

**PORTFOLIO HOLDINGS FOR PIMCO CORPORATE INCOME FUND**

(As of Dec 31, 2009)

The Fund is a closed-end exchange traded management investment company. This material is presented only to provide information and is not intended for trading purposes. Closed-end funds, unlike open-end funds, are not continuously offered. After the initial public offering, shares are sold on the open market through a stock exchange. Investment policies, management fees and other matters of interest to prospective investors may be found in each closed-end fund prospectus. Holdings are subject to change daily.

Allianz Global Investors Fund Management LLC, is an indirect, majority-owned subsidiary of Allianz Global Investors of America L.P., and is a member of Munich-based Allianz Group (NYSE – AZ). Allianz is a leading global financial services company. Allianz Global Investors Fund Management LLC serves as the Fund's investment manager, and the sub-adviser is Pacific Investment Management Company LLC (PIMCO).

This update is produced by Allianz Global Investors Distributors LLC.

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
912828LF5	U S TREASURY NOTE	Government Related	1.13	06/30/2011	USD	AAA	110,000.000	100.4376	110,481.36	1.47
SWU0113L5	IRS USD R 3ML/3.0 12/16/09 BRC	Government Related	3.00	12/16/2011	USD	AAA	1,000,000.000	3.1361	31,360.50	1.74
02660XAE4	AHMA 2006-2 2A2 1MLIB+23	Mortgage	0.46	09/25/2046	USD	CAA	2,119,380.380	19.1961	406,839.01	0.00
03072SP82	AMSI 2005-R9 AF4 WM33 WC6.6651	Mortgage	5.44	11/25/2035	USD	AAA	650,000.000	92.9217	603,990.86	0.00
055359AD5	BCRR 2009-1 2A2 WM17 WC5.8444 144A	Mortgage	5.86	07/17/2040	USD	AAA	1,450,000.000	62.4513	905,543.65	0.25
05947U7L6	BACM 2006-1 A4 WM15 WC5.6421 TALF	Mortgage	5.37	09/10/2045	USD	AAA	3,496,000.000	96.8850	3,387,099.25	4.99
12513YAF7	CD 2007-CD4 A4	Mortgage	5.32	12/11/2049	USD	AAA	13,629,500.000	87.0070	11,858,613.61	5.82
126379AJ5	CSMC 2007-4 2A4 WM36 WC6.3845	Mortgage	6.00	06/25/2037	USD	CAA	5,100,000.000	70.6058	3,600,893.25	5.00
14986DAF7	CD 2006-CD3 A5 TALF SEQ	Mortgage	5.62	10/15/2048	USD	AAA	1,000,000.000	95.4568	954,567.60	5.70
161505FW7	CCMSC 2000-3 G WM13 WC8.15 144A	Mortgage	6.89	10/15/2032	USD	BA+	3,500,000.000	80.5208	2,818,227.65	1.49
20173QAE1	GCCFC 2007-GG9 A4 SEQ	Mortgage	5.44	03/10/2039	USD	AAA	9,440,000.000	88.5796	8,361,911.41	5.88
43709LAD9	INABS 2006-D 2A4 1MLIB+24	Mortgage	0.47	11/25/2036	USD	CAA	7,300,000.000	31.4628	2,296,787.32	0.00
46629MAF2	JPMCC 2006-LDP8 A4 WM15 WC6.0156	Mortgage	5.40	05/15/2045	USD	AAA	1,135,000.000	93.0969	1,056,649.59	5.63
46631BAE5	JPMCC 2007-LD11 A4 WM15 WC5.846	Mortgage	5.82	06/15/2049	USD	AAA	4,150,000.000	87.3318	3,624,269.70	5.82
46631QAD4	JPMCC 2007-CB20 A4 WM17 WC6.2269	Mortgage	5.79	02/12/2051	USD	AAA	3,000,000.000	87.4778	2,624,334.60	5.99
46632HAD3	JPMCC 2007-LD12 A4 WM16 WC6.0924	Mortgage	5.88	02/15/2051	USD	AAA	5,000,000.000	86.8432	4,342,159.00	5.96
50179AAE7	LBUBS 2007-C1 A4 WM15 WC5.9754	Mortgage	5.42	02/15/2040	USD	A+	18,316,000.000	83.0607	15,213,401.48	5.84
50179MAE1	LBUBS 2006-C6 A4 SEQ WM15 WC6.05	Mortgage	5.37	09/15/2039	USD	AAA	560,000.000	95.5108	534,860.70	5.68
589929TB4	MLMI 1998-C3 D MEZ WM15 WC7.09	Mortgage	7.16	12/15/2030	USD	AA+	2,805,000.000	100.1944	2,810,453.76	3.85
60688CAE6	MLCFC 2007-9 A4 WM17 WC6.3353	Mortgage	5.70	09/12/2049	USD	A+	3,500,000.000	85.1107	2,978,872.75	5.88
74922TAB2	RALI 2007-QH4 A2 1MLIB+23	Mortgage	0.46	05/25/2037	USD	CAA	1,713,051.220	24.2695	415,748.11	0.00
93363DAA5	WAMU 2006-AR9 1A 12MTA+100	Mortgage	1.54	08/25/2046	USD	BA+	230,283.510	55.3065	127,361.63	0.00
93364FAC5	WAMU 2007-HY7 2A1 WM37 WC6.3651 ARM	Mortgage	5.79	07/25/2037	USD	CA	1,603,689.960	67.8076	1,087,422.87	1.50
93936MAB1	WMALT 2007-OA4 A1B 1YCMT+76	Mortgage	1.30	04/25/2047	USD	CAA	1,706,143.860	21.4124	365,325.84	0.00
93936RAB0	WMALT 2007-OA5 A1B 1YCMT+84	Mortgage	1.38	05/25/2047	USD	CAA	1,614,882.120	24.2532	391,660.91	0.00
023763AA3	AMR EETC 09-1	Invest. Grade Credit	10.38	07/02/2019	USD	A-	2,000,000.000	110.5000	2,210,000.00	5.00
02378JBG2	AMR EETC 01-2-A1	Invest. Grade Credit	6.98	10/01/2012	USD	BAA	682,583.250	100.0000	682,583.25	0.71
02378JBH0	AMR EETC 01-2-A2	Invest. Grade Credit	7.86	04/01/2013	USD	BAA-	1,000,000.000	100.0000	1,000,000.00	1.66
025816AU3	AMERICAN EXPRESS SUBORDINATED FRN	Invest. Grade Credit	6.80	09/01/2066	USD	BAA	2,000,000.000	90.5000	1,810,000.00	4.35
026874AZ0	AIG GLBL SR UNSECURED	Invest. Grade Credit	6.25	05/01/2036	USD	A-	5,100,000.000	74.4529	3,797,097.90	11.12
026874BS5	AIG GLBL JR SUB DEBS WI	Invest. Grade Credit	8.18	05/15/2068	USD	BAA	31,650,000.000	66.7500	21,126,375.00	8.14
026874BT3	AIG GLBL SR UNSECURED WI	Invest. Grade Credit	8.25	08/15/2018	USD	A-	14,700,000.000	94.0253	13,821,719.10	6.27
02687QBE7	AIG GLBL NT	Invest. Grade Credit	5.38	10/18/2011	USD	A-	1,350,000.000	99.3537	1,341,274.95	1.72
05565AAA1	BNP PARIBAS SUB NT 144A FRN	Invest. Grade Credit	5.19	06/29/2049	USD	A	6,900,000.000	82.4665	5,690,188.50	3.43
05565AAB9	BNP PARIBAS 144A FRN	Invest. Grade Credit	7.20	06/29/2049	USD	A	6,700,000.000	93.0000	6,231,000.00	11.57
066048AA7	BANK OF AMERICA CAPITAL II CO GTD	Invest. Grade Credit	8.00	12/15/2026	USD	BAA-	1,150,000.000	98.7500	1,135,625.00	5.10

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
06739FFU0	BARCLAYS BANK PLC SUB 144A	Invest. Grade Credit	10.18	06/12/2021	USD	A	7,760,000.000	129.3037	10,033,967.12	7.59
06739GAD1	BARCLAYS BANK PLC 144A NT	Invest. Grade Credit	7.43	09/29/2049	USD	BAA+	4,600,000.000	92.5000	4,255,000.00	5.36
12479BAA0	COMMONWEALTH BANK AUST BD 144A	Invest. Grade Credit	6.02	03/29/2049	USD	AA-	2,700,000.000	81.1551	2,191,187.70	3.63
140420MV9	CAPITAL ONE BANK USA NA SUB NT	Invest. Grade Credit	8.80	07/15/2019	USD	A-	1,790,000.000	118.3645	2,118,724.55	6.92
14043CAB9	CAPITAL ONE CAPITAL V GBLB NT	Invest. Grade Credit	10.25	08/15/2039	USD	BAA	1,500,000.000	116.5515	1,748,272.50	10.58
14043DAB7	CAPITAL ONE CAPITAL VI CO GTD	Invest. Grade Credit	8.88	05/15/2040	USD	BAA	3,300,000.000	107.2500	3,539,250.00	11.22
15005NAD4	CEDAR BRAKES 144A	Invest. Grade Credit	9.88	09/01/2013	USD	BAA-	2,424,399.740	101.8910	2,470,245.14	1.70
172062AF8	CINCINNATI FINL CORP DEB	Invest. Grade Credit	6.92	05/15/2028	USD	A-	9,542,000.000	96.8766	9,243,965.17	10.52
172967DR9	CITIGROUP INC GBLB SUB NT	Invest. Grade Credit	6.13	08/25/2036	USD	A-	1,600,000.000	86.0177	1,376,283.20	12.34
172967ES6	CITIGROUP INC NT	Invest. Grade Credit	6.13	05/15/2018	USD	A	2,800,000.000	100.7037	2,819,703.60	6.72
172967EW7	CITIGROUP INC SR NT	Invest. Grade Credit	8.13	07/15/2039	USD	A	400,000.000	113.2053	452,821.20	12.32
173094AA1	CITIGROUP INC JR SUB	Invest. Grade Credit	8.30	12/21/2077	USD	BAA-	16,700,000.000	96.7500	16,157,250.00	10.72
210805CQ8	CONTINENTAL AIR EETC 99-1-A	Invest. Grade Credit	6.55	08/02/2020	USD	A-	598,276.350	98.0000	586,310.82	4.04
225313AA3	CREDIT AGRICOLE (LONDON) NT 144A	Invest. Grade Credit	6.64	05/29/2049	USD	AA-	2,800,000.000	82.5000	2,310,000.00	4.30
225313AB1	CREDIT AGRICOLE SA NT 144A	Invest. Grade Credit	8.38	10/29/2049	USD	AA-	6,000,000.000	106.3361	6,380,166.00	6.71
23380YAA5	DAI-ICHI MUTUAL LIFE SUB 144A	Invest. Grade Credit	5.73	03/17/2014	USD	A-	2,300,000.000	97.7790	2,248,917.00	3.79
247367AS4	DELTA EETC 2001-1 A1	Invest. Grade Credit	6.62	09/18/2012	USD	BAA	204,980.680	100.0000	204,980.68	0.84
260543BX0	DOW CHEMICAL CO/THE NT	Invest. Grade Credit	8.55	05/15/2019	USD	BAA-	7,200,000.000	119.5143	8,605,029.60	6.92
271790AD9	EAST COAST POWER LLC SEC B	Invest. Grade Credit	7.07	03/31/2012	USD	BAA-	1,720,066.720	103.5764	1,781,583.19	1.24
349631AD3	FORTUNE BRANDS INC SR UNSECURED	Invest. Grade Credit	8.63	11/15/2021	USD	BAA-	3,500,000.000	111.0947	3,888,314.50	7.92
35671DAS4	FREEMPORT-MCMORAN SR UNSECURED	Invest. Grade Credit	8.38	04/01/2017	USD	BAA-	200,000.000	109.6501	219,300.20	4.27
36962G3M4	GECC SUB NT MTN	Invest. Grade Credit	6.38	11/15/2067	USD	AA-	10,100,000.000	87.3750	8,824,875.00	5.27
37247DAL0	GENWORTH FINANCIAL INC SR UNSECURE	Invest. Grade Credit	8.63	12/15/2016	USD	BAA	2,600,000.000	103.8788	2,700,848.80	5.42
38141GFD1	GOLDMAN SACHS GROUP INC GBLB SUB	Invest. Grade Credit	6.75	10/01/2037	USD	A	7,000,000.000	103.1149	7,218,043.00	12.98
38143YAC7	GOLDMAN SACHS GROUP INC SUB NT	Invest. Grade Credit	6.45	05/01/2036	USD	A	4,000,000.000	98.8030	3,952,120.00	12.82
4041A2AH7	HBOS PLC SUB NT 144A	Invest. Grade Credit	6.75	05/21/2018	USD	BAA-	2,000,000.000	92.9347	1,858,694.00	6.48
40427L9B2	HSBC CAPITAL FUNDING REGS TR1 PERP	Invest. Grade Credit	10.18	12/29/2049	USD	A-	1,000,000.000	123.0000	1,230,000.00	9.74
40429Q200	HSBC CAPITAL FUNDING LP 144A	Invest. Grade Credit	4.61	12/29/2049	USD	A-	3,900,000.000	85.3588	3,328,993.20	1.91
459745FP5	ILFC GBLB	Invest. Grade Credit	5.00	04/15/2010	USD	BAA+	2,923,000.000	98.5056	2,879,318.69	0.27
459745FQ3	ILFC	Invest. Grade Credit	4.88	09/01/2010	USD	BAA+	2,100,000.000	96.0685	2,017,438.50	0.65
459745FS9	ILFC UNSEC	Invest. Grade Credit	5.13	11/01/2010	USD	BAA+	1,000,000.000	96.0255	960,255.00	0.81
45974VA32	ILFC MTN FRN	Invest. Grade Credit	0.58	07/01/2011	USD	BAA+	4,000,000.000	88.1008	3,524,032.00	0.18
45974VA65	ILFC SR UNSEC FRN MTN	Invest. Grade Credit	0.63	07/13/2012	USD	BAA+	1,225,000.000	77.9826	955,286.85	-0.28
45974VA99	ILFC MTN	Invest. Grade Credit	5.40	02/15/2012	USD	BAA+	5,400,000.000	86.9965	4,697,811.00	2.01
45974VB31	ILFC SR UNSECURE MTN	Invest. Grade Credit	5.30	05/01/2012	USD	BAA+	5,800,000.000	84.9857	4,929,170.60	2.20
45974VB49	ILFC	Invest. Grade Credit	5.65	06/01/2014	USD	BAA+	1,500,000.000	75.6447	1,134,670.50	3.88
45974VB80	ILFC SR UNSEC MTN	Invest. Grade Credit	6.63	11/15/2013	USD	BAA+	3,000,000.000	80.5631	2,416,893.00	3.42
45974VZV3	ILFC FRN MTNP	Invest. Grade Credit	0.68	01/15/2010	USD	BAA+	5,000,000.000	99.7415	4,987,075.00	0.02
481227AA4	JP MORGAN XVIII BD	Invest. Grade Credit	6.95	08/01/2066	USD	A	7,100,000.000	97.4420	6,918,382.00	11.77
48123CAA2	JP MORGAN CHASE & CO CAP XX BD JR SU	Invest. Grade Credit	6.55	09/15/2066	USD	A	4,100,000.000	91.9244	3,768,900.40	11.95
55259PAD8	MARSHALL & LSLEY BK NT	Invest. Grade Credit	5.00	01/17/2017	USD	BAA+	4,660,000.000	77.8941	3,629,865.06	5.89
554783AK6	MACMILLAN BLOEDEL LTD DEB	Invest. Grade Credit	7.70	02/15/2026	USD	BAA-	1,700,000.000	90.4810	1,538,177.00	9.12
59018YJ69	MERRILL LYNCH & CO GBLB SR UNSEC	Invest. Grade Credit	6.40	08/28/2017	USD	A	0.000	105.3969	0.00	6.25
591560AA5	METLIFE CAPITAL TRUST IV SR SUBORD 14	Invest. Grade Credit	7.88	12/15/2067	USD	BAA	5,000,000.000	100.5000	5,025,000.00	11.27
624284BD6	MOUNTAIN STATES TEL & TE SR UNSEC	Invest. Grade Credit	7.38	05/01/2030	USD	BAA-	8,200,000.000	81.5000	6,683,000.00	9.73
667294AT9	DELTA / NWA EETC 00-1-G MBIA	Invest. Grade Credit	7.15	04/01/2021	USD	BAA-	8,984,664.520	87.0000	7,816,658.13	6.80
694606AA2	PACIFIC LIFE SRPLS PRIV 144A	Invest. Grade Credit	7.90	12/30/2023	USD	A	1,000,000.000	96.5960	965,960.00	8.62
717265AL6	FREEMPORT-MCMORAN / PHELPS DODGE	Invest. Grade Credit	9.50	06/01/2031	USD	BAA	4,700,000.000	113.3755	5,328,648.50	10.05
74041AAA1	PREFERRED TERM SECS XIII 144A	Invest. Grade Credit	0.80	03/24/2034	USD	A+	1,845,337.180	48.0000	885,761.85	0.10
74913GAT2	QWEST OP CO	Invest. Grade Credit	6.50	06/01/2017	USD	BAA-	100,000.000	98.7500	98,750.00	6.02
749770AQ6	RABOBANK NEDERLAND JR SUBORD 144A	Invest. Grade Credit	11.00	06/29/2049	USD	AA	25,290,000.000	122.2640	30,920,565.60	6.39

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75405U9G3	RAS LAFFAN LNG 3 CO GTD REGS	Invest. Grade Credit	6.33	09/30/2027	USD	AA	750,000.000	101.4440	760,830.00	9.88
7591EPAE0	REGIONS FINANCIAL CORP SUB NT	Invest. Grade Credit	7.38	12/10/2037	USD	BAA-	1,900,000.000	82.0677	1,559,286.30	10.59
7591EPAF7	REGIONS FINANCIAL CORP GLBL SR NT	Invest. Grade Credit	7.75	11/10/2014	USD	BAA	3,400,000.000	98.7201	3,356,483.40	4.13
761713AD8	REYNOLDS AMERICAN INC GLBL CO GTD	Invest. Grade Credit	7.25	06/01/2013	USD	BAA	8,000,000.000	109.1850	8,734,800.00	3.09
761713AP1	REYNOLDS AMERICAN INC GLBL CO GTD	Invest. Grade Credit	7.25	06/01/2012	USD	BAA	4,500,000.000	109.9925	4,949,662.50	2.25
761713AU0	REYNOLDS AMERICAN INC BD	Invest. Grade Credit	6.75	06/15/2017	USD	BAA	3,000,000.000	103.7115	3,111,345.00	6.04
80281YAA5	SANTANDER PERPETUAL BK GTD 144A	Invest. Grade Credit	6.67	10/29/2049	USD	A+	4,200,000.000	90.0133	3,780,558.60	5.36
833034AH4	SNAP-ON INC SR UNSECURED	Invest. Grade Credit	6.13	09/01/2021	USD	A-	5,000,000.000	102.5856	5,129,280.00	8.63
844741AZ1	SOUTHWEST AIRLINES 08-1 144A	Invest. Grade Credit	10.50	12/15/2011	USD	BAA+	2,000,000.000	108.4742	2,169,484.00	1.81
85748BAB9	STATE STREET CAP TRU JR SUB	Invest. Grade Credit	8.25	03/15/2042	USD	A-	12,350,000.000	102.4810	12,656,403.50	0.92
887315BN8	TIME WARNER INC CO GTD	Invest. Grade Credit	6.63	05/15/2029	USD	BAA	500,000.000	104.5578	522,789.00	11.37
902552AB4	UNITED AIRLINES INC GLBL EETC 2009-1	Invest. Grade Credit	10.40	05/01/2018	USD	BAA	3,000,000.000	105.3750	3,161,250.00	3.26
90264AAA7	UBS PFD FUNDING TRST V GLBL SUB	Invest. Grade Credit	6.24	05/29/2049	USD	BAA-	5,700,000.000	79.2500	4,517,250.00	3.56
912920AL9	QWEST OP CO SR UNSECURED	Invest. Grade Credit	7.20	11/10/2026	USD	BAA-	5,360,000.000	91.0000	4,877,600.00	7.81
91731KAA8	US BANK CAPITAL IX CO GTD	Invest. Grade Credit	6.19	10/29/2049	USD	A	5,700,000.000	81.3750	4,638,375.00	-1.24
92933WAB4	WEA FINANCE/WT FIN AUST SR NT 144A	Invest. Grade Credit	6.75	09/02/2019	USD	A	4,000,000.000	107.5662	4,302,648.00	7.40
92978AAA0	WACHOVIA CAP TRUST III	Invest. Grade Credit	5.80	03/29/2049	USD	A-	12,100,000.000	77.5000	9,377,500.00	1.75
94978SAA7	WELLS FARGO CAPITAL X NT	Invest. Grade Credit	5.95	12/15/2086	USD	A-	7,200,000.000	87.5000	6,300,000.00	12.61
94986EAA8	WELLS FARGO CAPITAL XIII CO GT FRN GM	Invest. Grade Credit	7.70	12/29/2049	USD	A-	4,600,000.000	97.5000	4,485,000.00	2.17
962166BV5	WEYERHAEUSER CO SR UNSECURED	Invest. Grade Credit	7.38	10/01/2019	USD	BAA-	5,000,000.000	104.6831	5,234,155.00	7.22
SWPC146B8	FREEMPORT-MCMORAN NEGB SNR NS BP B	Invest. Grade Credit	-3.99	12/20/2018	USD	BAA	2,000,000.000	-27.4001	(548,001.75)	0.93
003723AA1	ABN AMRO NA HOLDING CAP BD 144A	High Yield Credit	6.52	12/29/2049	USD	BA	4,000,000.000	85.0000	3,400,000.00	1.14
02635PSF1	AMERICAN GEN FIN MTNH	High Yield Credit	4.63	09/01/2010	USD	BA+	1,000,000.000	96.9317	969,317.00	0.65
02635PSK0	AMERICAN GEN FIN MTNH	High Yield Credit	4.00	03/15/2011	USD	BA+	1,000,000.000	90.4361	904,361.00	1.17
02635PSV6	AIG SR UNSEC MTN	High Yield Credit	4.88	05/15/2010	USD	BA+	2,000,000.000	98.6254	1,972,508.00	0.36
02635PTC7	AMERICAN GEN FIN MTNI	High Yield Credit	5.40	12/01/2015	USD	BA+	2,200,000.000	68.8309	1,514,279.80	4.96
02635PTS2	AMERICAN GEN FIN MTN	High Yield Credit	6.90	12/15/2017	USD	BA+	3,000,000.000	69.5306	2,085,918.00	5.86
026874115	AIG CONVERT NEW MONEY	High Yield Credit	8.50	08/01/2011	USD	BA	170,500.000	11.4124	1,945,814.20	0.57
030096AF8	SUPERVALU / AM STORES	High Yield Credit	8.00	06/01/2026	USD	BA-	100,000.000	91.7500	91,750.00	9.05
045909P7	LBG CAPITAL NO.1 PLC BK GTD 144A	High Yield Credit	8.50	12/29/2049	USD	B+	8,500,000.000	74.3016	6,315,635.33	3.00
045909B6	LBG CAPITAL NO.1 PLC SERIES 2 BKGTD 14	High Yield Credit	7.88	11/01/2020	USD	BA-	3,500,000.000	81.5000	2,852,500.00	7.08
05518VAA3	BAC CAPITAL TRUST XIV BK GTD	High Yield Credit	5.63	12/31/2049	USD	BA	5,000,000.000	69.7500	3,487,500.00	-1.77
125581FT0	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2013	USD	B	486,609.000	94.0000	457,412.46	2.99
125581FU7	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2014	USD	B	979,914.000	93.1250	912,544.91	3.76
125581FV5	CIT GROUP INC SERIES SR SECURED A	High Yield Credit	7.00	05/01/2015	USD	B	279,914.000	90.0000	251,922.60	4.47
125581FW3	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2016	USD	B	466,524.000	88.5000	412,873.74	5.13
125581FX1	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2017	USD	B	653,134.000	87.2500	569,859.42	5.72
1255899W3	CIT GROUP INC EXPANSION TERM 2A	High Yield Credit	9.50	01/20/2012	USD	BA-	412,500.000	102.7500	423,843.75	1.00
1255899X1	CIT GROUP INC EXPANSION TERM 2A	High Yield Credit	9.50	01/18/2012	USD	BA-	312,500.000	102.7500	321,093.75	1.00
1255899Y9	CIT GROUP INC EXPANSION TERM 2A	High Yield Credit	9.50	01/18/2012	USD	BA-	135,000.000	102.7500	138,712.50	1.00
1255899Z6	CIT GROUP INC EXPANSION TERM 2A	High Yield Credit	9.50	01/18/2012	USD	BA-	62,500.000	102.7500	64,218.75	1.00
1255999A0	CIT GROUP INC EXPANSION TERM 2A	High Yield Credit	9.50	01/18/2012	USD	BA-	77,500.000	102.7500	79,631.25	1.00
125896BB5	CMS ENERGY CORP	High Yield Credit	1.23	01/15/2013	USD	BA+	1,000,000.000	90.5000	905,000.00	-0.11
210805DT1	CONTINENTAL AIR EETC 05-ERJ	High Yield Credit	9.80	04/01/2021	USD	BA+	2,101,118.100	86.7500	1,822,719.95	4.14
28336LAX7	EL PASO CORP	High Yield Credit	10.75	10/01/2010	USD	BA-	2,000,000.000	102.3215	2,046,430.00	0.73
30257CAA8	FPL ENERGY WIND FUNDING 144A	High Yield Credit	6.88	06/27/2017	USD	BA	2,645,000.000	97.5000	2,578,875.00	2.68
345370BW9	FORD MOTOR CORP	High Yield Credit	9.98	02/15/2047	USD	CAA+	1,500,000.000	93.5000	1,402,500.00	9.36
345397UC5	FORD MOTOR CRDT	High Yield Credit	5.70	01/15/2010	USD	B-	1,800,000.000	100.0042	1,800,075.60	0.03
345397VA8	FORD MOTOR CRDT	High Yield Credit	9.88	08/10/2011	USD	B-	6,500,000.000	104.7406	6,808,139.00	1.51
345397VC4	FORD MOTOR CRDT	High Yield Credit	8.00	12/15/2016	USD	B-	3,500,000.000	100.2644	3,509,254.00	5.48
345397VD2	FORD MOTOR CRDT FRN	High Yield Credit	3.03	01/13/2012	USD	B-	2,800,000.000	93.1250	2,607,500.00	-0.03

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345397VG5	FORD MOTOR CRDT	High Yield Credit	7.80	06/01/2012	USD	B-	3,700,000.000	101.1299	3,741,806.30	2.23
345397VH3	FORD MOTOR CRDT	High Yield Credit	12.00	05/15/2015	USD	B-	1,000,000.000	116.0800	1,160,800.00	4.21
36186CAF0	GMAC LLC	High Yield Credit	6.00	12/15/2011	USD	CAA	1,650,000.000	97.9622	1,616,376.30	1.85
36186CAP8	GMAC LLC***EXCHANGE***	High Yield Credit	7.50	12/31/2013	USD	CAA	1,999,000.000	97.5000	1,949,025.00	3.51
370425RP7	GMAC LLC	High Yield Credit	7.75	01/19/2010	USD	CAA	1,300,000.000	100.0473	1,300,614.90	0.04
370425RU6	GMAC LLC	High Yield Credit	7.25	03/02/2011	USD	CAA	10,000,000.000	99.8352	9,983,520.00	1.12
370425RZ5	GMAC LLC	High Yield Credit	8.00	11/01/2031	USD	CAA	2,500,000.000	90.1900	2,254,750.00	9.97
370425SC5	GMAC LLC	High Yield Credit	7.00	02/01/2012	USD	CAA	2,500,000.000	98.0285	2,450,712.50	1.96
370425SL5	GMAC LLC	High Yield Credit	6.75	12/01/2014	USD	CAA	3,500,000.000	95.0815	3,327,852.50	4.25
404119BA6	HCA 2ND LIEN TOGGLE	High Yield Credit	9.63	11/15/2016	USD	BA-	3,500,000.000	108.5000	3,797,500.00	4.08
404119BE8	HCA 1ST LIEN	High Yield Credit	8.50	04/15/2019	USD	BA	3,600,000.000	108.2500	3,897,000.00	6.09
404119BG3	HCA 1ST LIEN	High Yield Credit	7.88	02/15/2020	USD	BA	10,000,000.000	104.3750	10,437,500.00	6.73
40411CAA0	HBOS CAPITAL FUNDING LP 144A	High Yield Credit	6.07	06/30/2049	USD	BA-	6,450,000.000	66.0000	4,257,000.00	1.07
494553AC4	KINDER MORGAN	High Yield Credit	5.15	03/01/2015	USD	BAA+	500,000.000	96.5000	482,500.00	4.60
5252M0FD4	LEHMAN BROS HLDGS MTN **DEF 5/2/18**	High Yield Credit	6.88	05/02/2024	USD	C	13,000,000.000	21.2500	2,762,500.00	1.00
552953BE0	MGM SR SEC	High Yield Credit	13.00	11/15/2013	USD	B+	1,000,000.000	115.2500	1,152,500.00	3.21
552953BF7	MGM SR SEC	High Yield Credit	10.38	05/15/2014	USD	B+	700,000.000	109.0000	763,000.00	3.65
552953BG5	MGM SR SEC	High Yield Credit	11.13	11/15/2017	USD	B+	1,050,000.000	111.2500	1,168,125.00	4.84
656533AB2	NORSKE SKOINDUSTRIER 144A	High Yield Credit	6.13	10/15/2015	USD	B+	850,000.000	63.5750	540,387.87	4.71
777774AF7	DYNEGY ROSETON GLBL P/T CERTS B	High Yield Credit	7.67	11/08/2016	USD	B	2,000,000.000	96.5000	1,930,000.00	3.60
780097AH4	RBS PERP GLBL JR SUB GLBL JR SUBORD	High Yield Credit	7.65	08/29/2049	USD	BA-	6,500,000.000	68.1423	4,429,249.50	8.07
780097AS0	RBS 144A	High Yield Credit	6.99	10/29/2049	USD	BA-	10,700,000.000	55.5694	5,945,925.80	3.29
878742AJ4	TECK RESOURCES SEC	High Yield Credit	9.75	05/15/2014	USD	BAA+	1,950,000.000	115.8750	2,259,562.50	3.71
878742AM7	TECK RESOURCES SEC	High Yield Credit	10.25	05/15/2016	USD	BAA+	350,000.000	117.0000	409,500.00	4.19
878742AQ8	TECK RESOURCES SEC	High Yield Credit	10.75	05/15/2019	USD	BAA+	1,325,000.000	120.0000	1,590,000.00	5.06
909279AN1	UNITED AIR P/T ETC 91-C **DEF 11/13/12*	High Yield Credit	10.36	11/13/2024	USD	CAA	266,457.450	0.7700	2,051.72	1.00
90928AAA5	UNITED AIR LINES GLBL 144A	High Yield Credit	7.34	01/02/2021	USD	B+	1,486,879.010	70.0000	1,040,815.31	4.97
SWPC00K54	FORD MOTOR CORP NS SP MEI	High Yield Credit	5.00	06/20/2013	USD	CAA+	5,000,000.000	-3.2376	(161,881.53)	-0.04
SWPC00L61	FORD MOTOR CORP NS SP MEI	High Yield Credit	5.00	06/20/2013	USD	CAA+	3,000,000.000	-3.2376	(97,128.92)	-0.04
SWPC23850	FORD MOTOR CRDT NS SP JPM	High Yield Credit	5.60	06/20/2010	USD	B-	4,000,000.000	1.2795	51,178.96	0.01
SWPC29006	FORD MOTOR CRDT NS SP MYC	High Yield Credit	4.05	09/20/2010	USD	B-	5,000,000.000	0.8461	42,303.00	0.01
SWPC50911	GMAC LLC NS SP CBK	High Yield Credit	1.40	06/20/2012	USD	CAA	1,500,000.000	-5.7661	(86,490.82)	-0.07
0268749R0	AIG JR SUBORD EMTN	Non-U.S. Developed	8.63	05/22/2068	GBP	BAA	4,000,000.000	64.0000	4,134,013.08	4.12
026874BK2	AIG SR UNSECURED MPLE	Non-U.S. Developed	4.90	06/02/2014	CAD	A-	3,100,000.000	75.8225	2,242,093.02	3.94
0667499F1	BNP PARIBAS SUB EMTN	Non-U.S. Developed	7.78	06/29/2049	EUR	A	350,000.000	105.1000	527,772.44	5.88
06738K9C7	BARCLAYS BANK PLC SUBORDINATED	Non-U.S. Developed	14.00	11/29/2049	GBP	BAA+	200,000.000	128.5000	415,016.16	5.78
1729679M5	CITIGROUP INC GLBL SUB	Non-U.S. Developed	4.75	02/10/2019	EUR	A-	100,000.000	87.0930	124,956.60	3.39
31377N9E1	GREEN VALLEY LTD FRN 144A	Non-U.S. Developed	4.34	01/10/2011	EUR	BAA+	250,000.000	96.9865	347,878.07	0.10
3696219W9	GECC SUB 144A	Non-U.S. Developed	6.50	09/15/2067	GBP	AA-	500,000.000	82.5000	666,125.15	4.72
78442F9B6	SLM CORP	Non-U.S. Developed	4.75	03/17/2014	EUR	BAA-	1,500,000.000	86.5000	1,861,586.89	3.82
83365W9S5	SOCIETE GENERALE JR SUB	Non-U.S. Developed	7.76	05/29/2049	EUR	A+	4,000,000.000	94.0000	5,394,656.42	2.02
9731099G8	WIND ACQUISITION FIN SA SR NT REGS	Non-U.S. Developed	11.75	07/15/2017	EUR	B+	1,300,000.000	109.2500	2,037,702.34	4.68
05462GAC8	AXTEL SAB DE CV SR UNSECURED 144A	Emerging Markets	9.00	09/22/2019	USD	BA	1,000,000.000	103.0000	1,030,000.00	6.43
105756BL3	BRAZIL BD GLBL	Emerging Markets	12.50	01/05/2022	BRL	BAA-	8,400,000.000	113.7500	5,481,298.75	6.18
12516UAA3	CEMEX FINANCE LLC SR SECURED 144A	Emerging Markets	9.50	12/14/2016	USD	B	2,000,000.000	105.2500	2,105,000.00	5.13
1265139A0	CEMEX (C10 CAPITAL) REGS	Emerging Markets	6.72	12/31/2049	USD	B-	3,300,000.000	70.4840	2,325,972.00	5.41
21986VAA3	CORPORACION GEO SA DE CV CO GTD 144	Emerging Markets	8.88	09/25/2014	USD	BA-	1,500,000.000	103.7500	1,556,250.00	3.98
25030WAC4	DESARROLLADORA HOMEX SA CO GTD 14+	Emerging Markets	9.50	12/11/2019	USD	BA-	1,000,000.000	100.7500	1,007,500.00	6.56
279158AB5	ECOPETROL SA GLBL NT	Emerging Markets	7.63	07/23/2019	USD	BAA	20,000,000.000	111.3500	22,270,000.00	7.18
3682669A2	GAZPROM REGS LPN	Emerging Markets	8.63	04/28/2034	USD	BAA+	4,900,000.000	110.2500	5,402,250.00	6.24
368266AE2	GAZPROM 144A	Emerging Markets	6.21	11/22/2016	USD	BAA+	800,000.000	96.2500	770,000.00	5.71

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37373JAA2	GERDAU HOLDINGS INC CO GTD 144A	Emerging Markets	7.00	01/20/2020	USD	BAA-	4,000,000.000	103.2500	4,130,000.00	7.48
61745M9S4	GAZPROM (MORGAN STANLEY) REGS	Emerging Markets	9.63	03/01/2013	USD	BAA+	4,200,000.000	112.3000	4,716,600.00	2.81
74973DAE9	RSHB CAPTL (RUSS AG BK) NT 144A	Emerging Markets	9.00	06/11/2014	USD	BAA+	10,000,000.000	114.0000	11,400,000.00	3.80
46625HHA1	JP MORGAN CHASE & CO JR SUB PFD	Municipal/Other	7.90	04/29/2049	USD	BAA+	11,000,000.000	103.4834	11,383,174.00	5.83
64763FNF2	NEW ORLEANS IMPT-A BAB	Municipal/Other	8.30	12/01/2029	USD	BAA	800,000.000	100.7910	806,328.00	8.89
64763FNL9	NEW ORLEANS IMPT-A BAB	Municipal/Other	8.55	12/01/2034	USD	BAA	820,000.000	100.7810	826,404.20	9.08
64763FNR6	NEW ORLEANS IMPT-A BAB	Municipal/Other	8.80	12/01/2039	USD	BAA	300,000.000	101.7670	305,301.00	9.18
887367AA8	TIMES SQUARE HOTEL TRUST 144A NT	Municipal/Other	8.53	08/01/2026	USD	BAA-	2,362,611.820	80.6185	1,904,702.21	8.00
949746804	WELLS FARGO & CO CONV NEW MONEY L	Municipal/Other	7.50	12/31/2049	USD	A-	8,050.000	918.0000	7,389,900.00	2.92
949746PM7	WELLS FARGO & CO JR SUBORD K	Municipal/Other	7.98	03/29/2049	USD	A-	14,000,000.000	100.7500	14,105,000.00	5.62
0252369C6	AIG SNR UNSEC EMTN	Net Cash Equivalents	0.88	04/26/2011	EUR	A-	4,600,000.000	92.3540	6,095,221.43	0.25
3128X8B92	FED HOME LN MTGE NT (5MMM) FRN	Net Cash Equivalents	0.19	05/04/2011	USD	AAA	196,000.000	100.1284	196,251.66	0.09
31331FAW1	FEDEX CORP 1997 PASS TST SER 97-C	Net Cash Equivalents	7.65	01/15/2014	USD	BAA	867,454.150	100.0000	867,454.15	0.66
317504VL9	OTC ECAL EUR VS USD@1.372 CBK	Net Cash Equivalents	0.00	06/03/2010	EUR	AAA	2,500,000.000	0.0565	202,762.25	0.00
317504VM7	OTC EPUT EUR VS USD@1.372 CBK	Net Cash Equivalents	0.00	06/03/2010	EUR	AAA	2,500,000.000	0.0170	60,913.78	0.00
317505AD7	OTC EPUT EUR VS USD@1.3750 FBL	Net Cash Equivalents	0.00	05/21/2010	EUR	AAA	1,000,000.000	0.0149	21,343.23	0.00
317505AE5	OTC ECAL EUR VS USD@1.3750 FBL	Net Cash Equivalents	0.00	05/21/2010	EUR	AAA	1,000,000.000	0.0527	75,614.49	0.00
317505AG0	OTC EPUT EUR VS USD@1.3750 MSX	Net Cash Equivalents	0.00	05/21/2010	EUR	AAA	1,000,000.000	0.0149	21,343.23	0.00
317505AH8	OTC ECAL EUR VS USD@1.3750 MSX	Net Cash Equivalents	0.00	05/21/2010	EUR	AAA	1,000,000.000	0.0527	75,614.49	0.00
52521TAA5	LBFRC 2006-LLFA A1 144A 1MLIB+8	Net Cash Equivalents	0.31	09/15/2021	USD	AAA	413,479.250	93.0954	384,930.29	0.28
829282193	FINL FUTURES MAINTENANCE (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	1.000	101.0630	1.43	0.00
888282191	FINL FUTURES MAINTENANCE (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	1.000	98.4612	1.61	0.00
894061795	OPTION MAINTENANCE STIF	Net Cash Equivalents	4.40	12/31/2015	USD		140,484.380	100.0000	140,484.38	0.00
899100499	FINL FUTURES MAINTENANCE ACCT	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	3,052,704.000	100.0000	3,052,704.00	0.00
908004690	STATE STREET OVERNIGHT RATE AUD	Net Cash Equivalents	0.35	12/31/2015	AUD	A1+	1.000	101.1842	0.90	0.00
911029890	STIF FUND (CNY)	Net Cash Equivalents	0.00	12/01/2015	CNY	A1+	1.000	95.5780	0.15	0.00
912795T68	U S TREASURY BILLS	Net Cash Equivalents	0.05	03/11/2010	USD	AAA	120,000.000	99.9936	119,992.32	0.18
912795T84	U S TREASURY BILLS	Net Cash Equivalents	0.11	03/25/2010	USD	AAA	1,438,000.000	99.9918	1,437,882.08	0.22
912795UL3	CASH MGMT BILL	Net Cash Equivalents	0.17	04/01/2010	USD	AAA	730,000.000	99.9879	729,911.67	0.24
914025192	STIF FUND (BRL)	Net Cash Equivalents	0.00	12/01/2015	BRL	A1+	1.000	87.1600	0.57	0.00
920089497	STIF FUND (CAD)	Net Cash Equivalents	3.25	12/31/2015	CAD	A1+	75,951.000	88.5431	72,448.13	0.00
929072692	STATE STREET STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	26,837.960	95.9366	38,505.74	0.00
92976BHJ4	WBCMT 2006-WL7A A1 1MLIB+9 144A	Net Cash Equivalents	0.32	09/15/2021	USD	AAA	9,228,854.130	85.3203	7,874,089.72	0.30
92976BLJ9	WBCMT 2007-WHL8 A1 1MLIB+8 144A	Net Cash Equivalents	0.31	06/15/2020	USD	AAA	3,821,193.530	83.7551	3,200,445.61	0.19
948078092	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/31/2015	JPY	A1+	486,001.000	79.4834	5,220.48	0.00
950070094	STIF FUND (MYR)	Net Cash Equivalents	0.00	12/31/2015	MYR	A1+	1.000	106.1440	0.29	0.00
952070092	STIF FUND (MXN)	Net Cash Equivalents	0.00	12/31/2015	MXN	A1+	1.000	117.4986	0.08	0.00
966014896	STIF FUND (PHP)	Net Cash Equivalents	0.00	12/01/2015	PHP	A1+	1.000	92.4600	0.02	0.00
967070095	STIF FUND (PLN)	Net Cash Equivalents	0.00	12/01/2015	PLN	A1+	1.000	103.0212	0.35	0.00
968061499	STIF FUND (SGD)	Net Cash Equivalents	0.00	12/01/2015	SGD	A1+	1.000	92.6607	0.71	0.00
971070099	STIF FUND (RUB)	Net Cash Equivalents	0.00	12/01/2015	RUB	A1+	1.000	121.2540	0.03	0.00
974014896	STIF FUND (KRW)	Net Cash Equivalents	0.00	12/01/2015	KRW	A1+	1.000	0.0000	0.00	0.00
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	247,880.960	100.0000	247,880.96	0.00
988072690	STATE STREET STIF FUND (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	2,250.860	125.1604	3,634.80	0.00
AUD0011A4	AUSTRALIAN DOLLARS	Net Cash Equivalents	0.00	01/11/2010	USD		(12,000.000)	1.1132	(10,779.72)	0.00
BRL0033A5	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	02/02/2010	USD		6,297,755.500	1.7558	3,586,860.29	0.00
BRL0033A5	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	02/02/2010	USD		(5,628,800.000)	1.7558	(3,205,859.49)	0.00
CAD0021B2	CANADIAN DOLLAR	Net Cash Equivalents	0.00	01/21/2010	USD		(1,700,000.000)	1.0483	(1,621,634.51)	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		14,615,550.950	6.8209	2,142,770.26	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		(14,615,550.950)	6.8209	(2,142,770.27)	0.00
CNY0158A8	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	06/07/2010	USD		(1,077,944.570)	6.8130	(158,218.65)	0.00

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CNY0321A0	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/17/2010	USD		8,644,945.680	6.7768	1,275,677.23	0.00
CNY0327A4	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/23/2010	USD		1,160,846.500	6.7753	171,336.33	0.00
CSH00GSC7	CASH COLLATERAL FUTS GSC USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	473,000.000	100.0000	473,000.00	0.00
EDH0P0002	CME APUT EURO\$PUT 3/10 @ 89.75	Net Cash Equivalents	0.00	03/15/2010	USD	AAA	300,000,000.000	0.0025	1,875.00	0.25
EDM000003	FIN FUT EURO\$ CME 06/14/10	Net Cash Equivalents	0.00	06/15/2010	USD	AAA	238,000,000.000	99.3200	236,381,600.00	0.25
EDZ000009	FIN FUT EURO\$ CME 12/13/10	Net Cash Equivalents	0.00	12/14/2010	USD	AAA	1,000,000,000.000	98.4700	984,700,000.00	0.25
EUR0008B8	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	01/08/2010	USD		(13,675,000.000)	0.6970	(19,619,996.18)	0.00
EUR0026B6	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	01/26/2010	USD		300,000.000	0.6970	430,410.51	0.00
EUR0049D5	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	02/18/2010	USD		(2,575,000.000)	0.6970	(3,694,208.49)	0.00
GBP0013A5	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/13/2010	USD		200,000.000	0.6193	322,945.26	0.00
GBP0027A9	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/27/2010	USD		(1,943,000.000)	0.6194	(3,137,154.86)	0.00
MYR0043A0	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	02/12/2010	USD		(32,942.820)	3.4302	(9,603.80)	0.00
MYR0165A2	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	06/14/2010	USD		(3,259.480)	3.4466	(945.72)	0.00
ROC1C9A01	OPEN ONLY REVERSE REPOS CORP	Net Cash Equivalents	-0.50	12/09/2011	USD	AAA	(550,000.000)	100.0000	(550,000.00)	0.00
RRC01CA01	U S CORP REV REPO	Net Cash Equivalents	0.55	01/12/2010	USD	AAA	(8,286,153.000)	100.0000	(8,286,153.00)	0.00
RRCA01SI6	U S CORP REV REPO	Net Cash Equivalents	0.65	01/21/2010	USD	AAA	(8,290,000.000)	100.0000	(8,290,000.00)	0.00
RRCA01UL6	U S CORP REV REPO	Net Cash Equivalents	0.55	01/27/2010	USD	AAA	(3,644,000.000)	100.0000	(3,644,000.00)	0.00
RRCA01UOC	U S CORP REV REPO	Net Cash Equivalents	0.65	01/27/2010	USD	AAA	(12,143,000.000)	100.0000	(12,143,000.00)	0.00
SGD0042A9	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	02/11/2010	USD		7,000.000	1.4047	4,983.34	0.00
SGD0076A8	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	03/17/2010	USD		16,721.250	1.4051	11,900.25	0.00
SGD0167A8	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	06/16/2010	USD		16,058.880	1.4060	11,421.92	0.00
SLHOPNTA4	SLH OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		125,670.300	30.0000	37,701.09	0.00
SWPC009B4	SLM CORP NS SP CBK	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	7,000,000.000	0.0641	4,489.94	0.02
SWPC021B8	AIG GLBL SNR NS SP DUB	Net Cash Equivalents	5.00	12/20/2013	USD	A-	4,000,000.000	-2.5528	(102,111.50)	-0.03
SWPC176B1	SLM CORP NS SP MEI	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	2,100,000.000	0.0641	1,346.98	0.02
SWPC177BC	SLM CORP NS SP CBK	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	1,700,000.000	0.0641	1,090.41	0.02
SWPC184B1	SLM CORP NS SP DUB	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	3,500,000.000	0.0641	2,244.97	0.02
SWPC208B3	SLM CORP NS SP CBK	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	3,100,000.000	0.0641	1,988.40	0.02
SWPC213B8	SLM CORP NS SP CBK	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	1,200,000.000	0.0641	769.70	0.02
SWPC240B3	SLM CORP NS SP BRC	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	2,000,000.000	0.0641	1,282.84	0.02
SWPC243BC	ILFC SNR NS SP CBK	Net Cash Equivalents	5.00	12/20/2013	USD	BAA+	3,000,000.000	-11.3668	(341,003.01)	-0.21
SWPC26283	METLIFE INC NS SP MYC	Net Cash Equivalents	2.05	03/20/2013	USD	A-	4,000,000.000	2.4107	96,428.45	0.04
SWPC265B3	SLM CORP NS SP DUB	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	7,000,000.000	0.0641	4,489.94	0.02
SWPC301F0	UNITED KINGDOM GILT SW SP DUB	Net Cash Equivalents	1.00	12/20/2014	USD	AAA	3,200,000.000	1.0915	34,927.39	0.03
SWPC39609	AIG NS SP DUB	Net Cash Equivalents	0.90	12/20/2012	USD	A-	3,400,000.000	-12.4720	(424,049.25)	-0.20
SWPC52909	GAZPROM NS SP BRC 07/12/07 BRC	Net Cash Equivalents	0.63	07/20/2012	USD	BAA+	4,500,000.000	-3.7610	(169,245.77)	-0.05
SWPC72451	GAZPROM NS SP 07/12/07 MEI	Net Cash Equivalents	0.63	07/20/2012	USD	BAA+	5,000,000.000	-3.7610	(188,050.85)	-0.05
SWPC72469	GAZPROM NS SP 07/13/07 JPM	Net Cash Equivalents	0.63	07/20/2012	USD	BAA+	9,800,000.000	-3.7733	(369,784.92)	-0.05
UTRA02421	U S TREASURY REPO	Net Cash Equivalents	0.00	01/04/2010	USD	AAA	3,300,000.000	100.0000	3,300,000.00	0.00
	TOTAL SECURITIES POSITIONS HELD								1,870,193,716.28	
	UNINVESTED CASH PLUS RECEIVABLES								9,710,976.95	
	NET UNSETTLED TRADES								6,054,362.47	
	NET FUTURES HELD								(1,221,081,600.00)	
	BROKER CASH COLLATERAL RECEIVED								(1,730,130.99)	
	ACCOUNTING MARKET VALUE								663,147,324.71	