

**PORTFOLIO HOLDINGS FOR PIMCO GLOBAL STOCKSPUS & 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).

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CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
3128X8D41	FED HOME LN MTGE GLBL NT 1 (3MMM) FR	Government Related	0.14	02/01/2011	USD	AAA	552,000.000	99.9611	551,785.27	0.08
3128X8RC8	FED HOME LN MTG NT (6MMM) FRN	Government Related	0.33	03/09/2011	USD	AAA	174,000.000	100.1929	174,335.65	0.18
3128X8UJ9	FED HOME LN MTGE NT (3MMM) FRN	Government Related	0.31	04/01/2011	USD	AAA	127,000.000	100.1795	127,227.97	0.24
912795T43	U S TREASURY BILLS	Government Related	0.12	02/25/2010	USD	AAA	1,020,000.000	99.9939	1,019,937.78	0.15
912795T84	U S TREASURY BILLS	Government Related	0.11	03/25/2010	USD	AAA	234,000.000	99.9918	233,980.81	0.22
912828KL3	U S TREASURY NOTE	Government Related	0.88	04/30/2011	USD	AAA	138,000.000	100.1641	138,226.46	1.31
912828KL3	U S TREASURY NOTE	Government Related	0.88	04/30/2011	USD	AAA	259,000.000	100.1641	259,425.02	1.31
912828KU3	U S TREASURY NOTE	Government Related	0.88	05/31/2011	USD	AAA	494,000.000	100.1524	494,752.86	1.39
912828LG3	U S TREASURY NOTE	Government Related	1.00	07/31/2011	USD	AAA	3,932,000.000	100.1836	3,939,219.15	1.56
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	300,000.000	99.9413	299,823.90	1.81
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	1,213,000.000	99.9413	1,212,287.97	1.81
912828LV0	U S TREASURY NOTE	Government Related	1.00	08/31/2011	USD	AAA	60,000.000	100.0821	60,049.26	1.64
912828LW8	U S TREASURY NOTE	Government Related	1.00	09/30/2011	USD	AAA	800,000.000	100.0040	800,032.00	1.72
912828LW8	U S TREASURY NOTE	Government Related	1.00	09/30/2011	USD	AAA	4,458,000.000	100.0040	4,458,178.32	1.72
SWU0154M:IRS	USD R 3ML/3.0 06/16/10 MYC	Government Related	3.00	06/16/2012	USD	AAA	69,000,000.000	1.8489	1,275,706.50	1.99
SWU0426M:IRS	USD R 3ML/3.3 09/22/09 DUB	Government Related	3.30	09/22/2016	USD	AAA	50,000,000.000	-0.9764	(488,215.00)	5.91
SWU0428M:IRS	USD P 4.0/3ML 12/16/11 DUB	Government Related	4.00	12/16/2016	USD	AAA	50,000,000.000	1.9898	994,890.00	4.47
SWU0652L2	IRS USD P 4.0/3ML 12/16/09 RYL	Government Related	4.00	12/16/2029	USD	AAA	20,300,000.000	6.3352	1,286,047.63	13.62
SWU0655L9	IRS USD P 4.0/3ML 12/16/09 FBF	Government Related	4.00	12/16/2029	USD	AAA	80,000,000.000	6.3352	5,068,168.00	13.62
SWU0658L6	IRS USD R 3ML/4.6 06/17/09 FBF	Government Related	4.60	06/17/2029	USD	AAA	80,000,000.000	1.8328	1,466,264.00	13.03
02149DAN9	CWALT 2006-HY13 4A1 WM37 WC6.0843 ARM	Mortgage	5.88	02/25/2037	USD	CAA	780,574.200	68.5158	534,816.27	1.50
02660KAA0	AHMA 2006-5 A1 1YCMT+92	Mortgage	1.46	11/25/2046	USD	BA-	676,356.910	46.9907	317,824.58	0.00
03072SDL6	AMSI 2002-4 M4 MEZ 1MLIB+375 ***DEF***	Mortgage	5.86	02/25/2033	USD	CA	719,798.720	5.9550	42,863.87	0.00
055359AD5	BCRR 2009-1 2A2 WM17 WC5.8444 144A	Mortgage	5.86	07/17/2040	USD	AAA	3,000,000.000	62.4513	1,873,538.58	0.25
05892BAF9	BAFC 2006-B 3A1 ARM WM36 WC6.0092	Mortgage	5.75	03/20/2036	USD	B	3,332,812.070	67.5829	2,252,411.05	2.50
05947UMJ4	BACM 2003-2 H SUB VAR 144A	Mortgage	5.33	03/11/2041	USD	BAA+	2,000,000.000	56.8618	1,137,236.40	4.36
05949AH86	BOAMS 2005-A 2A1 WM34 WC4.8712 ARM	Mortgage	4.44	02/25/2035	USD	BA+	472,806.450	76.8597	363,397.52	0.00
059500AD0	BACM 2006-3 A4 SEQ	Mortgage	5.89	07/10/2044	USD	A+	2,600,000.000	91.2232	2,371,802.42	5.30
05950GAQ6	BOAMS 2006-2 A15 WM36 WC6.4175	Mortgage	6.00	07/25/2046	USD	BAA-	479,129.750	90.6118	434,147.95	1.75
05950MAB6	BAFC 2006-G 2A1 1MLIB+22	Mortgage	0.45	07/20/2036	USD	AAA	449,503.360	62.3687	280,349.18	0.00
05954RAC9	BALL 2007-BMB1 A2 1MLIB+75 144A	Mortgage	0.98	08/15/2029	USD	AAA	3,000,000.000	61.2838	1,838,513.10	0.10
07383FYS1	BSCMS 2004-PWR3 H VAR 144A	Mortgage	5.70	02/11/2041	USD	BAA-	1,000,000.000	45.3009	453,008.90	3.45
07384MB68	BSARM 2003-9 2A1 ARM WM33 WC5.1137	Mortgage	4.37	02/25/2034	USD	AA	1,862,158.720	84.6853	1,576,975.26	0.75
07386HNB3	BALTA 2004-11 2A6A WM34 WC5.5223 ARM	Mortgage	5.13	11/25/2034	USD	AAA	305,356.850	84.4137	257,763.08	0.00
07386HQX2	BALTA 2005-2 2A2A WM34 WC 4.5022 ARM	Mortgage	3.16	04/25/2035	USD	AA+	921,248.780	67.8029	624,632.93	0.00
07386HVS7	BALTA 2005-7 22A1 WM35 WC5.8338 ARM	Mortgage	5.38	09/25/2035	USD	AA-	441,490.930	67.0151	295,865.37	0.75

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
07386YAE4	BSARM 2007-5 3A1 WM37 WC6.4392 ARM	Mortgage	5.92	08/25/2047	USD	B	2,793,723.370	65.5234	1,830,542.26	3.00
07388QAE9	BSCMS 2007-PW17 A4 WM16 WC5.9764	Mortgage	5.69	06/11/2050	USD	A+	1,000,000.000	87.7971	877,970.80	6.14
07402FAA3	BSSP 2007-R6 1A1 ARM	Mortgage	5.63	01/26/2036	USD	A+	722,077.610	61.7717	446,039.83	1.00
07402FAC9	BSSP 2007-R6 2A1 ARM	Mortgage	5.67	12/26/2046	USD	CAA+	747,854.660	56.6592	423,728.47	1.25
12513EAM6	CD 2005-CD1 C WM14 WC5.2608	Mortgage	5.22	07/15/2044	USD	AA	1,015,000.000	55.7617	565,981.05	4.51
126380AC8	CSMC 2006-9 3A1 WM34 WC6.1869	Mortgage	6.00	11/25/2036	USD	B+	63,917.570	82.5277	52,749.69	8.00
12667FMY8	CWALT 2004-14T2 A12 WM33 WC6.0325	Mortgage	5.50	08/25/2034	USD	AAA	1,639,257.300	54.0522	886,054.47	4.00
12667FRD9	CWALT 2004-18CB 5A2 SEQ WM34 WC6	Mortgage	6.25	09/25/2034	USD	AAA	244,832.960	84.2669	206,313.02	4.75
12667G3L5	CWALT 2005-44 1A1 1MLIB+33	Mortgage	0.56	10/25/2035	USD	BA	2,390,815.710	52.3230	1,250,947.46	0.00
12668BFE8	CWALT 2005-86CB A5 WM35 WC6.1986	Mortgage	5.50	02/25/2036	USD	B-	82,517.140	55.1753	45,529.08	2.00
12668BLY7	CWALT 2006-2CB A14 SEQ WM35 WC6	Mortgage	5.50	03/25/2036	USD	B-	2,033,575.240	72.5016	1,474,375.40	1.75
12668BSL8	CWALT 2006-6CB 2A6 1MLIB+35	Mortgage	0.58	05/25/2036	USD	B-	4,755,743.630	56.4908	2,686,558.10	0.00
126694BS6	CWHL 2005-HYB6 5A1 ARM WM35 WC5.7799	Mortgage	5.32	10/20/2035	USD	BA-	1,895,985.670	67.8291	1,286,030.58	2.00
126694R75	CWALT 2006-OA2 A1 1ML+21	Mortgage	0.44	05/20/2046	USD	BA+	1,943,901.830	48.6106	944,942.73	0.00
126694XD5	CWHL 2006-1 A3 WM36 WC6.3415	Mortgage	6.00	03/25/2036	USD	B-	401,692.520	20.9218	84,041.43	6.00
12669GKG5	CWHL 2004-25 2A2 A5 1MLIB+39	Mortgage	0.62	02/25/2035	USD	BAA	333,035.720	34.0833	113,509.40	0.00
12669GPR6	CWHL 2005-2 2A1 1MLIB+32	Mortgage	0.55	03/25/2035	USD	AAA	1,945,657.030	60.9118	1,185,134.91	0.00
14983CAA3	CBAC 2006-2A A 144A	Mortgage	5.54	01/25/2039	USD	A	1,747,345.310	55.6410	972,239.54	3.00
160841AA0	BACG 1-NOTE SEQ 144A BOA CTL	Mortgage	6.41	12/01/2016	USD	A+	1,462,537.180	89.5676	1,309,959.93	3.15
161505FG2	CCMSC 2000-2 H WM14 WC8.34 144A	Mortgage	6.65	07/15/2032	USD	BA-	1,600,000.000	81.9708	1,311,532.00	1.40
17307GXQ6	CMLTI 2005-6 A2 1YCMT+215	Mortgage	4.25	08/25/2035	USD	AAA	216,541.260	89.1603	193,068.84	0.50
22541QV82	CSFB 2003-C5 G SUB VAR 144A	Mortgage	5.75	12/15/2036	USD	BAA+	2,600,000.000	62.8039	1,632,900.88	4.11
22545MAD9	CSMC 2006-C4 A3 SEQ	Mortgage	5.47	09/15/2039	USD	AAA	1,900,000.000	85.8915	1,631,938.31	5.50
22545RAB2	CSMC 2006-TF2A A2 1MLIB+17 144A	Mortgage	0.40	10/15/2021	USD	AAA	1,100,000.000	77.1458	848,604.13	0.48
249078AA4	DENVER ARENA TR 144A(OPT11/14)	Mortgage	6.94	11/15/2019	USD	A	370,400.830	88.5283	327,909.52	3.75
251510BZ5	DBALT 2003-3 3A1 WM18 WC5.9423	Mortgage	5.00	10/25/2018	USD	AAA	373,097.000	96.6090	360,445.24	1.00
268668AQ3	EMCM 2002-AA A1 1MLIB+47 144A	Mortgage	0.70	05/25/2039	USD	AAA	488,767.020	75.6474	369,739.30	0.00
31335QBD4	FHLMC GOLD 4YR #G9-0036	Mortgage	8.50	05/17/2010	USD	AAA	1,399.680	100.7622	1,410.35	0.49
3133T0VX9	FHLMC 1560-Z PAC	Mortgage	7.00	08/15/2023	USD	AAA	31,604.340	109.0541	34,465.83	3.50
31358PUA3	FNR 1992-137 S 1ML+1420	Mortgage	13.85	08/25/2022	USD	AAA	838,291.910	111.7040	936,405.60	5.00
31359FVN4	FNMA 93-250-DZ SUP	Mortgage	7.00	12/25/2023	USD	AAA	179,402.770	110.7007	198,600.05	6.00
31359KGH4	FNW 1996-W2 A7 SEQ WM08 WC8.4752	Mortgage	7.80	06/25/2026	USD	AAA	72,005.910	103.7952	74,738.69	0.00
31391AQP7	FNMA PASS THRU MTG #661162	Mortgage	7.50	06/01/2032	USD	AAA	118,988.060	109.7316	130,567.46	1.40
31393CY31	FNW 2003-W8 PT1 WM29 WC7.2045	Mortgage	10.15	12/25/2042	USD	AAA	282,056.670	108.5242	306,099.69	1.00
31405D7G6	FNMA PASS THRU MTG #786695	Mortgage	6.00	08/01/2034	USD	AAA	6,364,310.500	106.6719	6,788,929.34	1.93
31405HW87	FNMA PASS THRU MTG #790071	Mortgage	6.00	08/01/2034	USD	AAA	5,198,368.360	106.6719	5,545,197.00	1.93
31405URV3	FNMA PASS THRU MTG #799800	Mortgage	6.00	11/01/2034	USD	AAA	2,437,728.620	106.6719	2,600,370.83	1.93
31406A5A6	FNMA PASS THRU MTG #804641	Mortgage	6.00	12/01/2034	USD	AAA	3,899,259.160	106.6719	4,159,412.86	1.93
31411AWL5	FNMA PASS THRU MTG #902551	Mortgage	6.00	11/01/2036	USD	AAA	2,747,807.680	106.2344	2,919,116.32	1.93
31412NM29	FNMA PASS THRU MTG #930177	Mortgage	6.00	11/01/2038	USD	AAA	0.000	106.0313	0.00	1.93
31412NM29	FNMA PASS THRU MTG #930177	Mortgage	6.00	11/01/2038	USD	AAA	833,870.930	106.0313	884,163.77	1.93
31412TYK3	FNMA PASS THRU MTG #934614	Mortgage	6.00	11/01/2038	USD	AAA	1,088,019.190	106.0313	1,153,640.35	1.93
31413YMN8	FNMA PASS THRU MTG #959465	Mortgage	6.00	12/01/2037	USD	AAA	985,681.250	106.0938	1,045,746.20	1.93
31413YMN8	FNMA PASS THRU MTG #959465	Mortgage	6.00	12/01/2037	USD	AAA	(0.010)	106.0938	(0.01)	1.93
31414D3K0	FNMA PASS THRU MTG #963502	Mortgage	6.00	06/01/2038	USD	AAA	31,753.080	106.0313	33,668.19	1.93
31414E2B9	FNMA PASS THRU MTG #964370	Mortgage	6.00	07/01/2038	USD	AAA	436,134.520	106.0313	462,438.88	1.93
31414KJH4	FNMA PASS THRU MTG #968364	Mortgage	6.00	09/01/2038	USD	AAA	986,388.060	106.0313	1,045,879.59	1.93
31414QXT9	FNMA PASS THRU MTG #973290	Mortgage	6.00	03/01/2038	USD	AAA	0.010	106.0313	0.01	1.93
31414QXT9	FNMA PASS THRU MTG #973290	Mortgage	6.00	03/01/2038	USD	AAA	1,193,496.470	106.0313	1,265,479.23	1.93
31415BJW0	FNMA PASS THRU MTG #981877	Mortgage	6.00	08/01/2038	USD	AAA	561,881.120	106.0313	595,769.58	1.93
31415LW94	FNMA PASS THRU MTG #983672	Mortgage	6.00	09/01/2038	USD	AAA	414,958.410	106.0313	439,985.59	1.93

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31415PBH0	FNMA PASS THRU MTG #984840	Mortgage	6.00	07/01/2038	USD	AAA	783,377.210	106.0313	830,624.65	1.93
31415PGF9	FNMA PASS THRU MTG #984998	Mortgage	6.00	08/01/2038	USD	AAA	965,969.820	106.0313	1,024,229.87	1.93
31415QTF3	FNMA PASS THRU MTG #986250	Mortgage	6.00	07/01/2038	USD	AAA	162,602.210	106.0313	172,409.16	1.93
31415S7G1	FNMA PASS THRU MTG #988395	Mortgage	6.00	09/01/2038	USD	AAA	370,415.570	106.0313	392,756.26	1.93
31415TBM1	FNMA PASS THRU MTG #988444	Mortgage	6.00	10/01/2038	USD	AAA	0.000	106.0313	0.00	1.93
31415TBM1	FNMA PASS THRU MTG #988444	Mortgage	6.00	10/01/2038	USD	AAA	2,462,071.870	106.0313	2,610,565.58	1.93
31415TG79	FNMA PASS THRU MTG #988622	Mortgage	6.00	08/01/2038	USD	AAA	2,034,028.740	106.0313	2,156,706.10	1.93
31415TG79	FNMA PASS THRU MTG #988622	Mortgage	6.00	08/01/2038	USD	AAA	(0.020)	106.0313	(0.02)	1.93
31415THY9	FNMA PASS THRU MTG #988647	Mortgage	6.00	08/01/2038	USD	AAA	660,169.130	106.0313	699,985.58	1.93
31415TP38	FNMA PASS THRU MTG #988842	Mortgage	6.00	08/01/2038	USD	AAA	1,213,447.920	106.0313	1,286,634.00	1.93
31415TUL2	FNMA PASS THRU MTG #988987	Mortgage	6.00	09/01/2038	USD	AAA	482,638.620	106.0313	511,747.76	1.93
31415VBU8	FNMA PASS THRU MTG #990251	Mortgage	6.00	09/01/2038	USD	AAA	2,000,000.110	106.0313	2,120,625.12	1.93
31415VBU8	FNMA PASS THRU MTG #990251	Mortgage	6.00	09/01/2038	USD	AAA	(0.020)	106.0313	(0.02)	1.93
31415VGM1	FNMA PASS THRU MTG #990404	Mortgage	6.00	11/01/2038	USD	AAA	0.010	106.0313	0.01	1.93
31415VGM1	FNMA PASS THRU MTG #990404	Mortgage	6.00	11/01/2038	USD	AAA	476,950.780	106.0313	505,716.87	1.93
31415VKQ7	FNMA PASS THRU MTG #990503	Mortgage	6.00	09/01/2038	USD	AAA	1,339,095.740	106.0313	1,419,859.95	1.93
31415VKQ7	FNMA PASS THRU MTG #990503	Mortgage	6.00	09/01/2038	USD	AAA	(0.010)	106.0313	(0.01)	1.93
31415VLY9	FNMA PASS THRU MTG #990543	Mortgage	6.00	09/01/2038	USD	AAA	8,358,457.770	106.0313	8,862,577.25	1.93
31415VLY9	FNMA PASS THRU MTG #990543	Mortgage	6.00	09/01/2038	USD	AAA	(0.020)	106.0313	(0.02)	1.93
31415WUX9	FNMA PASS THRU MTG #991698	Mortgage	6.00	10/01/2038	USD	AAA	0.010	106.0313	0.01	1.93
31415WUX9	FNMA PASS THRU MTG #991698	Mortgage	6.00	10/01/2038	USD	AAA	1,122,237.000	106.0313	1,189,921.92	1.93
31415XBA8	FNMA PASS THRU MTG #992033	Mortgage	6.00	10/01/2038	USD	AAA	0.000	106.0313	0.00	1.93
31415XBA8	FNMA PASS THRU MTG #992033	Mortgage	6.00	10/01/2038	USD	AAA	984,918.800	106.0313	1,044,321.72	1.93
31415YFR5	FNMA PASS THRU MTG #993076	Mortgage	6.00	12/01/2038	USD	AAA	334,990.060	106.0313	355,194.15	1.93
31416HYL3	FNMA PASS THRU MTG #AA0714	Mortgage	6.00	01/01/2039	USD	AAA	8,899,902.350	106.0313	9,436,677.71	1.93
31416HYL3	FNMA PASS THRU MTG #AA0714	Mortgage	6.00	01/01/2039	USD	AAA	(0.020)	106.0313	(0.02)	1.93
31416LUZ7	FNMA PASS THRU MTG #AA3299	Mortgage	6.00	02/01/2039	USD	AAA	182,691.590	106.0313	193,710.18	1.93
31416PR74	FNMA PASS THRU MTG #AA5909	Mortgage	4.50	08/01/2039	USD	AAA	0.000	99.9479	0.00	4.79
31416PR74	FNMA PASS THRU MTG #AA5909	Mortgage	4.50	08/01/2039	USD	AAA	3,124,208.600	99.9479	3,122,581.42	4.79
31417SAH3	FNMA PASS THRU MTG #AC5407	Mortgage	4.50	10/01/2039	USD	AAA	0.000	99.9479	0.00	4.79
31417SAH3	FNMA PASS THRU MTG #AC5407	Mortgage	4.50	10/01/2039	USD	AAA	2,861,695.540	99.9479	2,860,205.08	4.79
32051GMW2	FHASI 2005-AR2 2A1 WM35 WC5.3718 ARM	Mortgage	5.12	06/25/2035	USD	AAA	2,334,981.160	84.1793	1,965,570.56	2.00
32051GR23	FHAMS 2005-AA12 3A2 6MLIB	Mortgage	6.17	02/25/2036	USD	CA	1,252,796.140	5.6651	70,971.65	1.00
32053AAB2	FHASI 2006-AR4 1A2 WM36 WC6.243 ARM	Mortgage	5.47	01/25/2037	USD	CAA	2,908,062.560	71.9535	2,092,453.67	2.00
36185NX62	GMACM 2004-AR1 21A WM34 WC5.9619 ARM	Mortgage	4.53	06/25/2034	USD	AAA	620,995.770	80.5751	500,367.65	1.00
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Mortgage	3.34	09/25/2035	USD	AAA	508,850.600	86.8260	441,814.72	0.50
36297XAK9	GSR 2006-5F 5A1 WM25 WC5.8701	Mortgage	5.50	06/25/2036	USD	B-	897,624.380	87.8593	788,646.86	2.00
36828QMK9	GECMC 2005-C2 E SUB	Mortgage	5.13	05/10/2043	USD	BA	1,000,000.000	48.5358	485,358.00	4.10
36828QPH3	GECMC 2005-C3 G SUB VAR 144A	Mortgage	5.11	07/10/2045	USD	BA	1,000,000.000	31.3283	313,282.70	3.45
393505F56	GT 1998-4 A6 WM24 WC9.21	Mortgage	6.53	04/01/2030	USD	BA-	919,617.900	92.4905	850,559.19	4.00
40431RAB1	HASC 2007-WF1 2A1 1MLIB+6	Mortgage	0.29	05/25/2037	USD	AA	351,339.460	93.7268	329,299.09	0.00
41161PCX9	HVMLT 2004-1 1A 1MLIB+30	Mortgage	0.53	04/19/2034	USD	AAA	52,308.210	88.4381	46,260.39	0.00
41161PHE6	HVMLT 2004-8 3A1 AS WM34 WC5.28	Mortgage	2.54	11/19/2034	USD	BA+	308,567.550	54.2234	167,315.94	0.00
411640AB1	HVMLT 2007-7 2A1A ARM 1MLIB+100	Mortgage	1.23	11/25/2047	USD	BAA-	2,852,403.050	52.1664	1,487,997.13	0.00
45254NED5	IMM 2003-4 1A1 1MLIB+32	Mortgage	0.87	10/25/2033	USD	A+	4,531.020	62.4829	2,831.11	0.00
45670AAB7	INDX 2007-FLX3 A2 ARM 1MLIB+27	Mortgage	0.50	06/25/2037	USD	BA-	4,138,067.810	21.4422	887,294.02	0.00
466247UG6	JPMMT 2005-A6 7A1 AS WM35 WC5.2119 ARM	Mortgage	4.96	08/25/2035	USD	BA	2,527,903.290	81.2523	2,053,978.55	1.50
46625M3X5	JPMCC 2004-C2 F SUB VAR 144A	Mortgage	5.29	05/15/2041	USD	BAA+	1,500,000.000	55.5057	832,585.65	3.77
46625YU35	JPMCC 2007-FL1A A2 1MLIB+45 144A	Mortgage	0.68	07/15/2019	USD	AA	2,000,000.000	71.7508	1,435,015.00	0.62
46627MBD8	JPALT 2005-S1 2A18 MEZ AS WM35	Mortgage	7.00	12/25/2035	USD	CAA	1,440,342.670	69.7384	1,004,472.51	1.00
46629CAB3	JPMMT 2006-A5 2A1 WM36 WC6.1126 ARM	Mortgage	5.77	08/25/2036	USD	B-	2,880,466.420	70.9076	2,042,468.17	1.50

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46630PAA3	JPMMT 2007-A2 1A1 WM37 WC5.7608 ARM	Mortgage	4.79	04/25/2037	USD	B+	591,862.150	54.9703	325,348.10	1.50
54347UAA0	LOOM 2006-1A A 3MLIB+23 144A	Mortgage	0.51	10/26/2020	USD	AAA	2,955,480.870	88.0625	2,602,670.34	0.00
55027YAD0	LUM 2006-6 A1 1MLIB+20	Mortgage	0.43	10/25/2046	USD	A+	1,840,277.370	53.9057	992,013.48	0.00
55312YAE2	MLCFC 2007-5 A4 WM16 WC5.9533	Mortgage	5.38	08/12/2048	USD	AA	1,000,000.000	78.6789	786,788.80	5.65
576433SV9	MARM 2004-10 2A1 WM34 WC5.404 ARM	Mortgage	4.10	10/25/2034	USD	A	532,189.580	77.8550	414,336.36	1.00
57643LLB0	MABS 2005-AB1 A3B WM33 WC6.746	Mortgage	5.23	11/25/2035	USD	AAA	1,030,315.490	88.2471	909,223.85	0.00
585525ED6	MRFC 2000-TBC2 A1 AS 1MLIB+48	Mortgage	0.72	06/15/2030	USD	AAA	194,486.920	84.2111	163,779.61	0.00
59020UZZ1	MLCC 2005-2 1A ARM 6MLIB+125	Mortgage	4.25	10/25/2035	USD	AAA	497,234.540	86.8674	431,934.62	1.00
617451BW8	MSC 2005-HQ7 E SUB	Mortgage	5.21	11/14/2042	USD	A+	500,000.000	54.5616	272,808.20	4.19
61745M6S7	MSC 2005-HQ6 G SUB 144A	Mortgage	5.38	08/13/2042	USD	A-	100,000.000	41.8832	41,883.18	4.06
61748HEF4	MSM 2004-8AR 4A1 WM34 WC5.6279 ARM	Mortgage	3.39	10/25/2034	USD	A+	392,052.510	77.9751	305,703.14	3.75
61755CAA0	MSAC 2007-HE6 A1 1MLIB+6	Mortgage	0.29	05/25/2037	USD	BAA+	678,087.390	79.3210	537,865.70	0.00
61756UAE1	MSC 2007-IQ16 A4 SEQ WM17 WC6.1864	Mortgage	5.81	12/12/2049	USD	A+	1,300,000.000	85.4579	1,110,952.31	6.08
61757RAD9	MSC 2007-HQ13 A3 WM16 WC6.3357	Mortgage	5.57	12/15/2044	USD	A+	1,000,000.000	82.0222	820,222.20	6.06
68619AAF4	ORGN 2001-A A6 STEP AFC W28W11.7	Mortgage	7.65	03/15/2032	USD	B	5,000,000.000	95.6239	4,781,194.50	4.00
749271AP7	RBSCF 2009-RR1 JPB WM15 WC5.915 144A	Mortgage	6.07	02/17/2051	USD	AAA	3,000,000.000	53.8740	1,616,219.90	5.59
760985LV1	RAMP 2002-RS3 A15	Mortgage	5.57	06/25/2032	USD	AA-	192,162.430	72.6655	139,635.85	0.00
863579QX9	SARM 2005-9 2A2A ARM 12MTA+140	Mortgage	1.63	05/25/2035	USD	B-	606,883.370	43.7000	265,208.15	0.00
863579WZ7	SARM 2005-18 1A1 WM35 WC5.8929 ARM	Mortgage	5.63	09/25/2035	USD	BAA	295,588.570	71.2184	210,513.45	3.00
86359LRW1	SAMI 2005-AR8 A1 1MLIB+28	Mortgage	0.51	02/25/2036	USD	BA-	780,912.030	54.3459	424,393.59	0.00
92922F4M7	WAMU 2005-AR13 A1A 12MTA+29	Mortgage	0.52	10/25/2045	USD	AAA	1,935,545.160	71.7811	1,389,355.99	0.00
92922FR75	WAMU 2005-AR8 2A1A AS 1MLIB+29	Mortgage	0.52	07/25/2045	USD	AAA	316,456.420	73.1102	231,361.86	0.00
92922FU48	WAMU 2005-AR9 A1A 1ML+32	Mortgage	0.55	07/25/2045	USD	AAA	2,065,186.950	74.2327	1,533,043.21	0.00
929766DK6	WBCMT 2003-C3 J SUB 144A	Mortgage	4.98	02/15/2035	USD	BAA	1,020,000.000	57.9889	591,486.37	3.20
929766RC9	WBCMT 2004-C11 G SUB 144A	Mortgage	5.36	01/15/2041	USD	BAA	1,500,000.000	40.0106	600,158.70	0.00
92976BHK1	WBCMT 2006-WL7A A2 1MLIB+12 144A	Mortgage	0.35	09/15/2021	USD	A+	2,000,000.000	68.0810	1,361,619.20	0.00
92978NAF1	WBCMT 2007-C33 A5 WM16 WC5.9264 VAR	Mortgage	5.90	02/15/2051	USD	AAA	2,500,000.000	80.5659	2,014,146.75	5.82
92978TAE1	WBCMT 2007-C31 A4 SEQ WM16 WC5.7997	Mortgage	5.51	04/15/2047	USD	AAA	725,000.000	80.5033	583,649.22	5.63
933638AB4	WAMU 2006-AR19 1A1A 12MTA+73	Mortgage	1.27	01/25/2047	USD	CAA+	275,412.520	60.9106	167,755.34	0.00
93934FAC6	WMALT 2005-5 CB3	Mortgage	5.50	07/25/2035	USD		1,280,094.390	59.1002	756,537.70	17.00
93934XAB9	WMABS 2006-HE5 2A1 STEP 1MLIB+6	Mortgage	0.29	10/25/2036	USD	BA-	617,695.890	69.3031	428,082.52	0.00
939355BS1	WMALT 2007-OA3 4AB 1YCMT+77	Mortgage	1.31	04/25/2047	USD	CA	4,906,747.840	24.8660	1,220,112.90	0.00
94982SAG8	WFMB5 2005-17 2A1 WM35 WC5.9396	Mortgage	5.50	01/25/2036	USD	BA+	310,222.350	87.8526	272,538.34	1.50
94983DAM7	WFMB5 2005-AR13 A1 WM35 WC5.5768 ARM	Mortgage	5.31	05/25/2035	USD	AAA	1,332,000.000	85.7248	1,141,854.47	3.00
SWPC13562	ABX.HE.AAA.06-2 SP MEI	Mortgage	0.11	05/25/2046	USD	AAA	992,524.010	-54.5388	(541,310.19)	0.00
SWPC30681	INHEL 2000-B MV1 SP MYC	Mortgage	1.82	06/25/2030	USD	B+	1,379,169.580	-39.5058	(544,851.42)	0.00
SWPC30723	INHEL 2000-B MV1 BP JPM	Mortgage	-0.45	06/25/2030	USD	B+	1,379,169.580	44.5526	614,455.77	0.00
SWPC30749	AABST 2004-2 B1 SP UAG	Mortgage	1.50	06/25/2034	USD	CA	1,272,493.630	-86.9048	(1,105,858.04)	0.00
SWPC30764	AABST 2004-2 B1 BP MYC	Mortgage	-1.15	06/25/2034	USD	CA	1,272,493.630	87.2140	1,109,792.76	0.00
SWPC32331	LBMLT 2003-3 M3 SP BOA	Mortgage	6.25	07/25/2033	USD	CAA-	737,691.780	-95.5000	(704,495.97)	0.00
SWPC49384	MSDWC 2002-HE2 B1 SP MYC	Mortgage	3.23	08/25/2032	USD	C	271,415.200	-97.0661	(263,452.12)	0.00
SWPC55209	CIFC 2006-1A B1L BP CBK	Mortgage	-2.15	10/20/2020	USD	BAA	1,000,000.000	46.5500	465,500.22	0.00
SWPC55217	CIFC 2006-1A B2L BP GST	Mortgage	-4.50	10/20/2020	USD	BA	477,541.790	50.0002	238,771.85	0.00
SWPC55308	TELOS 2006-1A E BP GST	Mortgage	-5.00	10/11/2021	USD	BA	1,500,000.000	47.8901	718,352.02	0.00
02687QBC1	AIG NT GLBL	Invest. Grade Credit	5.60	10/18/2016	USD	A-	4,565,000.000	82.8648	3,782,778.12	5.64
02687QBD9	AIG FRN GLBL	Invest. Grade Credit	0.39	10/18/2011	USD	A-	4,500,000.000	90.4520	4,070,340.00	-0.04
126650BC3	CVS PASS-THROUGH TRUST GLBL P/T CER	Invest. Grade Credit	5.88	01/10/2028	USD	BAA+	2,708,747.140	93.8079	2,541,018.81	7.28
126650BC3	CVS PASS-THROUGH TRUST GLBL P/T CER	Invest. Grade Credit	5.88	01/10/2028	USD	BAA+	(0.010)	93.8079	(0.01)	7.28
173094AA1	CITIGROUP INC JR SUB	Invest. Grade Credit	8.30	12/21/2077	USD	BAA-	1,200,000.000	96.7500	1,161,000.00	10.72
459745FQ3	ILFC	Invest. Grade Credit	4.88	09/01/2010	USD	BAA+	700,000.000	96.0685	672,479.50	0.65
45974VB64	ILFC MTN	Invest. Grade Credit	4.95	02/01/2011	USD	BAA+	2,100,000.000	92.5785	1,944,148.50	1.05

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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
45974VZZ4	ILFC SR MTN FRN	Invest. Grade Credit	0.48	05/24/2010	USD	BAA+	1,700,000.000	97.2333	1,652,966.10	0.13
494550BD7	KINDER MORGAN ENER PART SR UNSEC	Invest. Grade Credit	6.50	09/01/2039	USD	BAA	3,000,000.000	101.1130	3,033,390.00	13.46
667294BA9	DELTA / NWA EETC 02-1 G1	Invest. Grade Credit	1.02	05/20/2014	USD	BAA	1,359,034.910	84.0000	1,141,589.32	-0.26
749770AQ6	RABOBANK NEDERLAND JR SUBORD 144A	Invest. Grade Credit	11.00	06/29/2049	USD	AA	1,600,000.000	122.2640	1,956,224.00	6.39
7591EPAF7	REGIONS FINANCIAL CORP GLBL SR NT	Invest. Grade Credit	7.75	11/10/2014	USD	BAA	2,000,000.000	98.7201	1,974,402.00	4.13
78442FEH7	SLM CORP	Invest. Grade Credit	8.45	06/15/2018	USD	BAA-	1,000,000.000	98.8217	988,217.00	6.20
902552AB4	UNITED AIRLINES INC GLBL EETC 2009-1	Invest. Grade Credit	10.40	05/01/2018	USD	BAA	1,000,000.000	105.3750	1,053,750.00	3.26
90261XEM0	UBS AG STAMFORD CT SR NT DPNT	Invest. Grade Credit	5.88	12/20/2017	USD	AA-	1,500,000.000	102.9317	1,543,975.50	7.50
SWPC000D5	SLM CORP (SALLIE MAE) SNR S* SP BOA	Invest. Grade Credit	5.00	12/20/2010	USD	BAA-	5,000,000.000	1.1861	59,304.08	0.01
SWPC13422	AIG NS SP DUB	Invest. Grade Credit	2.10	03/20/2013	USD	A-	2,000,000.000	-10.0369	(200,737.78)	-0.16
SWPC169BC	SLM CORP NS SP CBK	Invest. Grade Credit	5.00	12/20/2013	USD	BAA-	2,000,000.000	0.0641	1,282.84	0.02
SWPC171B6	GECC SR SNR NS SP CBK	Invest. Grade Credit	4.65	12/20/2013	USD	AA+	2,100,000.000	11.3118	237,548.25	0.21
SWPC175B2	AMERICAN EXPRESS GLOBAL NT SNR NS S	Invest. Grade Credit	4.40	12/20/2013	USD	A-	1,000,000.000	13.7037	137,037.40	0.25
SWPC176B1	SLM CORP NS SP MEI	Invest. Grade Credit	5.00	12/20/2013	USD	BAA-	1,000,000.000	0.0641	641.42	0.02
SWPC184B1	SLM CORP NS SP DUB	Invest. Grade Credit	5.00	12/20/2013	USD	BAA-	1,200,000.000	0.0641	769.70	0.02
SWPC190B3	GECC SR SNR NS SP DUB	Invest. Grade Credit	4.70	12/20/2013	USD	AA+	1,300,000.000	11.4966	149,456.24	0.22
SWPC41837	CDX HY8 5Y 35-100% SP CBK	Invest. Grade Credit	0.63	06/20/2012	USD	AA	1,444,410.000	0.6431	9,289.09	0.00
SWPC41928	CDX HY8 5Y 35-100% SP MEI	Invest. Grade Credit	0.91	06/20/2012	USD	AA	2,407,350.000	1.3245	31,886.18	0.00
SWPC41969	CDX HY8 5Y 35-100% SP BRC	Invest. Grade Credit	0.79	06/20/2012	USD	AA	2,407,350.000	1.0252	24,679.98	0.00
013104AL8	SUPERVALU / ALBERTSONS	High Yield Credit	8.00	05/01/2031	USD	BA-	3,000,000.000	91.2500	2,737,500.00	9.96
023771R59	AMR SR SEC	High Yield Credit	10.50	10/15/2012	USD	B	1,000,000.000	105.0000	1,050,000.00	2.48
090613AE0	BIOMET INC GLBL SUB	High Yield Credit	11.63	10/15/2017	USD	B-	3,000,000.000	111.0000	3,330,000.00	4.64
125581FT0	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2013	USD	B	302,405.000	94.0000	284,260.70	2.99
125581FU7	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2014	USD	B	453,608.000	93.1250	422,422.45	3.76
125581FV5	CIT GROUP INC SERIES SR SECURED A	High Yield Credit	7.00	05/01/2015	USD	B	453,608.000	90.0000	408,247.20	4.47
125581FW3	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2016	USD	B	756,014.000	88.5000	669,072.39	5.13
125581FX1	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2017	USD	B	1,058,422.000	87.2500	923,473.20	5.72
3453709F9	FORD MOTOR CORP TERM B	High Yield Credit	3.29	12/15/2013	USD	BA-	1,820,937.570	92.9167	1,691,955.10	0.25
3453709G7	FORD MOTOR CORP TERM B	High Yield Credit	3.24	12/15/2013	USD	BA-	111,778.860	92.9167	103,861.23	0.25
345397TS2	FORD MOTOR CRDT	High Yield Credit	7.38	02/01/2011	USD	B-	1,000,000.000	102.0646	1,020,646.00	1.05
345397TY9	FORD MOTOR CRDT	High Yield Credit	7.25	10/25/2011	USD	B-	1,300,000.000	101.0314	1,313,408.20	1.72
345397VC4	FORD MOTOR CRDT	High Yield Credit	8.00	12/15/2016	USD	B-	3,850,000.000	100.2644	3,860,179.40	5.48
345397VD2	FORD MOTOR CRDT FRN	High Yield Credit	3.03	01/13/2012	USD	B-	2,120,000.000	93.1250	1,974,250.00	-0.03
345397VF7	FORD MOTOR CRDT FRN	High Yield Credit	5.50	06/15/2011	USD	B-	3,000,000.000	99.1250	2,973,750.00	0.20
345397VJ9	FORD MOTOR CRDT	High Yield Credit	8.00	06/01/2014	USD	B-	400,000.000	102.7731	411,092.40	3.81
345397VK6	FORD MOTOR CRDT	High Yield Credit	7.50	08/01/2012	USD	B-	2,300,000.000	100.9039	2,320,789.70	2.38
35047AAA6	FOUNDATION RE:A TRANCHE FRN 144A I A	High Yield Credit	7.02	11/26/2010	USD	BA+	1,000,000.000	99.1154	991,153.58	0.10
404119AX7	HCA 2ND LIEN	High Yield Credit	9.25	11/15/2016	USD	BA-	2,000,000.000	107.6250	2,152,500.00	4.23
639365AC9	NAVIOS MARITIME HOLDINGS NT 144A	High Yield Credit	8.88	11/01/2017	USD	BA-	1,075,000.000	104.3750	1,122,031.25	5.54
68827PAB8	OSIRIS CAPITAL LK 144A D D	High Yield Credit	5.28	01/15/2010	USD	BA+	2,000,000.000	99.9960	1,999,920.00	0.10
74837RAF1	QUICKSILVER RESOURCES	High Yield Credit	11.75	01/01/2016	USD	B	3,000,000.000	114.0000	3,420,000.00	4.58
878742AM7	TECK RESOURCES SEC	High Yield Credit	10.25	05/15/2016	USD	BA+	2,000,000.000	117.0000	2,340,000.00	4.19
880349AH8	TENNECO AUTOMOTIVE SR UNSEC	High Yield Credit	8.63	11/15/2014	USD	CAA	100,000.000	101.3750	101,375.00	3.20
909287AA2	UNITED AIR EETC 07-1-A	High Yield Credit	6.64	01/02/2024	USD	BA+	2,275,627.880	85.0000	1,934,283.70	8.36
36967GAA7	GECC 144A VAR	Non-U.S. Developed	4.63	09/15/2066	EUR	AA-	4,600,000.000	76.0000	5,015,882.67	4.11
466279AA4	JLOC 36A A1 3MJPY+26 144A	Non-U.S. Developed	0.58	02/16/2016	JPY	AAA	106,336,000.000	69.5625	794,564.48	0.00
1265139A0	CEMEX (C10 CAPITAL) REGS	Emerging Markets	6.72	12/31/2049	USD	B-	2,700,000.000	70.4840	1,903,068.00	5.41
SWPC93242	RSBH CAPITAL NS SP 07/20/06 BRC	Emerging Markets	1.65	07/20/2011	USD	BAA+	4,900,000.000	-0.1150	(5,637.11)	0.01
009325AD3	CITBN 2003-1A D SEQ 144A MBIA	Municipal/Other	6.46	09/20/2022	USD	BA+	1,394,017.050	83.0000	1,157,034.15	6.00
125581801	CIT GROUP INC	Municipal/Other	0.00	01/01/1900	USD		26,029.000	27.6100	718,660.69	0.00

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88880LAA1	WV TOB SETTLE FIN-A	Municipal/Other	7.47	06/01/2047	USD	BAA	1,920,000.000	80.0010	1,536,019.20	7.44
97314XAE4	WIND ACQUISITION FIN SA SR NT 144A	Municipal/Other	11.75	07/15/2017	USD	B+	2,000,000.000	109.7500	2,195,000.00	4.84
899100499	FINL FUTURES MAINTENANCE ACCT	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	1,097,701.700	100.0000	1,097,701.70	0.00
929072692	STATE STREET STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	233,371.440	95.9366	334,829.45	0.00
948078092	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/31/2015	JPY	A1+	6,938,369.000	78.4123	74,529.99	0.00
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	1.000	100.0000	1.00	0.00
988042990	STIF FUND (GBP)	Net Cash Equivalents	0.05	12/31/2015	GBP	A1+	71,365.010	121.2776	115,243.70	0.00
CSH00GSC7	CASH COLLATERAL FUTS GSC USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	16,000.000	100.0000	16,000.00	0.00
ESH000006	FIN FUT EMINI S&P500 CME 3/10	Net Cash Equivalents	0.00	03/20/2010	USD	AAA	27,250.000	1,110.7000	30,266,575.00	0.00
EUR0008B8	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	01/08/2010	USD		(3,645,000.000)	0.6970	(5,229,607.76)	0.00
GBP0013A5	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/13/2010	USD		(371,000.000)	0.6193	(599,063.46)	0.00
JPY0025A7	JAPANESE YEN	Net Cash Equivalents	0.00	01/25/2010	USD		(109,934,000.000)	93.0826	(1,181,037.27)	0.00
LBIOPNTA2	LBI OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		1,396.860	30.0000	419.06	0.00
LSIOPNTA5	LSI OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		431,927.230	30.0000	129,578.17	0.00
RRC015A22	U S CORP REV REPO	Net Cash Equivalents	0.55	01/05/2010	USD	AAA	(979,988.000)	100.0000	(979,988.00)	0.00
RRC015A48	U S CORP REV REPO	Net Cash Equivalents	0.85	01/05/2010	USD	AAA	(5,538,668.000)	100.0000	(5,538,668.00)	0.00
RRC01BA03	U S CORP REV REPO	Net Cash Equivalents	0.55	01/11/2010	USD	AAA	(1,843,725.000)	100.0000	(1,843,725.00)	0.00
RRC01DA17	U S CORP REV REPO	Net Cash Equivalents	0.65	01/13/2010	USD	AAA	(4,406,000.000)	100.0000	(4,406,000.00)	0.00
RRCA01I06	U S CORP REV REPO	Net Cash Equivalents	0.55	01/12/2010	USD	AAA	(3,200,000.000)	100.0000	(3,200,000.00)	0.00
RRCA01I30	U S CORP REV REPO	Net Cash Equivalents	0.55	01/12/2010	USD	AAA	(3,476,000.000)	100.0000	(3,476,000.00)	0.00
RRCA01RM:	U S CORP REV REPO	Net Cash Equivalents	0.55	01/20/2010	USD	AAA	(6,551,000.000)	100.0000	(6,551,000.00)	0.00
RRCA01UF9	U S CORP REV REPO	Net Cash Equivalents	0.65	01/25/2010	USD	AAA	(3,355,000.000)	100.0000	(3,355,000.00)	0.00
RRHA01RT8	U S HY CORP REV REPO	Net Cash Equivalents	0.90	01/20/2010	USD	BA+	(5,683,000.000)	100.0000	(5,683,000.00)	0.00
RRHA01UQU	U S HY CORP REV REPO	Net Cash Equivalents	0.85	01/27/2010	USD	BA+	(12,291,000.000)	100.0000	(12,291,000.00)	0.00
RRP0013A8	U S MTGE REV REPO	Net Cash Equivalents	0.25	01/13/2010	USD	AAA	(1,444,000.000)	100.0000	(1,444,000.00)	0.00
RRP0013C4	U S MTGE REV REPO	Net Cash Equivalents	0.19	01/13/2010	USD	AAA	(63,334,000.000)	100.0000	(63,334,000.00)	0.00
RRP015A02	U S MTGE REV REPO	Net Cash Equivalents	1.35	01/05/2010	USD	AAA	(1,681,000.000)	100.0000	(1,681,000.00)	0.00
RRP015A69	U S MTGE REV REPO	Net Cash Equivalents	1.14	01/05/2010	USD	AAA	(1,256,000.000)	100.0000	(1,256,000.00)	0.00
RRP015A77	U S MTGE REV REPO	Net Cash Equivalents	0.99	01/05/2010	USD	AAA	(1,449,000.000)	100.0000	(1,449,000.00)	0.00
RRP016A59	U S MTGE REV REPO	Net Cash Equivalents	1.03	01/06/2010	USD	AAA	(7,473,000.000)	100.0000	(7,473,000.00)	0.00
RRP017A08	U S MTGE REV REPO	Net Cash Equivalents	0.99	01/07/2010	USD	AAA	(1,648,000.000)	100.0000	(1,648,000.00)	0.00
RRP017A24	U S MTGE REV REPO	Net Cash Equivalents	1.14	01/07/2010	USD	AAA	(3,170,000.000)	100.0000	(3,170,000.00)	0.00
RRP01BA09	U S MTGE REV REPO	Net Cash Equivalents	1.20	01/11/2010	USD	AAA	(2,896,000.000)	100.0000	(2,896,000.00)	0.00
RRP01BA17	U S MTGE REV REPO	Net Cash Equivalents	1.35	01/11/2010	USD	AAA	(4,991,000.000)	100.0000	(4,991,000.00)	0.00
RRPA01HS2	U S MTGE REV REPO	Net Cash Equivalents	0.19	01/13/2010	USD	AAA	(5,193,000.000)	100.0000	(5,193,000.00)	0.00
RRPA01VF4	U S MTGE REV REPO	Net Cash Equivalents	0.98	01/26/2010	USD	AAA	(2,784,000.000)	100.0000	(2,784,000.00)	0.00
RRPA01VG2	U S MTGE REV REPO	Net Cash Equivalents	1.13	01/26/2010	USD	AAA	(637,000.000)	100.0000	(637,000.00)	0.00
SLHOPNTL0	SLH OPEN POSITION NET PAYABLE	Net Cash Equivalents	0.00	12/31/2060	USD		(2,006.020)	100.0000	(2,006.02)	0.00
SPF0C0006	CME ACAL S&P FUT 1/10 @ 1095	Net Cash Equivalents	0.00	01/15/2010	USD	AAA	(44,500.000)	25.9000	(1,152,550.00)	0.00
SPF0P0002	CME APUT S&P FUT 1/10 @ 1040	Net Cash Equivalents	0.00	01/15/2010	USD	AAA	44,500.000	2.8000	124,600.00	0.00
SPH000007	FIN FUT S&P 500 CME 3/18/10	Net Cash Equivalents	0.00	03/19/2010	USD	AAA	25,250.000	1,110.7000	28,045,175.00	0.00
SWU0A0667	TRS 1ML-24/ NDDUEAFE MEI	Net Cash Equivalents	0.00	11/30/2010	USD	AA+	14,456.000	3,754.7000	0.00	0.00
UARA02318	U S AGENCY REPO	Net Cash Equivalents	0.00	01/04/2010	USD	AAA	7,200,000.000	100.0000	7,200,000.00	0.00
	TOTAL SECURITIES POSITIONS HELD								177,210,137.76	
	UNINVESTED CASH PLUS RECEIVABLES								3,092,675.21	
	NET UNSETTLED TRADES								6,261,541.04	
	NET FUTURES HELD								(58,311,750.00)	
	BROKER CASH COLLATERAL RECEIVED								(14,412,008.76)	
	ACCOUNTING MARKET VALUE								113,840,595.25	