

UCRP

Holdings as of June 30, 2017

EQUITY INVESTMENTS

EXTERNALLY MANAGED FUNDS

(SC = Small Cap MC = Mid Cap LC = Large Cap)

Security Name	Base Market Value
ADAGE CAPITAL	1,626,151,782.48
ALATUS CAPITAL	388,732,841.69
ARISTOTLE VALUE EQ	574,464,731.71
ARROWSTREET 130/30 USGT	3,420,400,488.07
ARROWSTREET EM III S1	386,552,948.13
BLUE HARBOUR ACTIVE OWN	436,989,374.84
CARTICA INVESTORS LP EM	475,471,735.04
CEVIAN CAPITAL II LTD	75,772,322.30
DALTON JAPAN STRATEGIC	372,901,087.91
EGERTON INVESTMENT PTNR	629,517,018.18
FPA SELECT	184,566,010.82
GAOLING FUND LTD	15,790,869.39
GLENVIEW LONG ONLY	487,924,764.12
GLENVIEW OFFSHORE OPP FUND LTD	227,225,821.85
HEALTHCARE INVESTMENT FUND II	405,818,194.28
HIMALAYA CAPITAL INVEST L.P.	761,970,594.19
HOUND PARTNERS CONCENTRATED	47,857,722.43
MACQUARIE ASIA NEW STAR	334,929,801.54
MARCATO INTERNATIONAL LTD	62,572,121.70
MSCI ACWI IMI TF	4,076,802,898.04
MSCI ACWI VALUE EX B	8,405,990,439.94
MSCI EUROPE	807,389,481.13
ORBIMED GLOBAL HEALTHCARE FUND	713,133,571.14
SANDERS CON GL VA EQ	1,861,421,236.97
SANDS GLOBAL GROWTH	1,934,476,906.08
SEG GREAT JONES	1,365,979,769.69
SEG SMID	1,121,222,565.96
SILCHESTER	548,862,892.33
SSGA MSCI JAPAN INDEX NL	236,771,805.49
TARPON	43,797,587.09
VIKING LONG FUND	1,054,613,435.88
WASATCH	101,971,863.42
WASATCH FRONTIER EMG	144,759,435.85
WELLINGTON BAY POND INVESTORS	349,377,952.58
WELLINGTON SC VALUE	602,554,396.10
WF ASIAN SMALLER	25,784,000.00
WF ASIAN SMALLER COMP S1	167,457,685.76

INTERNALLY MANAGED FUNDS

FULLY COLLATERALIZED US EQUITY FUTURES	180,998,366.40
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TOTAL EQUITY	34,658,976,520.52
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FIXED INCOME

FIXED INCOME - SECURITIES

ABBOTT LABORATORIES	2,234,368.40
ABBVIE INC	3,918,444.75
ABN AMRO BANK NV	7,010,941.00
ABN AMRO BANK NV	5,039,045.00

Security Name	Base Market Value
ABN AMRO BANK NV	3,900,691.70
ACTIVISION BLIZZARD	3,288,766.80
ACTIVISION BLIZZARD	1,989,936.00
ADIANT GLOBAL HOLDINGS	6,516,250.00
ADJUSTABLE RATE MORTGAGE TRUST	2,157,036.37
ADOBE SYSTEMS INC	2,145,376.00
ADVANCED DISPOSAL SRVCES	1,699,500.00
AGATE BAY MORTGAGE LOAN TRUST	6,441,347.24
AGILENT TECHNOLOGIES INC	6,371,758.80
AGILENT TECHNOLOGIES INC	2,035,548.00
AIA GROUP LTD	4,996,943.00
AIA GROUP LTD	4,261,727.16
AIR LIQUIDE FINANCE	3,190,248.60
AIR LIQUIDE FINANCE	3,166,439.10
AIR LIQUIDE FINANCE	3,147,355.20
AIRBUS SE	3,388,073.70
AIRBUS SE	3,327,868.50
ALABAMA POWER CO	2,568,802.60
ALBERTSONS COS LLC/SAFEW	1,627,500.00
ALCOA NEDERLAND HOLDING	1,085,000.00
ALLEGION PLC	4,719,000.00
ALLERGAN FUNDING SCS	2,561,587.20
ALLERGAN FUNDING SCS	2,147,061.85
ALLIANCE DATA SYSTEMS CO	3,312,000.00
ALLIANCE DATA SYSTEMS CO	2,430,000.00
ALLIANCE DATA SYSTEMS CO	1,511,250.00
ALLIANCE DATA SYSTEMS CO	10,663,231.25
ALLISON TRANSMISSION INC	1,640,000.00
ALLSTATE CORP	3,440,309.40
ALLSTATE CORP	2,737,500.00
ALLY FINANCIAL INC	2,631,250.00
ALLY FINANCIAL INC	4,614,260.00
ALLY FINANCIAL INC	3,596,250.00
ALLY FINANCIAL INC	2,024,400.00
ALLY FINANCIAL INC	1,863,000.00
ALLY FINANCIAL INC	1,006,250.00
ALLY FINANCIAL INC	488,304.00
ALLY FINANCIAL INC	3,563,312.50
ALPHABET INC	7,859,292.00
ALTICE FINANCING SA	3,330,000.00
AMC ENTERTAINMENT HOLDIN	3,548,750.00
AMC ENTERTAINMENT HOLDIN	1,352,000.00
AMCOR FINANCE USA INC	3,300,422.40
AMERICA MOVIL SAB DE CV	1,528,813.46
AMERICAN AXLE + MFG INC	2,334,000.00
AMERICAN AXLE + MFG INC	2,055,000.00
AMERICAN AXLE + MFG INC	1,515,303.68
AMERICAN EXPRESS CREDIT ACCOUN	10,063,872.00
AMERICAN EXPRESS CREDIT ACCOUN	7,024,725.40
AMERICAN EXPRESS CREDIT ACCOUN	6,515,664.35
AMERICAN INTL GROUP	2,648,308.00
AMERICAN INTL GROUP	1,794,861.70
AMERICAN INTL GROUP	1,636,840.00
AMERICAN TOWER CORP	5,949,498.00
AMERICAN TOWER CORP	4,500,598.60
AMERICAN TOWER CORP	4,358,727.75
AMERICAN TOWER CORP	4,054,792.00
AMERICAN TOWER CORP	2,165,484.00
AMERICAN WATER CAP CORP	4,966,040.40
AMERICAN WATER CAPITAL C	6,221,712.00
AMERICREDIT AUTOMOBILE RECEIVA	6,422,356.98
AMERICREDIT AUTOMOBILE RECEIVA	4,424,474.45
AMERICREDIT AUTOMOBILE RECEIVA	4,222,824.89
AMERICREDIT AUTOMOBILE RECEIVA	3,511,722.90

Security Name	Base Market Value
AMERICREDIT AUTOMOBILE RECEIVA	3,007,826.70
AMERICREDIT AUTOMOBILE RECEIVA	673,417.39
AMERIGAS PART/FIN CORP	1,683,000.00
AMGEN INC	7,525,035.00
AMGEN INC	6,740,977.20
AMGEN INC	4,700,182.50
AMGEN INC	4,291,687.96
AMGEN INC	4,108,596.00
AMN HEALTHCARE INC	5,366,250.00
AMPHENOL CORP	5,050,945.00
AMPHENOL CORP	5,013,165.00
ANADARKO PETROLEUM CORP	3,024,120.00
ANDEAVOR	3,264,660.00
ANDEAVOR	2,070,000.00
ANDEAVOR LOGIS LP/CORP	3,937,500.00
ANDEAVOR LOGIS LP/CORP	1,824,012.50
ANDEAVOR LOGIS LP/CORP	1,492,400.00
ANGLO AMERICAN CAPITAL	2,157,330.00
ANGLO AMERICAN CAPITAL	1,790,000.00
ANGLO AMERICAN CAPITAL	618,800.00
ANGLO AMERICAN CAPITAL	250,250.00
ANHEUSER BUSCH INBEV FIN	15,099,779.20
ANHEUSER BUSCH INBEV FIN	4,430,161.00
ANHEUSER BUSCH INBEV FIN	2,971,736.10
ANHEUSER BUSCH INBEV FIN	2,708,738.40
ANHEUSER BUSCH INBEV WOR	5,192,647.20
ANHEUSER BUSCH INBEV WOR	4,376,635.65
ANHEUSER BUSCH INBEV WOR	2,709,103.20
ANHEUSER BUSCH INBEV WOR	2,391,866.40
ANHEUSER BUSCH INBEV WOR	2,332,801.80
ANTARES 2ND LIEN TL	4,010,000.00
ANTERO MIDSTREAM PART/FI	2,045,000.00
ANTERO RESOURCES CORP	3,347,140.00
ANTERO RESOURCES CORP	2,505,450.00
ANTERO RESOURCES CORP	1,552,000.00
ANTHEM INC	4,776,737.75
ANTHEM INC	3,670,582.20
ANTHEM INC	3,017,011.20
AON PLC	3,448,401.00
APACHE CORP	1,056,730.00
APPLE INC	6,448,028.40
APPLE INC	5,086,695.00
APPLIED MATERIALS INC	4,245,628.00
APPLIED MATERIALS INC	2,032,506.00
ARAMARK SERVICES INC	3,423,750.00
ARAMARK SERVICES INC	2,417,875.00
ARAMARK SERVICES INC	845,000.00
ARCELORMITTAL	3,150,000.00
ARDAGH PKG FIN/HLDGS USA	7,140,000.00
ARDAGH PKG FIN/HLDGS USA	4,156,250.00
ARES CLO LTD	7,999,760.00
ASHTREAD CAPITAL INC	5,401,875.00
ASP AMC MERGER SUB	758,000.00
AT+T INC	6,049,087.10
AT+T INC	4,900,734.20
AT+T INC	3,964,176.00
AT+T INC	3,087,724.20
AT+T INC	2,713,864.50
AT+T INC	2,105,396.00
AT+T INC	1,599,799.50
AT+T INC	1,012,200.00
AUTODESK INC	1,702,534.70
AUTOMATIC DATA PROCESSNG	6,651,283.20
AUTONATION INC	6,075,857.18

Security Name	Base Market Value
AUTONATION INC	2,608,542.50
AVALONBAY COMMUNITIES	4,302,113.50
AVIS BUDGET CAR/FINANCE	1,980,000.00
AXALTA COATING SYSTEMS	3,613,750.00
Baidu INC	2,736,234.00
BALL CORP	3,476,500.00
BANC OF AMERICA ALTERNATIVE LO	242,210.71
BANC OF AMERICA COMMERCIAL MOR	5,099,959.00
BANC OF AMERICA FUNDING CORP	485,471.48
BANC OF AMERICA MORTGAGE SECUR	580,574.51
BANC OF AMERICA MORTGAGE SECUR	338,113.28
BANCO SANTANDER MEXICO	2,401,200.00
BANCO SANTANDER SA	5,189,195.00
BANCO SANTANDER SA	4,093,908.00
BANK	8,301,656.80
BANK	5,171,639.50
BANK OF AMERICA CORP	2,577,453.60
BANK OF AMERICA CORP	2,491,449.60
BANK OF AMERICA CORP	19,696,618.50
BANK OF AMERICA CORP	16,517,473.50
BANK OF AMERICA CORP	15,022,950.00
BANK OF AMERICA CORP	9,879,580.05
BANK OF AMERICA CORP	9,337,107.25
BANK OF AMERICA CORP	6,696,573.19
BANK OF AMERICA CORP	6,012,452.08
BANK OF AMERICA CORP	5,797,384.50
BANK OF AMERICA CORP	5,719,414.20
BANK OF AMERICA CORP	5,036,625.00
BANK OF AMERICA CORP	4,445,131.80
BANK OF AMERICA CORP	2,703,617.80
BANK OF AMERICA CREDIT CARD TR	5,001,519.00
BANK OF AMERICA NA	2,714,061.10
BARCLAYS DRYROCK ISSUANCE TRUS	15,008,131.50
BARCLAYS DRYROCK ISSUANCE TRUS	10,017,127.00
BARCLAYS DRYROCK ISSUANCE TRUS	8,944,884.00
BARCLAYS PLC	4,822,472.60
BARCLAYS PLC	3,521,562.00
BARRICK NA FINANCE LLC	2,424,018.00
BAXTER INTERNATIONAL INC	6,661,270.00
BAYER US FINANCE LLC	2,559,762.50
BEACON ROOFING SUPPLY IN	3,440,000.00
BEAM SUNTORY INC	3,994,013.40
BEAR STEARNS ADJUSTABLE RATE M	2,879,733.78
BEAR STEARNS ADJUSTABLE RATE M	1,093,401.06
BEAR STEARNS COMMERCIAL MORTGA	3,742,586.65
BECTON DICKINSON	2,047,778.00
BECTON DICKINSON AND CO	4,782,049.60
BECTON DICKINSON AND CO	4,531,410.40
BECTON DICKINSON AND CO	3,310,315.80
BERKSHIRE HATHAWAY ENERG	2,524,555.20
BERRY PLASTICS CORP	4,685,625.00
BERRY PLASTICS CORP	426,500.00
BIOGEN INC	2,111,578.00
BLACKROCK INC	2,684,305.00
BLACKROCK STRATEGIC	1,055,611,246.68
BLK PASSIVE EM	1,461,552,899.47
BLOCK COMMUNICATIONS INC	1,716,000.00
BMW US CAPITAL LLC	9,087,021.00
BMW US CAPITAL LLC	4,966,340.00
BMW US CAPITAL LLC	2,918,133.00
BMW US CAPITAL LLC	2,279,279.30
BOMBARDIER INC	2,593,750.00
BORGWARNER INC	2,410,893.60
BOSTON PROPERTIES LP	4,185,312.80

Security Name	Base Market Value
BOSTON PROPERTIES LP	2,419,765.60
BOYD GAMING CORP	4,280,000.00
BOYD GAMING CORP	4,054,687.50
BRIGHTHOUSE FINANCIAL IN	4,442,553.00
BRIGHTHOUSE FINANCIAL IN	3,457,482.00
BRISTOL PARK CLO, LTD.	10,023,810.00
BRITISH COLUMBIA PROV OF	2,087,718.71
BRITISH COLUMBIA PROV OF	1,936,826.00
BRITISH TELECOM PLC	2,044,812.00
BROADRIDGE FINANCIAL SOL	3,347,504.00
BUCKEYE PARTNERS LP	5,026,670.00
BUCKEYE PARTNERS LP	3,266,425.80
BUILDERS FIRSTSOURCE INC	2,588,547.50
BURLINGTN NORTH SANTA FE	7,062,642.20
BURLINGTN NORTH SANTA FE	3,941,759.50
BURNHAM PARK CLO LTD.	5,039,730.00
CABELA S MASTER CREDIT CARD TR	15,151,605.00
CABELA S MASTER CREDIT CARD TR	7,562,841.75
CABLEVISION SA	795,000.00
CALATLANTIC GROUP INC	2,800,000.00
CALATLANTIC GROUP INC	1,896,562.50
CALATLANTIC GROUP INC	1,704,250.00
CANADIAN NATL RAILWAY	4,198,870.80
CANADIAN NATL RAILWAY	3,065,580.00
CANADIAN NATL RAILWAY	524,891.00
CAPITAL AUTO RECEIVABLES ASSET	9,978,067.00
CAPITAL AUTO RECEIVABLES ASSET	2,044,382.43
CAPITAL ONE BANK USA NA	2,002,690.00
CAPITAL ONE MULTI ASSET EXECUT	9,981,752.00
CAPITAL ONE MULTI ASSET EXECUT	4,100,754.80
CAPITAL ONE NA	7,932,352.00
CARDINAL HEALTH INC	3,802,470.00
CCL INDUSTRIES INC	6,356,427.00
CCO HLDGS LLC/CAP CORP	2,311,875.00
CCO HLDGS LLC/CAP CORP	2,045,000.00
CCO HLDGS LLC/CAP CORP	1,580,625.00
CCO HLDGS LLC/CAP CORP	1,067,500.00
CD COMMERCIAL MORTGAGE TRUST	4,067,718.00
CDK GLOBAL INC	1,644,000.00
CELGENE CORP	1,253,221.20
CELGENE CORP	788,197.90
CEMEX FINANCE LLC	2,443,980.00
CEMEX SAB DE CV	5,306,250.00
CENTENE CORP	4,065,750.00
CENTENE CORP	2,452,812.50
CENTENE CORP	1,541,250.00
CENTURYLINK INC	2,860,000.00
CF INDUSTRIES INC	5,089,875.00
CFCRE COMMERCIAL MORTGAGE TRUS	6,028,594.80
CHARTER COMM OPT LLC/CAP	3,729,131.00
CHARTER COMM OPT LLC/CAP	7,722,991.20
CHARTER COMM OPT LLC/CAP	6,373,882.10
CHARTER COMM OPT LLC/CAP	5,731,017.08
CHASE ISSUANCE TRUST	25,017,912.50
CHASE ISSUANCE TRUST	14,859,252.00
CHASE ISSUANCE TRUST	6,009,177.60
CHENIERE CORP CHRISTI HD	3,412,000.00
CHENIERE CORP CHRISTI HD	2,503,125.00
CHENIERE CORP CHRISTI HD	820,000.00
CHESAPEAKE ENERGY CORP	515,002.50
CHESAPEAKE FUNDING II LLC	13,537,538.02
CHESAPEAKE FUNDING II LLC	7,500,147.75
CHICAGO SKYSCRAPER TRUST	11,020,677.80
CHICAGO SKYSCRAPER TRUST	3,005,560.80

Security Name	Base Market Value
CHS/COMMUNITY HEALTH SYS	2,613,000.00
CHS/COMMUNITY HEALTH SYS	830,062.50
CHS/COMMUNITY HEALTH SYS	825,880.00
CHS/COMMUNITY HEALTH SYS	372,600.00
CHUBB INA HOLDINGS INC	2,250,177.60
CHUBB INA HOLDINGS INC	1,754,408.00
CIMAREX ENERGY CO	3,564,039.80
CIMAREX ENERGY CO	2,010,946.00
CINEMARK USA INC	2,043,120.00
CINEMARK USA INC	695,250.00
CINTAS CORPORATION NO. 2	5,078,155.00
CINTAS CORPORATION NO. 2	4,124,968.00
CITIBANK CREDIT CARD ISSUANCE	35,227,486.00
CITIBANK CREDIT CARD ISSUANCE	30,155,664.00
CITIBANK CREDIT CARD ISSUANCE	15,125,457.00
CITIBANK CREDIT CARD ISSUANCE	15,018,331.50
CITIBANK CREDIT CARD ISSUANCE	7,013,063.40
CITICORP LEASE PASS THRU	1,685,913.59
CITIGROUP COMMERCIAL MORTGAGE	28,484,817.48
CITIGROUP COMMERCIAL MORTGAGE	10,449,950.00
CITIGROUP COMMERCIAL MORTGAGE	5,496,575.15
CITIGROUP COMMERCIAL MORTGAGE	4,996,501.50
CITIGROUP COMMERCIAL MORTGAGE	4,970,960.00
CITIGROUP COMMERCIAL MORTGAGE	7,856,981.78
CITIGROUP INC	3,357,888.00
CITIGROUP INC	12,414,849.05
CITIGROUP INC	9,245,911.50
CITIGROUP INC	4,826,964.00
CITIGROUP INC	4,029,848.81
CITIGROUP INC	3,136,164.00
CITIGROUP INC	3,019,908.00
CITIGROUP INC	3,018,036.00
CITIGROUP MORTGAGE LOAN TRUST	2,303,923.37
CLEAN HARBORS INC	2,939,875.00
CLEAN HARBORS INC	1,557,406.25
CLNS TRUST	13,008,184.80
CMS ENERGY CORP	7,155,278.00
CMS ENERGY CORP	4,642,720.20
CMS ENERGY CORP	4,411,262.00
CMS ENERGY CORP	3,424,368.50
CNH EQUIPMENT TRUST	4,001,547.20
CNH EQUIPMENT TRUST	78,277.22
CNH INDUSTRIAL CAPITAL L	1,524,750.00
CNH INDUSTRIAL NV	2,921,875.00
COCA COLA CO/THE	4,367,465.40
COCA COLA CO/THE	2,548,174.20
COLD STORAGE TRUST 2017 ICE3	10,016,016.00
COLD STORAGE TRUST 2017 ICE3	10,012,829.00
COMCAST CORP	5,725,072.50
COMCAST CORP	4,555,287.00
COMCAST CORP	3,208,616.40
COMCAST CORP	1,775,611.25
COMM MORTGAGE TRUST	8,120,875.20
COMMSCOPE INC	4,447,875.00
COMMSCOPE TECH LLC	2,992,500.00
COMPASS BANK	4,183,704.00
CONCHO RESOURCES INC	1,683,000.00
CONCHO RESOURCES INC	1,644,000.00
CONCHO RESOURCES INC	1,026,250.00
CONCHO RESOURCES INC	5,100,000.00
CONCHO RESOURCES INC	3,232,687.50
CONSTELLATION BRANDS INC	5,163,285.75
CONSTELLIUM NV	4,547,500.00
CONSTELLIUM NV	2,250,125.00

Security Name	Base Market Value
CONSUMERS ENERGY CO	2,300,498.20
CONTINENTAL RESOURCES	1,471,875.00
CONTINENTAL RESOURCES	1,373,430.00
COOPER STANDARD AUTOMOTI	5,319,875.00
COOPERATIEVE RABOBANK UA	4,087,755.00
COOPERATIEVE RABOBANK UA	3,299,455.50
COOPERATIEVE RABOBANK UA	1,992,461.60
CORP ANDINA DE FOMENTO	3,784,620.00
COTT BEVERAGES INC	6,077,606.25
COTT HOLDINGS INC	3,957,600.00
COX COMMUNICATIONS INC	3,240,421.80
CPS AUTO TRUST	3,727,787.71
CRED SUIS GP FUN LTD	6,373,776.00
CRED SUIS GP FUN LTD	4,639,297.50
CRED SUIS GP FUN LTD	3,031,059.00
CREDIT SUISSE GROUP AG	6,925,662.70
CREDIT SUISSE GROUP AG	6,865,731.20
CROWN AMER/CAP CORP IV	1,047,500.00
CROWN AMER/CAP CORP V	798,000.00
CROWN CASTLE INTL CORP	6,161,088.00
CROWN CASTLE INTL CORP	3,602,487.00
CROWN CASTLE INTL CORP	2,184,852.00
CROWN CASTLE INTL CORP	1,721,800.45
CSAIL COMMERCIAL MORTGAGE TRUS	4,611,207.15
CSAIL COMMERCIAL MORTGAGE TRUS	3,241,423.25
CUSHMAN AND WAKEFIELD	24,812,500.00
CVS HEALTH CORP	10,317,555.00
CVS HEALTH CORP	2,895,692.61
D.R. HORTON INC	5,181,436.80
D.R. HORTON INC	2,128,764.00
DAIMLER FINANCE NA LLC	12,144,948.00
DAIMLER FINANCE NA LLC	7,072,100.00
DAIMLER FINANCE NA LLC	6,784,949.42
DAIMLER FINANCE NA LLC	2,528,662.50
DANA FINANCING LUX SARL	2,159,616.88
DANA FINANCING LUX SARL	1,656,000.00
DANONE SA	7,892,288.00
DCP MIDSTREAM OPERATING	2,496,875.00
DCP MIDSTREAM OPERATING	7,495,500.00
DELL INT LLC / EMC CORP	6,651,944.00
DELL INT LLC / EMC CORP	5,903,620.80
DELPHI AUTOMOTIVE PLC	3,290,525.70
DELPHI AUTOMOTIVE PLC	3,283,603.70
DELPHI CORP	3,255,437.10
DIAMONDBACK ENERGY INC	1,592,000.00
DIAMONDBACK ENERGY INC	989,625.00
DISCOVER BANK	3,311,889.75
DISCOVER CARD EXECUTION NOTE T	15,000,301.50
DISCOVER CARD EXECUTION NOTE T	9,986,503.00
DISCOVER CARD EXECUTION NOTE T	6,001,741.80
DISCOVER FINANCIAL SVS	1,185,685.20
DOLLAR TREE INC	6,612,509.80
DOLLAR TREE INC	1,944,030.00
DOW CHEMICAL CO/THE	4,847,006.60
DR PEPPER SNAPPLE GROUP	3,327,083.10
DR PEPPER SNAPPLE GROUP	3,107,435.10
DR PEPPER SNAPPLE GROUP	2,706,342.60
DS SERVICES OF AMERICA I	1,893,160.00
DUKE ENERGY CAROLINAS	3,364,680.00
DUKE ENERGY CAROLINAS	2,141,869.32
DUKE ENERGY CAROLINAS	1,601,892.74
DUKE ENERGY CORP	3,221,380.80
DUKE ENERGY CORP	2,374,335.00
DUKE ENERGY INDIANA INC	5,459,686.25

Security Name	Base Market Value
DUKE ENERGY INDIANA LLC	3,252,744.00
DUKE ENERGY PROGRESS INC	5,132,864.65
DUKE ENERGY PROGRESS INC	1,046,816.00
DYNEGY INC	1,804,687.50
DYNEGY INC	776,000.00
EAST BAY CA MUNI UTILITY DIST	5,620,497.50
EATON ELECTRIC HOLDINGS	3,450,000.00
EMERA US FINANCE LP	3,482,612.10
EMERA US FINANCE LP	2,305,324.50
EMERA US FINANCE LP	2,003,062.00
ENABLE MIDSTREAM PARTNER	6,523,406.50
ENBRIDGE INC	4,095,000.00
ENBRIDGE INC	4,496,670.00
ENBRIDGE INC	2,084,298.00
ENBRIDGE INC	1,454,065.60
ENTERGY CORP	3,112,079.75
ENTERPRISE FLEET FINANCING LLC	7,473,429.86
ENTERPRISE PRODUCTS OPER	7,168,000.00
ENTERPRISE PRODUCTS OPER	4,795,048.00
ENTERPRISE PRODUCTS OPER	2,067,230.00
EOG RESOURCES INC	2,626,700.00
EQUIFAX INC	4,039,996.80
EQUINIX INC	5,331,250.00
EQUINIX INC	2,650,890.00
EQUINIX INC	1,582,500.00
ERAC USA FINANCE LLC	7,495,726.40
ERAC USA FINANCE LLC	3,069,246.00
ERAC USA FINANCE LLC	1,001,554.00
EVERGREEN CREDIT CARD TRUST	8,034,435.20
EW SCRIPPS CO	515,000.00
EXPORT IMPORT BK KOREA	1,388,935.60
EXPRESS SCRIPTS HOLDING	1,956,827.10
FANNIE MAE	33,251,249.50
FANNIE MAE	21,739,970.39
FANNIE MAE	5,003,074.04
FANNIE MAE	4,421,098.09
FANNIE MAE	3,674,576.62
FANNIE MAE	2,579,159.54
FANNIE MAE	1,521,800.25
FANNIE MAE	1,119,471.09
FANNIE MAE	942,841.05
FANNIE MAE	649,867.22
FANNIE MAE CAS	4,789,636.14
FANNIE MAE CAS	2,286,764.70
FANNIE MAE CAS	1,494,738.62
FANNIE MAE CAS	501,137.62
FANNIEMAE ACES	14,881,974.19
FANNIEMAE ACES	9,802,107.83
FANNIEMAE ACES	4,985,307.83
FED HM LN PC POOL 1B7913	3,287,103.47
FED HM LN PC POOL 1B8315	1,557,479.15
FED HM LN PC POOL 1G1642	183,757.64
FED HM LN PC POOL A90377	2,418,208.46
FED HM LN PC POOL G08672	4,018,922.69
FED HM LN PC POOL G08737	97,235,454.76
FED HM LN PC POOL G08758	51,888,929.71
FED HM LN PC POOL Q19740	4,914,911.20
FED HM LN PC POOL T60579	2,626,386.91
FED HM LN PC POOL T60585	5,805,693.22
FED HM LN PC POOL T60691	3,398,762.32
FED REPUBLIC OF BRAZIL	340,800.05
FEDEX CORP	4,834,194.40
FERRARA CANDY	51,000,000.00
FIDELITY NATIONAL INFORM	2,095,086.00

Security Name	Base Market Value
FIFTH THIRD AUTO TRUST	7,003,220.00
FIFTH THIRD BANK	6,039,960.00
FIFTH THIRD BANK	1,509,418.50
FIRST DATA CORPORATION	3,085,290.00
FIRST DATA CORPORATION	1,067,500.00
FIRST NATIONAL MASTER NOTE TRU	8,006,948.80
FIRST TENNESSEE BANK	3,588,734.05
FISERV INC	4,778,493.80
FLORIDA POWER + LIGHT CO	5,862,413.80
FNMA POOL 469841	32,197,504.98
FNMA POOL 889347	1,910,126.47
FNMA POOL 889703	635,837.67
FNMA POOL 962221	922,264.33
FNMA POOL AE5013	326,819.42
FNMA POOL AE8732	2,891,400.11
FNMA POOL AI0550	2,728,921.28
FNMA POOL AL4450	15,972,711.25
FNMA POOL AM2451	18,993,441.20
FNMA POOL AN0433	17,948,116.44
FNMA POOL AN0612	18,038,926.44
FNMA POOL AN0625	7,000,185.08
FNMA POOL AN0634	20,118,206.51
FNMA POOL AN0762	12,730,612.35
FNMA POOL AN1145	20,041,061.80
FNMA POOL AN1213	9,991,348.90
FNMA POOL AN1436	13,427,227.41
FNMA POOL AN1614	29,141,778.00
FNMA POOL AN1628	20,063,436.80
FNMA POOL AN1639	14,505,966.33
FNMA POOL AN1920	9,827,329.00
FNMA POOL AN2217	15,401,573.70
FNMA POOL AN2240	10,315,122.05
FNMA POOL AN2451	9,497,412.00
FNMA POOL AN2581	30,065,304.90
FNMA POOL AN2613	17,236,508.34
FNMA POOL AN2620	13,017,468.75
FNMA POOL AN2698	9,331,079.45
FNMA POOL AN3272	14,124,430.44
FNMA POOL AN3305	32,595,688.40
FNMA POOL AN3357	11,216,713.76
FNMA POOL AN3368	12,196,844.13
FNMA POOL AN3432	30,045,740.10
FNMA POOL AN3621	30,029,782.50
FNMA POOL AN5184	10,137,038.00
FNMA POOL AO8139	4,010,239.91
FNMA POOL AS0303	60,161,500.33
FNMA POOL AT5895	2,359,720.86
FNMA POOL AT8535	1,498,153.00
FNMA POOL AU3753	12,788,770.90
FNMA POOL AU6509	9,770,236.70
FNMA POOL AW2718	11,537,007.37
FNMA POOL MA1008	7,530,337.28
FNMA TBA 15 YR 3.5	36,933,866.30
FNMA TBA 30 YR 3	239,681,256.00
FNMA TBA 30 YR 3.5	527,813,750.00
FNMA TBA 30 YR 4	293,233,352.40
FNMA TBA 30 YR 4.5	160,875,000.00
FORD CREDIT AUTO OWNER TRUST	3,771,549.54
FORD CREDIT AUTO OWNER TRUST/F	10,053,610.00
FORD CREDIT AUTO OWNER TRUST/F	8,839,285.88
FORD CREDIT AUTO OWNER TRUST/F	8,035,180.80
FORD CREDIT FLOORPLAN MASTER O	6,027,907.20
FORD CREDIT FLOORPLAN MASTER O	5,006,046.00
FORD MOTOR CREDIT CO LLC	5,998,074.00

Security Name	Base Market Value
FORD MOTOR CREDIT CO LLC	4,563,914.95
FORD MOTOR CREDIT CO LLC	3,406,299.00
FORD MOTOR CREDIT CO LLC	2,521,269.60
FOREST LABORATORIES LLC	3,275,412.00
FREDDIE MAC	37,265,998.68
FREDDIE MAC	10,813,496.53
FREDDIE MAC	9,591,978.63
FREDDIE MAC	2,664,252.51
FREDDIE MAC	2,335,124.09
FREDDIE MAC	1,672,212.84
FREDDIE MAC	834,910.07
FREDDIE MAC	606,782.20
FREDDIE MAC STACR	10,047,882.88
FREDDIE MAC STACR	6,925,118.39
FREDDIE MAC STACR	1,446,200.31
FREDDIE MAC WHOLE LOAN SECURIT	4,518,471.47
FREEMPORT MCMORAN INC	2,790,000.00
FRESENIUS MED CARE II	1,348,750.00
FRESENIUS MED CARE US	4,907,840.00
FRESENIUS MED CARE US	2,843,750.00
FRONTIER COMMUNICATIONS	3,710,000.00
FRONTIER COMMUNICATIONS	2,640,625.00
FRONTIER COMMUNICATIONS	1,829,625.00
FRONTIER COMMUNICATIONS	663,338.75
FRONTIER COMMUNICATIONS	416,250.00
GATX CORP	2,015,898.00
GE CAPITAL INTL FUNDING	4,031,980.00
GE CAPITAL INTL FUNDING	1,760,828.77
GENERAL DYNAMICS CORP	3,179,523.60
GENERAL ELECTRIC CO	6,308,639.85
GENERAL ELECTRIC CO	3,157,200.00
GENERAL ELECTRIC CO	2,777,382.50
GENERAL ELECTRIC CO	1,554,148.17
GENERAL ELECTRIC CO	625,230.76
GENERAL MOTORS CO	7,377,295.50
GENERAL MOTORS CO	321,502.20
GENERAL MOTORS FINL CO	12,044,880.00
GENERAL MOTORS FINL CO	6,775,308.00
GENERAL MOTORS FINL CO	3,671,031.00
GENESIS ENERGY LP/GENESI	2,493,750.00
GENESIS ENERGY LP/GENESI	1,604,000.00
GENESIS ENERGY LP/GENESI	1,421,250.00
GEORGIA PACIFIC LLC	3,408,028.00
GEORGIA POWER COMPANY	2,593,521.60
GILEAD SCIENCES INC	4,854,613.50
GILEAD SCIENCES INC	4,610,802.00
GILEAD SCIENCES INC	4,463,412.80
GILEAD SCIENCES INC	1,362,125.00
GLENCORE FINANCE CANADA	7,010,493.00
GLENCORE FINANCE CANADA	9,225,510.63
GLP CAPITAL LP / FIN II	8,197,636.45
GM FINANCIAL AUTOMOBILE LEASIN	4,995,267.00
GMAC CAPITAL TRUST I	2,620,000.00
GMAC MORTGAGE CORPORATION LOAN	985,443.64
GOLDEN CREDIT CARD TRUST	15,031,633.50
GOLDMAN SACHS GROUP INC	12,063,900.00
GOLDMAN SACHS GROUP INC	9,549,081.60
GOLDMAN SACHS GROUP INC	9,515,504.40
GOLDMAN SACHS GROUP INC	8,601,524.40
GOLDMAN SACHS GROUP INC	6,549,939.50
GOLDMAN SACHS GROUP INC	5,053,600.00
GOLDMAN SACHS GROUP INC	4,069,232.00
GOLDMAN SACHS GROUP INC	3,944,296.20
GOLDMAN SACHS GROUP INC	3,255,598.50

Security Name	Base Market Value
GOLDMAN SACHS GROUP INC	1,001,984.00
GOLDMAN SACHS GROUP INC	999,566.00
GOODYEAR TIRE + RUBBER	3,493,125.00
GOVERNMENT NATIONAL MORTGAGE A	5,447,260.18
GOVERNMENT NATIONAL MORTGAGE A	2,174,577.22
GRAPHIC PACKAGING INTL	5,304,000.00
GRAY TELEVISION INC	4,029,000.00
GRAY TELEVISION INC	808,000.00
GREAT PLAINS ENERGY INC	7,587,187.50
GREAT PLAINS ENERGY INC	3,601,465.00
GREAT PLAINS ENERGY INC	2,523,330.00
GRIPPEN PARK CLO LTD	10,013,650.00
GRUPO BIMBO SAB DE CV	1,923,693.71
GRUPO TELEVISA SAB	1,766,825.49
GRUPO TELEVISA SAB	3,475,051.40
GS MORTGAGE SECURITIES TRUST	5,173,804.50
GS MORTGAGE SECURITIES TRUST	5,000,446.00
GS MORTGAGE SECURITIES TRUST	7,126,652.40
GS MORTGAGE SECURITIES TRUST	3,062,880.90
GSR MORTGAGE LOAN TRUST	3,300,796.79
HALLIBURTON COMPANY	2,676,130.60
HANESBRANDS INC	3,146,500.00
HBOS PLC	1,456,182.00
HCA HEALTHCARE INC	2,458,125.00
HCA INC	5,184,000.00
HCA INC	3,603,307.50
HCA INC	2,742,480.00
HCA INC	762,125.00
HD SUPPLY INC	4,781,250.00
HEALTHSOUTH CORP	5,150,000.00
HEALTHSOUTH CORP	842,000.00
HEINEKEN NV	6,089,016.00
HEINEKEN NV	2,708,292.60
HERC RENTALS INC	3,304,260.00
HERC RENTALS INC	2,380,080.00
HERSHEY COMPANY	6,115,863.00
HERTZ CORP	1,158,000.00
HERTZ CORP	774,000.00
HERTZ FLEET LEASE FUNDING LP	7,000,784.70
HERTZ FLEET LEASE FUNDING LP	6,999,997.90
HILCORP ENERGY I/HILCORP	2,412,240.00
HILTON USA TRUST	14,873,139.00
HILTON WORLDWIDE FIN LLC	732,375.00
HILTON WORLDWIDE FIN LLC	721,875.00
HISTORIC TW INC	1,768,076.29
HOLCIM US FINANCE SARL +	4,058,565.00
HOLLY ENERGY PARTNERS LP	2,080,000.00
HOME DEPOT INC	6,097,202.25
HOME DEPOT INC	5,686,237.50
HOME DEPOT INC	5,075,590.00
HOME DEPOT INC	3,634,389.50
HOST HOTELS + RESORTS	4,023,650.10
HOST HOTELS + RESORTS LP	5,086,055.00
HOST HOTELS + RESORTS LP	2,230,572.00
HSBC HOLDINGS PLC	2,481,600.00
HSBC HOLDINGS PLC	3,424,149.30
HUMANA INC	4,168,624.00
HUMANA INC	2,203,934.00
HUNTINGTON BANCSHARES	5,098,620.00
HUNTINGTON INGALLS INDUS	3,972,875.00
HUSKY ENERGY INC	3,101,064.00
HYUNDAI AUTO RECEIVABLES TRUST	392,810.93
IHS MARKIT LTD	1,825,375.00
INDIANA MICHIGAN POWER	3,609,870.00

Security Name	Base Market Value
INDIANA MICHIGAN POWER	3,344,810.70
INDIANA MICHIGAN POWER	3,205,101.90
ING BANK NV	8,243,094.30
ING BANK NV	5,104,238.10
ING GROEP NV	6,239,058.00
ING GROEP NV	5,095,235.00
INGREDION INC	5,573,604.40
INGREDION INC	3,247,899.60
INTEL CORP	3,270,682.90
INTERPUBLIC GROUP COS	2,632,560.00
INTESA SANPAOLO SPA	2,281,853.25
INTESA SANPAOLO SPA	4,971,096.00
INTESA SANPAOLO SPA	3,921,284.50
INTL FLAVOR + FRAGRANCES	3,359,736.60
INVESCO FINANCE PLC	3,056,751.00
INVITATION HOMES TRUST	6,723,691.20
INVITATION HOMES TRUST	6,694,812.99
INVITATION HOMES TRUST	5,853,115.75
INVITATION HOMES TRUST	1,868,995.34
ITC HOLDINGS CORP	2,442,955.20
JACK OHIO FIN LLC/FIN 1	1,672,000.00
JAGUAR LAND ROVER AUTOMO	2,037,500.00
JAGUAR LAND ROVER AUTOMO	1,040,000.00
JAGUAR LAND ROVER AUTOMO	5,348,437.50
JC PENNEY CORP INC	3,771,500.00
JM SMUCKER CO	3,391,578.30
JOHN DEERE CAPITAL CORP	6,516,199.80
JP MORGAN CHASE BANK NA	4,041,000.00
JP MORGAN CHASE COMMERCIAL MOR	9,785,534.00
JP MORGAN CHASE COMMERCIAL MOR	4,156,679.60
JP MORGAN CHASE COMMERCIAL MOR	4,058,768.80
JP MORGAN CHASE COMMERCIAL MOR	3,105,908.38
JP MORGAN CHASE COMMERCIAL MOR	3,105,052.50
JP MORGAN CHASE COMMERCIAL MOR	7,017,558.80
JP MORGAN CHASE COMMERCIAL MOR	3,466,848.58
JP MORGAN MORTGAGE TRUST	9,925,476.20
JP MORGAN MORTGAGE TRUST	6,451,501.28
JP MORGAN MORTGAGE TRUST	6,049,196.62
JP MORGAN MORTGAGE TRUST	5,247,820.32
JPMBB COMMERCIAL MORTGAGE SECU	7,253,608.60
JPMBB COMMERCIAL MORTGAGE SECU	2,879,496.13
JPMDB COMMERCIAL MORTGAGE SECU	10,385,154.00
JPMDB COMMERCIAL MORTGAGE SECU	4,249,378.65
JPMDB COMMERCIAL MORTGAGE SECU	4,001,412.80
JPMORGAN CHASE + CO	1,891,155.00
JPMORGAN CHASE + CO	282,210.00
JPMORGAN CHASE + CO	13,361,787.00
JPMORGAN CHASE + CO	8,878,929.20
JPMORGAN CHASE + CO	7,021,196.00
JPMORGAN CHASE + CO	6,778,655.00
JPMORGAN CHASE + CO	5,534,278.40
JPMORGAN CHASE + CO	5,509,878.00
JPMORGAN CHASE + CO	5,113,085.00
JPMORGAN CHASE + CO	4,872,820.50
JPMORGAN CHASE + CO	2,662,327.50
JPMORGAN CHASE + CO	1,728,405.30
JPMORGAN CHASE + CO	1,054,776.99
K ADVANTAGE OPP. FUND	107,065,984.08
KAR AUCTION SERVICES INC	407,500.00
KB HOME	4,096,002.50
KEYCORP	2,513,510.00
KEYSIGHT TECHNOLOGIES	4,201,884.00
KFC HLD/PIZZA HUT/TACO	3,648,750.00
KFC HLD/PIZZA HUT/TACO	1,578,750.00

Security Name	Base Market Value
KFC HLD/PIZZA HUT/TACO	510,625.00
KINDER MORGAN ENER PART	3,021,056.00
KINDER MORGAN ENER PART	2,148,024.00
KINDER MORGAN INC	2,197,911.60
KINDRED HEALTHCARE INC	1,261,500.00
KINROSS GOLD CORP	1,995,000.00
KINROSS GOLD CORP	1,757,250.00
KRAFT HEINZ FOODS CO	2,638,890.80
KRAFT HEINZ FOODS CO	2,380,019.40
KRAFT HEINZ FOODS CO	2,154,534.80
KROGER CO	4,925,775.00
L3 TECHNOLOGIES INC	7,628,319.60
L3 TECHNOLOGIES INC	1,601,559.00
LAFARGEHOLCIM FINANCE US	3,536,731.00
LAFARGEHOLCIM FINANCE US	1,285,256.70
LAMAR MEDIA CORP	3,159,450.00
LAMB WESTON HLD	2,072,500.00
LAREDO PETROLEUM INC	2,968,200.00
LAREDO PETROLEUM INC	1,010,000.00
LENNAR CORP	4,911,500.00
LENNAR CORP	4,250,000.00
LENNAR CORP	3,100,800.00
LENNAR CORP	2,637,613.13
LENNAR CORP	41,500.00
LENNAR CORP	12,405.00
LEVEL 3 FINANCING INC	3,090,000.00
LEVEL 3 FINANCING INC	1,043,750.00
LG+E AND KU ENERGY LLC	8,863,128.50
LIBERTY MUTUAL GROUP INC	3,617,209.00
LIONS GATE ENTERTAINMENT	1,684,000.00
LLOYDS BANKING GROUP PLC	3,334,460.80
LOCKHEED MARTIN CORP	2,466,715.00
LOCKHEED MARTIN CORP	1,348,375.20
LOUISIANA PACIFIC CORP	6,433,875.00
LOUISVILLE GAS + ELEC	2,898,455.40
LOWE S COS INC	3,388,496.00
LOWE S COS INC	2,883,669.00
LOWE S COS INC	2,602,454.40
MADISON PARK FUNDING LTD	5,053,325.00
MANITOBA (PROVINCE OF)	3,308,992.50
MARATHON OIL CORP	4,122,693.80
MARATHON OIL CORP	5,046,875.00
MARSH + MCLENNAN COS INC	2,415,717.60
MARSH + MCLENNAN COS INC	2,290,521.20
MASCO CORP	5,908,369.50
MASCO CORP	5,020,070.00
MASCO CORP	3,315,084.30
MASCO CORP	3,271,181.10
MASCO CORP	1,540,455.00
MASS MUTUAL LIFE INS CO	3,528,020.10
MASTER CREDIT CARD TRUST	8,065,497.60
MASTER CREDIT CARD TRUST	7,019,937.40
MASTR ADJUSTABLE RATE MORTGAGE	186,137.96
MASTR ADJUSTABLE RATE MORTGAGE	86,994.06
MCDONALD S CORP	8,640,190.50
MCDONALD S CORP	5,685,811.50
MCDONALD S CORP	4,023,924.00
MEDNAX INC	2,884,000.00
MEDTRONIC GLOBAL HLDINGS	10,006,340.00
MEDTRONIC GLOBAL HLDINGS	4,077,872.00
MEDTRONIC INC	2,250,870.00
MERCEDES BENZ AUTO LEASE TRUST	6,001,256.40
MERCEDES BENZ MASTER OWNER TRU	5,041,578.00
MERITOR INC	2,173,500.00

Security Name	Base Market Value
MERITOR INC	1,772,250.00
MET LIFE GLOB FUNDING I	2,016,742.00
MET LIFE GLOB FUNDING I	1,997,458.00
MET LIFE GLOB FUNDING I	991,126.00
METLIFE INC	1,094,764.00
MGIC INVESTMENT CORP	323,250.00
MGM GROWTH/MGM FINANCE	4,025,000.00
MGM GROWTH/MGM FINANCE	817,500.00
MGM RESORTS INTL	4,557,350.00
MGM RESORTS INTL	2,525,000.00
MICROSOFT CORP	7,145,516.40
MICROSOFT CORP	7,109,005.20
MICROSOFT CORP	6,255,450.50
MICROSOFT CORP	5,012,745.00
MICROSOFT CORP	4,895,752.40
MICROSOFT CORP	4,500,768.80
MICROSOFT CORP	4,385,151.00
MICROSOFT CORP	3,048,801.00
MIDAMERICAN ENERGY CO	5,250,717.50
MIDAMERICAN ENERGY CO	4,326,088.59
MIDAMERICAN ENERGY CO	3,409,117.50
MIDAMERICAN ENERGY CO	1,485,365.70
MITSUBISHI UFJ FIN GRP	1,959,212.00
MOHAWK INDUSTRIES INC	4,646,146.50
MOHEGAN GAMING + ENT	3,744,000.00
MOODY S CORPORATION	12,100,728.00
MOODY S CORPORATION	3,280,945.80
MOODY S CORPORATION	3,249,288.90
MORGAN STANLEY	20,461,515.16
MORGAN STANLEY	15,103,890.00
MORGAN STANLEY	12,690,594.00
MORGAN STANLEY	9,677,102.60
MORGAN STANLEY	7,858,869.97
MORGAN STANLEY	7,008,351.00
MORGAN STANLEY	4,989,847.50
MORGAN STANLEY	4,905,554.50
MORGAN STANLEY	2,198,303.80
MORGAN STANLEY	1,944,494.00
MORGAN STANLEY	1,406,977.60
MORGAN STANLEY BAML TRUST	7,358,344.70
MORGAN STANLEY BAML TRUST	4,217,144.00
MORGAN STANLEY BAML TRUST	6,577,652.06
MORGAN STANLEY CAPITAL BARCLAY	6,925,555.70
MORGAN STANLEY CAPITAL I TRUST	10,338,644.00
MORGAN STANLEY CAPITAL I TRUST	8,025,138.40
MPLX LP	7,196,620.50
MPLX LP	5,540,579.55
MPLX LP	3,311,236.50
MPLX LP	2,677,677.60
MSCI INC	1,644,480.00
MYLAN NV	2,721,573.00
NABORS INDUSTRIES INC	758,000.00
NATIONAL CINEMEDIA LLC	2,958,500.00
NAVISTAR INTL CORP	1,010,000.00
NBCUNIVERSAL ENTERPRISE	2,006,976.00
NBCUNIVERSAL MEDIA LLC	2,560,844.00
NEW GOLD INC	3,390,750.00
NEW GOLD INC	257,500.00
NEW YORK LIFE GLOBAL FDG	4,401,602.00
NEWCREST FINANCE PTY LTD	4,908,678.50
NEWCREST FINANCE PTY LTD	1,519,508.20
NEWELL BRANDS INC	8,006,839.40
NEWELL BRANDS INC	4,092,936.00
NEWELL BRANDS INC	3,822,433.20

Security Name	Base Market Value
NEWELL BRANDS INC	758,322.25
NEXTGEAR FLOORPLAN MASTER OWNE	10,105,660.00
NEXTGEAR FLOORPLAN MASTER OWNE	6,973,528.80
NIELSEN FINANCE LLC/CO	1,037,500.00
NISOURCE FINANCE CORP	6,805,174.20
NISOURCE FINANCE CORP	6,645,414.60
NISSAN MOTOR ACCEPTANCE	10,024,510.00
NORTHERN STATES PWR MINN	1,504,517.63
NORTHROP GRUMMAN CORP	6,544,648.50
NORTHROP GRUMMAN CORP	2,132,096.95
NORTHWESTERN MUTUAL LIFE	9,755,992.50
NOVA CHEMICALS CORP	1,890,500.00
NOVELIS CORP	4,620,000.00
NUVEEN FINANCE LLC	2,434,300.80
O REILLY AUTOMOTIVE INC	5,914,964.00
O REILLY AUTOMOTIVE INC	3,725,370.90
O REILLY AUTOMOTIVE INC	2,297,757.00
OCTAGON INVESTMENT PARTNERS 31	18,580,000.00
OCTAGON INVESTMENT PARTNERS XI	7,500,390.00
ONE MARKET PLAZA TRUST	10,407,000.00
ONTARIO (PROVINCE OF)	7,861,760.00
OSCAR US FUNDING TRUST	4,999,855.00
OSCAR US FUNDING TRUST	3,252,419.05
OSCAR US FUNDING TRUST	2,537,641.42
OWENS CORNING	6,119,458.20
OWL ROCK 1ST LIEN TL	31,813,828.52
PACIFIC GAS + ELECTRIC	3,404,294.40
PACIFICORP	3,422,529.00
PACIFICORP	1,298,502.00
PACKAGING CORP OF AMERIC	2,360,538.40
PACKAGING CORP OF AMERIC	1,937,424.30
PARKER HANNIFIN CORP	3,448,292.10
PARKER HANNIFIN CORP	3,333,749.10
PARSLEY ENERGY LLC/FINAN	1,745,625.00
PARSLEY ENERGY LLC/FINAN	1,612,000.00
PARSLEY ENERGY LLC/FINAN	1,050,000.00
PARTY CITY HOLDINGS INC	2,535,750.00
PBF HOLDING CO LLC	4,186,250.00
PENSKE AUTOMOTIVE GROUP	4,326,875.00
PENSKE AUTOMOTIVE GROUP	3,084,500.00
PENSKE TRUCK LEASING/PTL	5,165,265.00
PENSKE TRUCK LEASING/PTL	4,299,508.25
PENSKE TRUCK LEASING/PTL	3,281,808.00
PENSKE TRUCK LEASING/PTL	2,412,206.40
PENTAIR FINANCE SA	1,813,635.00
PEPSICO INC	6,201,056.40
PEPSICO INC	3,142,969.50
PERRIGO FINANCE UNLIMITE	3,403,435.20
PETSMART INC	4,272,000.00
PFIZER INC	2,757,593.80
PG+E CORP	5,024,535.00
PHILLIPS 66 PARTNERS LP	3,248,546.40
PHILLIPS 66 PARTNERS LP	3,205,309.80
PINNACLE ENTERTAINMENT I	4,004,000.00
PINNACLE FOODS FINANCE L	1,249,500.00
PLAINS ALL AMER PIPELINE	776,740.50
PORT AUTH OF NEW YORK NEW JE	8,207,550.00
POST HOLDINGS INC	2,466,000.00
POST HOLDINGS INC	2,428,912.50
PPL CAPITAL FUNDING INC	5,115,097.35
PPL ELECTRIC UTILITIES	5,020,773.60
PRECISION DRILLING CORP	398,000.00
PRES + FELLOWS OF HARVAR	3,156,347.70
PRES + FELLOWS OF HARVAR	3,153,760.50

Security Name	Base Market Value
PRICOA GLOBAL FUNDING 1	4,934,160.00
PROGRESS ENERGY INC	3,062,559.00
PROGRESSIVE CORP	3,793,104.00
PROLOGIS LP	2,168,793.90
PROVINCE OF QUEBEC	8,069,440.00
PROVINCE OF QUEBEC	2,639,639.60
PRUDENTIAL FINANCIAL INC	3,515,097.00
PRUDENTIAL FINANCIAL INC	3,058,848.80
PUBLIC SERVICE COLORADO	3,777,763.90
PUBLIC SERVICE COLORADO	2,415,928.80
PUBLIC SERVICE ELECTRIC	7,117,999.00
PUBLIC SERVICE ELECTRIC	3,113,728.20
PUGET ENERGY INC	6,738,090.00
PUGET ENERGY INC	3,506,359.50
PUGET ENERGY INC	2,571,015.90
PUGET SOUND ENERGY INC	2,150,754.00
PULTEGROUP INC	3,568,271.25
PULTEGROUP INC	1,278,000.00
QUALCOMM INC	4,583,219.20
QUALCOMM INC	3,371,019.30
QUALCOMM INC	3,315,084.30
QUALCOMM INC	2,004,572.00
QUEST DIAGNOSTICS INC	4,608,763.00
QUINTILES IMS INC	4,950,000.00
QVC INC	3,065,790.00
QVC INC	1,578,737.60
QVC INC	2,657,018.00
QVC INC	2,170,764.20
RANGE RESOURCES CORP	2,947,500.00
REGAL ENTERTAINMENT GRP	2,703,415.00
REGAL ENTERTAINMENT GRP	2,426,375.00
REGIONS BANK	13,554,823.50
REGIONS BANK	794,575.85
REPUBLIC OF CHILE	3,115,950.00
REPUBLIC OF COLOMBIA	2,306,000.00
REPUBLIC OF PANAMA	4,377,500.00
REPUBLIC OF POLAND	1,376,672.50
REPUBLIC OF SERBIA	3,838,000.00
REPUBLIC OF SOUTH AFRICA	1,589,820.00
REPUBLIC OF TURKEY	4,004,680.00
RESIDENTIAL ACCREDIT LOANS, IN	500,961.91
RESOLUTION FUNDING STRIP	18,584,135.71
RESOLUTION FUNDING STRIP	3,553,950.00
REVLON CONSUMER PRODUCTS	4,499,640.00
REYNOLDS GRP ISS/REYNOLD	2,814,185.00
RFCS SP STRIP PRINCIPAL	450,837,861.76
RFCS SP STRIP PRINCIPAL	77,824,100.80
RFCS SP STRIP PRINCIPAL	43,091,551.83
RFCS SP STRIP PRINCIPAL	39,122,216.32
RFCS SP STRIP PRINCIPAL	31,094,482.50
RFCS SP STRIP PRINCIPAL	11,945,738.00
RITE AID CORP	6,367,400.00
RITE AID CORP	2,651,062.50
RITE AID CORP	2,067,500.00
ROCHE HOLDINGS INC	3,405,672.60
ROCKWELL COLLINS INC	3,004,401.00
ROPER TECHNOLOGIES INC	4,803,451.20
ROPER TECHNOLOGIES INC	3,390,594.90
ROPER TECHNOLOGIES INC	2,017,028.00
ROYAL BK SCOTLND GRP PLC	5,620,014.50
ROYAL BK SCOTLND GRP PLC	4,903,236.95
ROYAL BK SCOTLND GRP PLC	6,162,279.60
ROYAL BK SCOTLND GRP PLC	6,038,910.00
ROYAL BK SCOTLND GRP PLC	4,084,436.00

Security Name	Base Market Value
ROYAL CARIBBEAN CRUISES	5,753,000.00
ROYAL CARIBBEAN CRUISES	5,096,432.00
ROYAL CARIBBEAN CRUISES	5,230,000.00
ROYAL CARIBBEAN CRUISES	1,107,920.00
RSP PERMIAN INC	2,801,250.00
RSP PERMIAN INC	400,500.00
S+P GLOBAL INC	5,775,846.00
S+P GLOBAL INC	5,033,514.00
SABINE PASS LIQUEFACTION	4,364,335.20
SABINE PASS LIQUEFACTION	4,041,248.00
SABINE PASS LIQUEFACTION	3,701,488.20
SABINE PASS LIQUEFACTION	2,514,694.50
SABINE PASS LIQUEFACTION	2,227,024.00
SALLY HOLDINGS/SALLY CAP	3,071,250.00
SAN DIEGO G + E	2,506,865.40
SANTANDER BANK NA	2,500,285.00
SANTANDER DRIVE AUTO RECEIVABL	3,507,590.80
SANTANDER DRIVE AUTO RECEIVABL	2,951,732.27
SANTANDER DRIVE AUTO RECEIVABL	718,674.97
SANTANDER HOLDINGS USA	2,618,293.13
SANTANDER HOLDINGS USA	2,332,264.40
SANTANDER ISSUANCES	1,286,253.60
SANTANDER UK PLC	4,303,248.25
SANTANDER UK PLC	3,269,654.90
SBA COMMUNICATIONS CORP	3,333,080.00
SBA COMMUNICATIONS CORP	1,628,000.00
SCRIPPS NETWORKS INTERAC	3,338,662.80
SCRIPPS NETWORKS INTERAC	3,167,611.00
SEAGATE HDD CAYMAN	5,119,658.00
SEALED AIR CORP	4,290,000.00
SEALED AIR CORP	532,500.00
SENSATA TECHNOLOGIES BV	1,876,875.00
SEQUOIA MORTGAGE TRUST	7,755,811.15
SEQUOIA MORTGAGE TRUST	6,919,953.94
SERVICEMASTER COMPANY LL	4,968,000.00
SFR GROUP SA	8,517,250.00
SHACKLETON CLO LTD	10,000,000.00
SHACKLETON CLO LTD	7,502,767.50
SHIRE ACQ INV IRELAND DA	12,848,407.00
SHIRE ACQ INV IRELAND DA	8,702,900.60
SHIRE ACQ INV IRELAND DA	5,972,142.00
SIEMENS FINANCIERINGSMAT	11,852,004.00
SIERRA PACIFIC POWER CO	3,861,128.00
SILGAN HOLDINGS INC	3,478,850.00
SILGAN HOLDINGS INC	2,177,560.00
SIMON PROPERTY GROUP LP	3,497,403.00
SINCLAIR TELEVISION GROU	2,774,250.00
SINCLAIR TELEVISION GROU	1,021,118.75
SIRIUS XM RADIO INC	3,022,500.00
SIRIUS XM RADIO INC	2,550,000.00
SIRIUS XM RADIO INC	1,552,500.00
SMITHFIELD FOODS INC	2,046,080.42
SOCIAL PROFESSIONAL LOAN PROGR	8,043,573.60
SOCIAL PROFESSIONAL LOAN PROGR	5,941,996.20
SOCIAL PROFESSIONAL LOAN PROGR	4,955,562.00
SOCIAL PROFESSIONAL LOAN PROGR	3,992,756.40
SOCIAL PROFESSIONAL LOAN PROGR	2,747,657.55
SOCIAL PROFESSIONAL LOAN PROGR	2,412,708.22
SOCIAL PROFESSIONAL LOAN PROGR	1,633,362.29
SOCIAL PROFESSIONAL LOAN PROGR	6,376,456.02
SOCIAL PROFESSIONAL LOAN PROGR	5,633,865.38
SOCIAL PROFESSIONAL LOAN PROGR	5,592,890.99
SOCIAL PROFESSIONAL LOAN PROGR	4,999,681.50
SOCIAL PROFESSIONAL LOAN PROGR	4,732,003.20

Security Name	Base Market Value
SOCIAL PROFESSIONAL LOAN PROGR	3,981,768.85
SOCIAL PROFESSIONAL LOAN PROGR	3,891,298.24
SOCIAL PROFESSIONAL LOAN PROGR	3,718,973.24
SOCIAL PROFESSIONAL LOAN PROGR	3,319,516.51
SOCIAL PROFESSIONAL LOAN PROGR	3,193,023.78
SOCIAL PROFESSIONAL LOAN PROGR	3,175,143.02
SOCIAL PROFESSIONAL LOAN PROGR	2,868,234.32
SOCIAL PROFESSIONAL LOAN PROGR	2,718,601.42
SOCIAL PROFESSIONAL LOAN PROGR	1,888,547.67
SOCIAL PROFESSIONAL LOAN PROGR	1,632,132.41
SOCIAL PROFESSIONAL LOAN PROGR	419,025.00
SONIC AUTOMOTIVE INC	497,500.00
SOUTHERN CAL EDISON	3,745,037.45
SOUTHERN CAL EDISON	2,332,858.23
SOUTHERN CALIF GAS CO	2,837,029.00
SOUTHERN CO	4,467,213.00
SOUTHERN CO	3,486,434.00
SOUTHERN POWER CO	6,787,943.50
SPRINT COMMUNICATIONS	5,406,000.00
SPRINT COMMUNICATIONS	3,630,000.00
SPRINT COMMUNICATIONS	2,223,085.50
SPRINT COMMUNICATIONS	322,337.07
SPRINT COMMUNICATIONS	3,022,500.00
SPRINT COMMUNICATIONS	3,022,500.00
SPRINT CORP	1,666,875.00
STANDARD CHARTERED BANK	50,000,000.00
STANDARD INDUSTRIES INC	3,898,875.00
STANDARD INDUSTRIES INC	1,817,812.50
STANDARD INDUSTRIES INC	816,000.00
STATE STR INSTL LIQUID RESVS	23,903,796.96
STATE STR INSTL LIQUID RESVS	143,136,788.31
STATE STR INSTL LIQUID RESVS	6,655,802.96
STATE STR INSTL LIQUID RESVS	148,787,612.81
STATOIL ASA	1,058,772.00
STEEL DYNAMICS INC	1,036,250.00
STEEL DYNAMICS INC	974,937.50
STEEL DYNAMICS INC	850,000.00
STRIP PRINC	26,715,062.00
STRIP PRINC	971,411.50
STRIPS	137,140,842.30
STRIPS	107,363,412.00
STRIPS	101,208,376.00
STRIPS	44,488,100.00
STRIPS	30,691,785.90
STRIPS	26,966,924.00
STRIPS	26,542,870.60
STRIPS	20,916,808.00
STRIPS	12,873,457.50
STRIPS	11,537,790.00
STRIPS	7,232,062.50
STRYKER CORP	7,019,320.00
STRYKER CORP	2,840,468.80
SUBURBAN PROPANE PARTNRS	2,388,000.00
SUBURBAN PROPANE PARTNRS	796,000.00
SUMMIT MID HLDS LLC / FI	100,500.00
SUNTORY HOLDINGS LTD	9,200,423.20
SUNTORY HOLDINGS LTD	5,963,394.00
SUNTORY HOLDINGS LTD	3,600,165.60
SUNTRUST BANK	5,405,375.00
SUNTRUST BANKS INC	4,974,680.90
SYNCHRONY CREDIT CARD MASTER N	12,913,141.80
SYNCHRONY CREDIT CARD MASTER N	5,019,308.50
SYNCHRONY FINANCIAL	2,412,170.40
SYNCHRONY FINANCIAL	1,736,390.20

Security Name	Base Market Value
T MOBILE USA INC	5,077,250.00
T MOBILE USA INC	2,042,500.00
TARGA RESOURCES PARTNERS	2,472,000.00
TEACHERS INSURANCE AND ANNUITY	10,001,300.00
TECO FINANCE INC	4,524,389.84
TELEFONICA EMISIONES SAU	7,558,124.00
TELEFONICA EMISIONES SAU	3,616,011.00
TENET HEALTHCARE CORP	2,625,275.00
TENET HEALTHCARE CORP	2,057,687.50
TENET HEALTHCARE CORP	216,960.00
THORNBURG MORTGAGE SECURITIES	4,165,098.52
TIME WARNER CABLE LLC	2,525,462.75
TIME WARNER CABLE LLC	2,351,940.75
TIME WARNER CABLE LLC	1,917,222.00
TIME WARNER INC	3,082,653.00
TIME WARNER INC	2,188,054.00
TOTAL SYSTEM SERVICES IN	2,177,090.00
TOTAL SYSTEM SERVICES IN	2,082,740.00
TRANSCANADA TRUST	3,289,600.00
TRANSCONT GAS PIPE LINE	5,459,506.50
TRANSDIGM INC	2,269,500.00
TRANSDIGM INC	2,004,625.00
TRANSDIGM INC	254,375.00
TRINITY ACQUISITION PLC	3,341,494.40
TRINITY ACQUISITION PLC	2,560,072.50
TRUE RELIGION APPAREL INC	75,330.02
TSY INFL IX N/B	119,651,386.66
TSY INFL IX N/B	25,099,466.19
TSY INFL IX N/B	5,701,705.01
TSY INFL IX N/B	337,484,745.78
TSY INFL IX N/B	172,221,822.56
TSY INFL IX N/B	164,573,409.95
TSY INFL IX N/B	160,671,192.77
TSY INFL IX N/B	142,259,904.47
TSY INFL IX N/B	130,492,604.82
TSY INFL IX N/B	106,659,036.02
TSY INFL IX N/B	106,615,717.03
TSY INFL IX N/B	92,687,446.81
TSY INFL IX N/B	67,505,575.91
TSY INFL IX N/B	54,797,069.89
TSY INFL IX N/B	40,581,447.63
TSY INFL IX N/B	26,690,265.94
TSY INFL IX N/B	22,951,509.49
TSY INFL IX N/B	15,561,000.25
TSY INFL IX N/B	15,347,109.84
TSY INFL IX N/B	8,704,613.40
TSY INFL IX N/B	5,842,737.90
TSY INFL IX N/B	5,711,104.70
TSY INFL IX N/B	2,286,725.02
TSY INFL IX N/B	94,105.32
TYCO ELECTRONICS GROUP S	2,449,320.00
UBS COMMERCIAL MORTGAGE TRUST	14,298,149.85
UBS GROUP FUNDING SWITZE	12,082,510.30
UBS GROUP FUNDING SWITZE	5,537,069.00
UBS GROUP FUNDING SWITZE	4,706,273.80
UNION PACIFIC CORP	3,856,955.70
UNITED MEXICAN STATES	3,416,350.00
UNITED MEXICAN STATES	2,829,120.00
UNITED MEXICAN STATES	2,502,500.00
UNITED MEXICAN STATES	2,091,800.00
UNITED MEXICAN STATES	728,000.00
UNITED RENTALS NORTH AM	4,190,000.00
UNITED RENTALS NORTH AM	1,648,000.00
UNITED RENTALS NORTH AM	958,500.00

Security Name	Base Market Value
UNITED TECHNOLOGIES CORP	3,916,696.00
UNITED TECHNOLOGIES CORP	1,747,126.40
UNITEDHEALTH GROUP INC	3,518,028.50
UNITEDHEALTH GROUP INC	3,270,748.80
UNIV OF TEXAS TX PERMANENT UNI	6,172,500.00
UNIVERSAL HEALTH SVCS	1,348,750.00
UPCB FINANCE IV LTD	1,674,000.00
US BANCORP	10,016,680.00
US BANCORP	4,429,402.20
US BANK NA CINCINNATI	10,043,070.00
US TREASURY N/B	16,889,772.00
US TREASURY N/B	12,820,227.00
US TREASURY N/B	7,043,128.00
US TREASURY N/B	5,635,436.80
US TREASURY N/B	5,268,947.30
US TREASURY N/B	5,177,929.69
US TREASURY N/B	4,229,404.20
US TREASURY N/B	156,147,576.20
US TREASURY N/B	78,225,624.00
US TREASURY N/B	49,719,140.00
US TREASURY N/B	22,974,304.40
USG CORP	3,187,500.00
USG CORP	1,234,500.00
VALERO ENERGY CORP	3,849,144.00
VALVOLINE INC	1,110,375.00
VERICREST OPPORTUNITY LOAN TRA	9,189,301.21
VERICREST OPPORTUNITY LOAN TRA	7,033,514.67
VERISIGN INC	5,157,375.00
VERISK ANALYTICS INC	4,753,124.80
VERIZON COMMUNICATIONS	5,826,034.54
VERIZON COMMUNICATIONS	5,449,708.00
VERIZON COMMUNICATIONS	4,458,520.00
VERIZON COMMUNICATIONS	4,327,735.59
VERIZON COMMUNICATIONS	2,983,896.00
VERIZON COMMUNICATIONS	2,895,269.27
VERIZON COMMUNICATIONS	1,551,148.50
VIACOM INC	3,204,432.00
VIRGIN MEDIA SECURED FIN	2,880,625.00
VIRGINIA ELEC + POWER CO	14,010,309.77
VISA INC	6,497,708.80
VISA INC	3,509,651.20
VOLKSWAGEN GROUP AMERICA	2,001,366.00
VOLKSWAGEN GROUP AMERICA	4,503,073.50
VULCAN MATERIALS CO	3,336,890.70
VULCAN MATERIALS CO	2,054,440.00
WAL MART STORES INC	1,688,105.90
WALGREENS BOOTS ALLIANCE	3,492,601.00
WAMU MORTGAGE PASS THROUGH CER	15,155,826.42
WAMU MORTGAGE PASS THROUGH CER	471,742.53
WATCO COS LLC/FINANCE CO	4,691,250.00
WCG FI	12,240,000.00
WCG FI 1ST INCREMENTAL	990,000.00
WEC ENERGY GROUP INC	4,743,460.20
WELLCARE HEALTH PLANS	2,514,000.00
WELLS FARGO + COMPANY	6,075,030.20
WELLS FARGO + COMPANY	4,664,441.40
WELLS FARGO + COMPANY	4,479,282.20
WELLS FARGO BANK NA	7,032,403.00
WELLS FARGO COMMERCIAL MORTGAG	10,357,912.00
WELLS FARGO COMMERCIAL MORTGAG	10,299,180.00
WELLS FARGO COMMERCIAL MORTGAG	9,943,047.00
WELLS FARGO COMMERCIAL MORTGAG	3,941,084.00
WELLS FARGO COMMERCIAL MORTGAG	3,143,439.30
WELLS FARGO COMMERCIAL MORTGAG	2,124,903.58

Security Name	Base Market Value
WESTAR ENERGY INC	3,672,039.00
WESTCOTT PARK CLO LTD	7,029,673.00
WESTLAKE CHEMICAL CORP	6,351,993.60
WESTLAKE CHEMICAL CORP	2,082,500.00
WESTROCK RKT CO	3,055,994.38
WESTROCK RKT CO	2,272,283.04
WF RBS COMMERCIAL MORTGAGE TRU	5,334,325.00
WF RBS COMMERCIAL MORTGAGE TRU	5,249,785.00
WHEELS SPV LLC	2,858,750.50
WHEELS SPV LLC	2,522,603.76
WHEELS SPV LLC	1,988,444.00
WILLIAM CARTER	7,252,687.50
WILLIAMS PARTNERS/ACMP	1,348,906.00
WINDSTREAM SERVICES LLC	4,394,500.00
WINDSTREAM SERVICES LLC	1,428,000.00
WINWATER MORTGAGE LOAN TRUST	5,227,698.03
WINWATER MORTGAGE LOAN TRUST	2,513,947.11
WISCONSIN ELECTRIC POWER	2,626,947.50
WM WRIGLEY JR CO	3,558,418.50
XPO LOGISTICS INC	1,041,250.00
ZAYO GROUP LLC/ZAYO CAP	2,040,187.50
ZF NA CAPITAL	3,270,500.00
ZF NA CAPITAL	1,365,000.00
ZIMMER BIOMET HOLDINGS	4,873,123.20
ZIMMER BIOMET HOLDINGS	3,333,290.40

FIXED INCOME - EXTERNALLY MANAGED FUNDS

EATON VANCE HIGH YLD	525,425,371.57
NOMURA HIGH YIELD TR	399,429,064.68
STONE HARBOR HI YIEL	282,015,450.17

TOTAL FIXED INCOME	14,570,831,355.64
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ALTERNATIVE ASSETS

Individual holdings may include multiple alternative investment vehicles.

PRIVATE EQUITY

ALPHA PRIVATE EQUITY FUND VI	29,097,843.54
APOLLO INVESTMENT FUND VI LP	16,405,843.46
APOLLO INVESTMENT FUND VIII BO	52,145,618.11
ARES CORP OPPORTUNITIES IV LP	55,481,185.69
ARES CORP OPPS FUND III	41,401,426.11
ARSENAL CAPITAL PARTNERS IV	16,467,955.68
ARSENAL CAPITAL PARTNERS IV	68,709,275.72
ARSENAL III	1,031,995.08
BAIN CAPITAL EUROPE FUND III	9,187,453.12
BAIN CAPITAL FUND X	22,648,638.73
BAIN CAPITAL FUND XI L.P.	28,512,478.01
BERKSHIRE VIII	88,516,346.70
BG SPECIAL SITUATIONS LP	121,574,816.08
BLACKSTONE CAP PARTNERS VI	27,709,066.54
BLACKSTONE CAPITAL PARTNERS	14,590,394.71
BLACKSTONE STRATEGIC CAPITAL	43,675,242.00
BOW VENTURES FUND I LP	9,868,554.66
CADUCEUS PRIVATE INV III LP	17,267,336.03
CADUCEUS PRIVATE INV IV LP	37,515,123.94
CANAAN EQUITY PARTNERS VII	12,921,823.25
CANAAN PARTNERS IX LP	28,289,483.49
CANAAN VIII LP	16,072,674.37

Security Name	Base Market Value
CHARLESBANK EQUITY FUND VII LP	30,514,200.09
CLAREMONT CREEK VENTURES II	20,636,007.43
DARWIN VENTURE CPTAL FND II LP	25,853,940.97
DUFF & PHELPS	82,257,061.70
EQT VI, LP	42,154,813.62
FOUNTAIN VEST CHINA GROWTH PTN	22,374,877.00
FOUNTAINVEST CHINA GRTH CAP II	40,092,036.67
FOUNTAINVEST FUND II	38,717,292.38
GGV CAPITAL IV	62,436,130.36
GGV CAPITAL V, L.P.	55,846,935.01
GRANITE GLOBAL VENTURES II LP	6,812,178.01
GRANITE GLOBAL VENTURES III	24,307,664.98
JLL PARTNERS FUND V, LP	34,576,593.21
JLL PARTNERS VI LP	116,301,658.15
JLL PARTNERSHIP FUND VII	8,766,360.02
KELSO INVESTMENT ASSOCIATES	58,006,819.78
KHOSLA VENTURES III	36,700,392.11
KHOSLA VENTURES IV	90,511,778.46
KHOSLA VENTURES SEED B L.P.	30,114,265.85
KHOSLA VENTURES SEED, LP	23,353,907.09
KHOSLA VENTURES V	34,563,261.84
LIME ROCK VI	13,626,795.45
LYCEUM CAPITAL FUND III A	27,947,480.51
MADISON DEARBORN CAP PTNRS VI	42,158,350.50
MADISON DEARBORN V	19,635,802.88
OLYMPUS GROWTH FUND V	100,431,824.66
OLYMPUS GROWTH FUND VI LP	32,182,312.61
PINE BROOK CAP. PARTNERS II	81,506,010.04
PINE BROOK CAPITAL PARTNERS	28,583,622.91
RNT ASSOCIATES	70,558,324.54
ROUND TABLE II	18,325,090.53
SENIOR CREDIT FUND, LLC	93,123,002.15
SENTIENT GLOBAL RESOURCES	41,818,246.86
SENTIENT GLOBAL RSRCS IV BO	41,810,846.49
SHAMROCK CAPITAL GRO FD III	33,415,991.70
SHAMROCK FUND II	42,026,715.06
SUN CAPITAL PARTNERS V	46,312,289.96
SUN CAPITAL PARTNERS VI	25,801,290.83
SYCAMORE PARTNERS LP	38,681,196.70
VESTAR CAPITAL PARTNERS V LP	13,843,343.62
VESTAR CAPITAL PARTNERS VI LP	50,173,175.58
W CAPITAL PARTNERS II LP	4,973,147.90
W CAPITAL PARTNERS III LP	39,468,285.18
WARBURG IX	17,932,391.36
WARBURG PINCUS ENERGY, LP	17,438,938.59
WARBURG PINCUS FUND XII	15,293,196.73
WARBURG PINCUS PRVT EQUITY X	86,868,445.65
WARBURG PINCUS VIII	5,204,367.42
WARBURG PINCUS XI, LP	93,543,729.56
WATER STREET II	4,380,221.20

ABSOLUTE RETURN

ACM ALAMOSA I LP	52,477,590.18
BFAM ASIA OPPORTUNITY FUND LTD	259,795,683.87
BIWA FUND LIMITED	365,601,396.15
ELLIOT INTERNATIONAL LTD	246,951,326.72
EXUMA CAPITAL, L.P	212,064,188.78
FALCON EDGE	123,330,968.64
HAZELTON FUND LIMITED	281,784,846.44
KEPOS ALPHA FUND LTD	270,578,859.89
KEY SQUARE	375,794,386.02
NEWBERRY KINCAID OFFSHORE LTD	303,075,159.83

Security Name	Base Market Value
OWL ROCK	152,643,019.86
WANAKA FUND LTD	276,237,837.76
ZEI ES CO INVEST C, L.P.	19,569,449.49

REAL ASSETS

AG NET LEASE REALTY FUND II	33,224,534.02
AMERRA CAPITAL	75,496,220.11
BTG PACTUAL	11,677,912.00
CD CAPITAL FUND II	22,348,026.52
CHAMBERS ENERGY II	48,464,670.22
DRUG ROYALTY III	10,693,845.75
EMG FUND II	72,171,332.27
EMG FUND III	28,966,677.88
ENCAP FLATROCK FUND II LIMITED PARTNERSHIP	6,241,604.23
ENCAP FLATROCK FUND III	15,962,606.09
ENERVEST FUND XII	6,296,070.51
ENERVEST FUND XIII LIMITED PARTNERSHIP	5,890,316.10
EQT INFRASTRUCTURE FUND II	27,546,861.52
FOUNDATION ENERGY FUND III	2,080,096.23
FOUNDATION ENERGY FUND IV	7,521,865.06
JOG FUND V	7,054,371.35
JOG FUND VI	17,756,379.80
MOLPUS SEVEN STATES TIMBERLAND	75,941,909.88
NGP FUND X	20,514,976.70
ORBIMED ROYALTIES FUND I	27,190,565.04
ORION RESOURCES FUND I A	30,409,496.24
PINE BROOK RESOURCES	43,672,013.58
RED KITE MINE FINANCE FUND I	86,631,750.23
RED KITE MINE FINANCE FUND II REAL ASSET	23,094,056.50
RIDGEWOOD ENERGY FUND II	37,493,984.33
RMS FOREST GROWTH CHINA LP	8,009,947.97
RMS OPPORTUNITY FUND I	42,212,511.40
SANKATY MANAGED ACCOUNT LP	14,220,257.71
SFC ENERGY PARTNERS II LP LIMITED PARTNERSHIP	9,227,819.72
TRINITAS ADVANTAGED AGRI IV	17,580,581.82
WARBURG PINCUS ENERGY	13,863,750.31

REAL ESTATE

A E NYC WORKFORCE HOUSING	66,853,292.81
A E RE PTNRSH FUND II	13,463,219.60
AMB US LOGISTICS FUND LIMITED PARTNERSHIP	127,095,726.36
BLACKSTONE REAL EST PARTNER VI	15,526,503.90
BLACKSTONE REAL ESTATE PRTN V	16,440,431.48
BLACKSTONE REAL ESTATE VII LIMITED PARTNERSHIP	29,079,374.39
BUCHANAN STREET PARTNERS SEPARATE ACCOUNT	110,121,538.73
CERBERUS REAL ESTATE III LIMITED PARTNERSHIP	50,136,415.36
CIM FUND III LP	26,549,043.61
CIM FUND VIII LIMITED PARTNERSHIP	59,656,198.89
CIM URBAN REIT LLC	52,174,254.26
CLARION PARTNERS SEPARATE ACCOUNT	476,843,183.42
CORNERSTONE REAL ESTATE ADVISORS SEPARATE ACCOUNT	498,333,061.45
EMMES ASSET MANAGEMENT SEPARATE ACCOUNT	205,335,042.33
GAW CAPITAL	43,950,406.00
HEITMAN AMERICA REAL ESTATE TR	127,453,089.39
JP MORGAN INVESTMENT MANAGEMENT SEPARATE ACCOUNT	17,334,657.83
KSL CAPITAL PTNRS III LP 211 LIMITED PARTNERSHIP	24,420,288.60
LION INDUSTRIAL TRUST REIT	123,766,718.42
LIONSTONE SEPARATE ACCOUNT	318,217,082.43
MACFARLANE URBAN REAL ESTATE	1,995,544.01
METRO WORKFORCE HOUSING FUND	829,917.67

Security Name	Base Market Value
PRISA II PRUDENTIAL REAL EST.	149,932,258.98
PRUDENTIAL PRISA I	142,977,312.18
REGENCY SAND HILL	66,675,226.22
ROCKPOINT REAL ESTATE FUND III	4,667,532.39
ROCKPOINT REAL ESTATE IV LIMITED PARTNERSHIP	17,322,932.66
TA ASSOCIATES REALTY SEPARATE ACCOUNT	240,059,993.00
TRIPACIFIC CAPITAL ADVISORS LIMITED PARTNERSHIP	10,144,920.85
WALTON STREET VI	18,817,589.35
WESTBROOK REAL ESTATE FD VIII	4,689,922.11
WESTBROOK REAL ESTATE FUND IX LIMITED PARTNERSHIP	26,659,292.90
WESTBROOK REAL ESTATE FUND VII	12,851,622.93
TOTAL ALTERNATIVE ASSETS	9,680,788,506.16
TOTAL SECURITIES	58,910,596,382.32
CASH & CASH EQUIVALENTS	\$3,560,882,723.81
ACCOUNTS RECEIVABLE & ACCRUED INCOME	495,876,114.13
ACCOUNTS PAYABLE	(1,352,479,010.26)
TOTAL NET ASSETS	61,614,876,210.00