

**PORTFOLIO HOLDINGS FOR PIMCO EMERGING LOCAL BOND FUND**

(As of Dec 31, 2009)

*Investors should consider the investment objectives, risks, charges and expenses of this Fund carefully before investing. This and other information is contained in the Fund's prospectus, which may be obtained by contacting your financial advisor, by visiting [www.allianzinvestors.com](http://www.allianzinvestors.com) or by calling 888-877-4626. Please read this prospectus carefully before you invest or send money.*

This list of portfolio holdings is as of the date above and is subject to change daily. This is not intended as a recommendation, offer or solicitation for the purchase or sale of any financial instrument. References to securities are for illustrative purposes only. All share classes have the same portfolio but different expenses.

The Emerging Local Bond Fund invests primarily in bonds issued by the government of emerging markets countries, denominated in the currencies of developing markets. Currency rates in non-U.S. countries may fluctuate significantly over short periods of time. As a result, the Fund's investments in non-U.S. currency-denominated securities may reduce the returns of the Fund. Investing in Non-U.S. securities may entail greater risk due to Non-U.S. economic and political developments, this risk may be enhanced when investing in emerging markets. The Fund will likely concentrate its investments in Asia, Africa, the Middle East, Latin America, and the developing countries of Europe. The Fund may invest in high-yield, lower-rated securities which generally involves greater risk to principal than investments in higher-rated securities and may at times invest in derivatives. This Fund may also invest in derivative instruments, such as options, future contracts or swap agreements. Use of derivative instruments may involve certain costs and risks e principal amount invested in those instruments.

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CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
912828LG3	U S TREASURY NOTE	Government Related	1.00	07/31/2011	USD	AAA	330,000.000	100.1836	330,605.88	1.56
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	1,690,000.000	99.9413	1,689,007.97	1.81
02660BAA0	AHMA 2007-1 A1 ARM 1YCMT+70	Mortgage	1.24	02/25/2047	USD	B-	460,270.290	46.7252	215,062.26	0.00
02660WACO	AHMA 2006-1 2A1 1MLIB+19	Mortgage	0.42	05/25/2046	USD	BA	1,113,490.290	52.1851	581,076.36	0.00
02660XAD6	AHMA 2006-2 2A1 1MLIB+19	Mortgage	0.42	09/25/2046	USD	BAA+	446,185.340	48.4084	215,991.32	0.00
05530MAA7	BCAP 2006-AA2 A1 ARM 1MLIB+17	Mortgage	0.40	01/25/2037	USD	CAA	1,311,160.800	47.7815	626,492.17	0.00
058928AF9	BAFC 2006-B 3A1 ARM WM36 WC6.0092	Mortgage	5.75	03/20/2036	USD	B	496,376.270	67.5829	335,465.48	2.50
07384M4E9	BSARM 2004-10 13A1 WM34 WC5.4136 ARM	Mortgage	4.99	01/25/2035	USD	AA+	71,527.210	85.6878	61,290.12	2.00
073866BN4	BALTA 2006-R1 2E21 WM36 WC6.8792 ARM	Mortgage	5.26	08/25/2036	USD	CAA-	700,000.000	30.0626	210,438.13	1.50
07386HVS7	BALTA 2005-7 22A1 WM35 WC5.8338 ARM	Mortgage	5.38	09/25/2035	USD	AA-	88,298.190	67.0151	59,173.08	0.75
07387AGE9	BSARM 2005-12 23A1 ARM WM36 WC6.107	Mortgage	5.73	02/25/2036	USD	B-	470,193.390	63.7434	299,717.07	2.25
1248RHAA5	CBASS 2007-CB6 A1 1MLIB+12 144A	Mortgage	0.35	07/25/2037	USD	B	85,135.860	68.2989	58,146.86	0.00
12668AEV3	CWALT 2005-59 1A1 1MLIB+33	Mortgage	0.56	11/20/2035	USD	CAA+	443,661.260	52.6439	233,560.63	0.00
12668ATT2	CWALT 2005-62 2A1 1YMTA+100	Mortgage	1.54	12/25/2035	USD	B-	576,679.650	53.5540	308,834.96	0.00
12668BE33	CWALT 2006-OA6 1A2 ARM 1MLIB+21	Mortgage	0.44	07/25/2046	USD	BAA+	176,865.740	49.6231	87,766.28	0.00
12668UAE1	CWL 2007-3 2A1 1MLIB+10	Mortgage	0.33	05/25/2047	USD	AAA	332,760.260	91.1371	303,268.02	0.00
17025RAA3	CWHL 2007-HY4 1A1 WM37 WC6.2787 ARM	Mortgage	6.05	09/25/2047	USD	CAA	224,740.560	69.8017	156,872.62	1.00
172987AD1	CMLTI 2006-AR7 1A3A WM36 WC6.2418 ARM	Mortgage	5.67	07/25/2046	USD	CAA	342,487.040	65.2837	223,588.31	2.00
17307GEC8	CMLTI 2004-HYB2 2A WM34 WC4.9157 ARM	Mortgage	4.56	03/25/2034	USD	AAA	99,970.800	94.7832	94,755.54	2.00
17311VAD1	CMLTI 2007-AHL1 A2A 1MLIB+4	Mortgage	0.27	12/25/2036	USD	BA-	742,515.920	84.3544	626,345.00	0.00
18976GAE6	CMALT 2007-A6 1A5 WM37 WC6.5257	Mortgage	6.00	06/25/2037	USD	CAA+	511,237.040	75.3020	384,971.82	2.50
20046JAA0	COMM 2001-JF1A-A2F 1MLIB+50 144A	Mortgage	0.73	02/16/2034	USD	AAA	583,455.540	87.4365	510,153.10	1.51
23332UBF0	DSLA 2004-AR3 2A1 12MTA	Mortgage	2.67	07/19/2044	USD	AAA	1,008,503.890	66.0378	665,994.19	0.00
362341XC8	GSR 2005-AR7 4A1 ARM WM35 WC5.5999	Mortgage	5.34	11/25/2035	USD	B-	400,088.520	77.3923	309,637.75	1.00
41161GAC7	HVMLT 2006-8 2A1A 1MLIB+19	Mortgage	0.42	07/21/2036	USD	BA-	180,676.650	51.2699	92,632.65	0.00
41161PCN1	HVMLT 2003-3 2A3 AS 1MLIBOR+50	Mortgage	0.73	02/19/2034	USD	AA-	1,816,710.210	55.5188	1,008,615.71	0.00
41161UAJ1	HVMLT 2006-6 5A1A WM36 WC6.1927 ARM	Mortgage	5.83	08/19/2036	USD	B	172,960.320	61.7988	106,887.47	2.00
41161VAC4	HVMLT 2006-7 2A1A ARM 1MLIB+20	Mortgage	0.43	09/19/2046	USD	CAA+	263,207.520	51.1769	134,701.55	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
43710EAC4	INABS 2007-B 2A1 1MLIB+8	Mortgage	0.31	07/25/2037	USD	A+	535,720.480	96.8350	518,764.93	0.00
43739ECT2	HMBT 2006-1 4A1 ARM WM36 WC6.2233	Mortgage	5.80	04/25/2037	USD	AAA	489,146.220	77.1944	377,593.34	3.00
45660LMG1	INDX 2005-AR12 2A1A 1MLIB+24	Mortgage	0.47	07/25/2035	USD	AA	108,968.200	56.2296	61,272.40	0.00
456612AC4	INDX 2006-AR6 2A1A 1MLIB+20	Mortgage	0.43	06/25/2047	USD	CAA	353,672.600	50.8871	179,973.77	0.00
45661EAV6	INDX 2006-AR4 A1A 1MLIB+21	Mortgage	0.44	05/25/2046	USD	B	119,545.920	51.6811	61,782.65	0.00
45670LAA5	IMSC 2007-HOA1 A11 1MLIB+18	Mortgage	0.41	07/25/2047	USD	BA-	411,708.980	45.5959	187,722.29	0.00
542512AB4	LBMLT 2006-11 2A1 1MLIB+6	Mortgage	0.29	12/25/2036	USD	BA-	18,138.120	79.1072	14,348.55	0.00
55027YAD0	LUM 2006-6 A1 1MLIB+20	Mortgage	0.43	10/25/2046	USD	A+	207,271.120	53.9057	111,730.84	0.00
55028BAA5	LUM 2006-7 1A1 1MLIB+18	Mortgage	0.41	12/25/2036	USD	CAA	232,704.610	47.4754	110,477.49	0.00
55028BAG2	LUM 2006-7 2A1 1MLIB+17	Mortgage	0.40	12/25/2036	USD	B+	522,169.770	46.4237	242,410.53	0.00
576433G42	MARM 2006-OA1 1A1 1MLIB+21	Mortgage	0.44	04/25/2046	USD	A	332,897.440	45.4074	151,160.01	0.00
5764342H6	MALT 2006-2 2A1 1MLIB+40	Mortgage	0.63	03/25/2036	USD	CAA	187,447.450	48.3148	90,564.90	0.00
57645NAS9	MARM 2007-3 22A4 1MLIB+30	Mortgage	0.53	05/25/2047	USD	CAA	800,000.000	14.3364	114,690.88	0.00
617487AF0	MSM 2006-16AX 3A1 ARM 6MLIB+125	Mortgage	5.75	11/25/2036	USD	CAA	400,658.830	45.8189	183,577.35	3.00
61749LAP6	MSM 2006-8AR 5A4 WM36 WC5.6674 ARM	Mortgage	5.36	06/25/2036	USD	AAA	141,130.320	91.9648	129,790.16	1.50
75115LAA5	RALI 2007-QH7 1A1 1MLIB+25	Mortgage	0.48	08/25/2037	USD	B-	355,918.020	46.5473	165,670.05	0.00
761118TR9	RALI 2006-QA2 2A1 ARM WM36 WC6.6414	Mortgage	5.71	02/25/2036	USD	CAA	399,642.640	52.8573	211,240.39	3.00
76113MAB1	RAST 2006-R1 A2 1MLIB+40	Mortgage	0.63	01/25/2046	USD	CAA	460,415.490	46.4888	214,041.54	0.00
81744HAA1	SEMT 2007-1 1A1 WM38 WC6.0621 ARM	Mortgage	3.40	01/20/2047	USD	CAA	169,118.130	74.2235	125,525.34	1.00
863579V47	SARM 2006-2 5A1 ARM WM36 WC6.4646	Mortgage	6.00	03/25/2036	USD	CAA	429,470.990	65.7874	282,537.84	4.00
86360JAN1	SAMI 2006-AR5 3A1 ARM WM42 WC8.3416	Mortgage	0.45	05/25/2046	USD	AAA	403,035.350	48.0635	193,712.81	0.00
92925DAA8	WAMU 2006-AR17 1A ARM 1YCMT+82	Mortgage	1.36	12/25/2046	USD	B-	461,830.540	56.1061	259,114.92	0.00
92925GAA1	WAMU 2006-AR16 1A1 WM36 WC6.234 ARM	Mortgage	5.56	12/25/2036	USD	CAA	215,441.290	71.1410	153,267.07	1.00
933636AA0	WAMU 2007-HY4 1A1 ARM WM37 WC6.3005	Mortgage	5.46	04/25/2037	USD	CAA	241,483.680	68.6670	165,819.60	1.50
933637AA8	WAMU 2006-AR18 1A1 WM37 WC6.217 ARM	Mortgage	5.28	01/25/2037	USD	CAA	355,324.710	73.5293	261,267.77	1.25
933638AA6	WAMU 2006-AR19 1A 1YCMT+74	Mortgage	1.28	01/25/2047	USD	CAA+	494,365.480	55.5790	274,763.29	0.00
933638AD0	WAMU 2006-AR19 2A COF11+125	Mortgage	2.52	01/25/2047	USD	BA+	300,040.120	57.4957	172,510.26	0.00
93363EAA3	WAMU 2006-AR10 1A1 AS ARM	Mortgage	5.92	09/25/2036	USD	CAA	354,720.300	75.9895	269,550.29	1.00
93364AAC6	WAMU 2007-OA3 2A1A 1YCMT+76	Mortgage	1.30	04/25/2047	USD	AAA	724,777.060	54.4872	394,910.58	0.00
93934FQP0	WMALT 2006-AR3 A1A 1YCMT+97	Mortgage	1.51	05/25/2046	USD	B-	258,269.190	49.2108	127,096.31	0.00
949837AX6	WFMB5 2007-10 1A22 1MLIB+50	Mortgage	0.73	07/25/2037	USD	B	605,377.150	60.5304	366,436.91	0.00
026874BS5	AIG GLBL JR SUB DEBS WI	Invest. Grade Credit	8.18	05/15/2068	USD	BAA	700,000.000	66.7500	467,250.00	8.14
02687QBE7	AIG GLBL NT	Invest. Grade Credit	5.38	10/18/2011	USD	A-	4,525,000.000	99.3537	4,495,754.93	1.72
032511BD8	ANADARKO PETROLEUM CORP SR UNSEC	Invest. Grade Credit	7.63	03/15/2014	USD	BAA-	4,000,000.000	115.2497	4,609,988.00	3.71
03523TAG3	ANHEUSER-BUSCH INBEV **EXCHANGE**	Invest. Grade Credit	3.00	10/15/2012	USD	BAA+	4,000,000.000	100.5350	4,021,400.00	2.68
06050TJN3	BANK OF AMERICA NA SUB FRN BKNT	Invest. Grade Credit	0.53	06/15/2016	USD	A+	12,000,000.000	89.1823	10,701,876.00	-0.12
06051GDx4	BANK OF AMERICA NA GLBL NT	Invest. Grade Credit	5.65	05/01/2018	USD	A	6,700,000.000	101.7287	6,815,822.90	6.82
06739FFU0	BARCLAYS BANK PLC SUB 144A	Invest. Grade Credit	10.18	06/12/2021	USD	A	4,680,000.000	129.3037	6,051,413.16	7.59
073902KF4	BEAR STEARNS CO INC GLBL UNSEC	Invest. Grade Credit	5.30	10/30/2015	USD	AA-	300,000.000	105.8983	317,694.90	5.13
172967EQ0	CITIGROUP INC SR NT	Invest. Grade Credit	5.50	04/11/2013	USD	A	5,800,000.000	103.7537	6,017,714.60	3.03
45974VZV3	ILFC FRN MTNP	Invest. Grade Credit	0.68	01/15/2010	USD	BAA+	3,900,000.000	99.7415	3,889,918.50	0.02
5000009B2	GEORGIA PACIFIC CORP TERM LOAN B	Invest. Grade Credit	2.26	12/23/2012	USD	BAA	4,578,812.030	96.8500	4,434,579.45	0.25
5000009J5	GEORGIA PACIFIC CORP TERM LOAN B	Invest. Grade Credit	2.25	12/20/2012	USD	BAA	295,495.320	96.8500	286,187.22	0.25
59018YN64	MERRILL LYNCH & CO NT MTN	Invest. Grade Credit	6.88	04/25/2018	USD	A	6,000,000.000	107.9154	6,474,924.00	6.58
717081CZ4	PFIZER INC GLBL SR UNSECURED	Invest. Grade Credit	4.45	03/15/2012	USD	AA	1,500,000.000	105.8204	1,587,306.00	2.11
7540529E0	RAS LAFFAN LNG 3 REGS CO GTD	Invest. Grade Credit	4.50	09/30/2012	USD	AA	2,000,000.000	103.8854	2,077,708.00	2.61
75405UAE6	RAS LAFFAN LNG 3 144A SR SECURED	Invest. Grade Credit	4.50	09/30/2012	USD	AA	5,500,000.000	103.8854	5,713,697.00	2.61
78442FCJ5	SLM CORP	Invest. Grade Credit	5.38	05/15/2014	USD	BAA-	600,000.000	92.3240	553,944.00	3.93
78442FDX3	SLM CORP FRN	Invest. Grade Credit	0.45	03/15/2011	USD	BAA-	250,000.000	94.1812	235,453.00	0.17
78442FEC8	SLM CORP FRN	Invest. Grade Credit	0.44	07/26/2010	USD	BAA-	2,300,000.000	97.8817	2,251,279.10	0.05
78442FEE4	SLM CORP FRN	Invest. Grade Credit	0.51	10/25/2011	USD	BAA-	300,000.000	93.6528	280,958.40	0.00

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88731EAD2	TIME WARNER ENT NT	Invest. Grade Credit	8.88	10/01/2012	USD	BAA	600,000.000	114.9301	689,580.60	2.50
962166BP8	WEYERHAEUSER CO GLBL SR UNSECURE	Invest. Grade Credit	6.75	03/15/2012	USD	BAA-	6,750,000.000	106.0014	7,155,094.50	2.07
345397UC5	FORD MOTOR CRDT	High Yield Credit	5.70	01/15/2010	USD	B-	10,550,000.000	100.0042	10,550,443.10	0.03
345397UD3	FORD MOTOR CRDT FRN	High Yield Credit	1.85	01/15/2010	USD	B-	5,400,000.000	100.1250	5,406,750.00	0.06
49455WAB2	KINDER MORGAN	High Yield Credit	5.35	01/05/2011	USD	BA+	5,600,000.000	101.5000	5,684,000.00	0.98
52517P2K6	LEHMAN BROS HLDGS FRN MTN 2010***DEI	High Yield Credit	2.95	05/25/2024	USD	C	11,400,000.000	20.0000	2,280,000.00	1.00
52517PC58	LEHMAN BROS HLDGS FRN 2008 ***DEF***	High Yield Credit	2.88	10/22/2024	USD	CAA	5,000,000.000	20.0000	1,000,000.00	1.00
0039119B2	HUNGARY GOVT BOND 16/C	Non-U.S. Developed	5.50	02/12/2016	HUF	BAA-	8,490,600,000.000	88.8480	40,052,404.95	4.96
003912A28	HUNGARY GOVERNMENT BOND	Non-U.S. Developed	6.00	10/24/2012	HUF		537,300,000.000	97.0450	2,768,423.75	2.50
003914A08	HUNGARY GOVERNMENT BD 14/C	Non-U.S. Developed	5.50	02/12/2014	HUF	BAA+	15,259,740,000.000	93.1370	75,459,155.41	3.54
0039179A1	HUNGARY GOVT BD 17/A	Non-U.S. Developed	6.75	11/24/2017	HUF	BAA+	478,000,000.000	92.5380	2,348,500.01	5.89
003919A15	HUNGARY GOVERNMENT BOND 13/D	Non-U.S. Developed	6.75	02/12/2013	HUF	BAA+	2,235,200,000.000	98.4070	11,678,442.91	2.72
1913229F5	SLM CORP SR UNSEC FRN **TENDER**	Non-U.S. Developed	0.91	12/15/2010	EUR	BAA-	200,000.000	93.0000	266,863.32	0.17
0014117A9	BRAZIL NTN-F	Emerging Markets	10.00	01/01/2017	BRL	BAA-	247,842.000	862.1600	122,578,854.25	4.43
001412A21	BRAZIL NTN-F	Emerging Markets	10.00	01/01/2012	BRL	BAA-	136,260.000	972.2000	75,993,558.98	1.76
001900A25	COLOMBIA (REP OF) GLBL UNSUB	Emerging Markets	12.00	10/22/2015	COP	BA+	61,576,000,000.000	123.3340	37,172,855.53	4.34
001927A10	COLOMBIA (REP OF) BD GLBL	Emerging Markets	9.85	06/28/2027	COP	BA+	16,636,000,000.000	116.4710	9,484,148.58	8.89
002612A17	EGYPT (ARAB REP OF) REGS UNSUBORDIN	Emerging Markets	8.75	07/18/2012	EGP	BA+	4,000,000.000	100.0490	729,652.22	2.24
0041149A4	INDONESIA GOVERNMENT	Emerging Markets	11.00	12/15/2012	IDR	BA+	127,850,000,000.000	106.8920	14,546,186.48	2.51
004114A12	INDONESIA GOVERNMENT	Emerging Markets	11.00	10/15/2014	IDR	BA+	85,000,000,000.000	108.5620	9,822,001.07	3.73
0041179A7	INDONESIA GOVERNMENT	Emerging Markets	10.00	02/15/2028	IDR	BA	42,229,000,000.000	95.6730	4,300,346.05	8.10
004117B22	INDONESIA GOVERNMENT	Emerging Markets	10.00	07/15/2017	IDR	BA+	79,000,000,000.000	103.0140	8,662,167.11	5.25
004117B30	INDONESIA GOVERNMENT	Emerging Markets	11.00	11/15/2020	IDR	BA+	368,000,000,000.000	106.2550	41,619,840.34	6.41
0041189C1	INDONESIA (REP OF) BD FR34	Emerging Markets	12.80	06/15/2021	IDR	BA+	166,974,000,000.000	117.9940	20,970,654.77	6.39
0041189D9	INDONESIA (REP OF) BD FR36	Emerging Markets	11.50	09/15/2019	IDR	BA+	46,330,000,000.000	110.1580	5,432,272.63	5.98
0041189F4	INDONESIA GOVERNMENT	Emerging Markets	9.50	07/15/2023	IDR	BA+	112,807,000,000.000	93.7520	11,256,925.88	7.32
0041189L1	INDONESIA GOVERNMENT BD	Emerging Markets	10.50	08/15/2030	IDR	BA	33,000,000,000.000	99.2850	3,487,392.23	8.34
0041189M9	INDONESIA GOVERNMENT	Emerging Markets	11.25	05/15/2014	IDR	BA	850,000,000.000	108.9040	98,529.43	3.46
005012A17	MALAYSIAN GOVERNMENT	Emerging Markets	4.38	11/29/2019	MYR	A-	19,460,000.000	100.5800	5,716,375.00	8.12
005018A14	MALAYSIAN GOVERNMENT	Emerging Markets	4.24	02/07/2018	MYR	A+	2,300,000.000	100.4820	674,966.71	6.92
005018B96	MALAYSIAN GOVERNMENT	Emerging Markets	3.74	02/27/2015	MYR	A-	153,700,000.000	99.6600	44,736,396.03	4.70
0052189G9	MEX BONOS DESARR FIX RT BD M 10	Emerging Markets	8.50	12/13/2018	MXN	A	17,524,746.000	104.1196	139,763,587.77	6.55
006320B12	PERU BONO SOBERANO	Emerging Markets	7.84	08/12/2020	PEN	BAA+	4,750,000.000	115.5950	1,900,575.46	7.50
006711A13	POLAND GOVERNMENT BD 0511	Emerging Markets	4.25	05/24/2011	PLN	A	43,920,000.000	99.5630	15,280,452.04	1.32
006712A29	POLAND GOVT BOND SER 0412	Emerging Markets	4.75	04/25/2012	PLN	A	64,400,000.000	99.3690	22,362,105.05	2.14
0067139B9	POLAND GOVT BOND SER 1013	Emerging Markets	5.00	10/24/2013	PLN	A	30,000,000.000	98.1860	10,293,112.49	3.40
006714A25	POLAND GOVERNMENT BOND	Emerging Markets	5.75	04/25/2014	PLN	A	179,100,000.000	100.2920	62,767,925.35	3.76
006715A14	POLAND GOVT BOND SER 1015	Emerging Markets	6.25	10/24/2015	PLN	A	56,790,000.000	101.3990	20,122,476.88	4.83
006717A10	POLAND GOVT BOND SER 1017	Emerging Markets	5.25	10/25/2017	PLN	A	17,300,000.000	94.6410	5,721,386.94	6.27
006722A10	POLAND GOVERNMENT BOND 0922	Emerging Markets	5.75	09/23/2022	PLN	A	69,685,000.000	95.3920	23,228,820.35	8.81
007214A17	SOUTH AFRICA (REP OF) BD R206	Emerging Markets	7.50	01/15/2014	ZAR	A+	281,900,000.000	96.6860	37,013,455.65	3.42
007214A25	SOUTH AFRICA (REP OF) BD R201	Emerging Markets	8.75	12/21/2014	ZAR	A+	76,900,000.000	101.1480	10,562,934.92	4.00
007215S15	SOUTH AFRICA (REP OF) SER 157	Emerging Markets	13.50	09/15/2015	ZAR	A+	535,900,000.000	122.8190	89,382,043.26	4.18
007217A93	SOUTH AFRICA R203 BD	Emerging Markets	8.25	09/15/2017	ZAR	A-	147,100,000.000	95.8480	19,146,821.66	5.63
007218A18	SOUTH AFRICA (REP OF) BD	Emerging Markets	8.00	12/21/2018	ZAR	A+	25,000,000.000	93.8750	3,187,065.01	6.29
0085149A1	THAILAND GOVERNMENT BOND	Emerging Markets	5.13	03/13/2018	THB	A-	508,330,000.000	107.2010	16,344,776.35	6.86
008514B42	THAILAND GOVERNMENT BOND	Emerging Markets	5.25	05/12/2014	THB	A-	145,200,000.000	107.5500	4,683,941.21	3.95
008526A13	THAILAND GOVERNMENT BOND	Emerging Markets	6.15	07/07/2026	THB	A-	176,000,000.000	116.9560	6,174,042.00	11.07
008527B93	THAILAND GOVERNMENT BOND	Emerging Markets	3.88	06/13/2019	THB	BAA+	519,800,000.000	97.1920	15,153,089.86	8.00
008528A27	THAILAND GOVERNMENT BOND	Emerging Markets	3.63	05/22/2015	THB	BAA+	1,095,000,000.000	99.8710	32,801,063.29	4.93
0086109A7	TURKEY GOVERNMENT BOND	Emerging Markets	14.00	09/26/2012	TRY	BA+	8,600,000.000	107.5300	6,169,371.89	2.30

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
008610A23	TURKEY GOVERNMENT BOND	Emerging Markets	0.00	06/23/2010	TRY	BA	29,200,000.000	96.5770	18,813,492.11	0.45
008610B14	TURKEY GOVERNMENT BOND	Emerging Markets	15.00	02/10/2010	TRY	BA-	1,055,000.000	100.9500	710,512.36	0.11
008611A13	TURKEY GOVT BD	Emerging Markets	14.00	01/19/2011	TRY	BA-	107,658,000.000	105.9000	76,059,789.86	0.98
008612A29	TURKEY GOVT BOND CPI	Emerging Markets	10.00	02/15/2012	TRY	BA	836,257.820	111.4000	621,495.85	1.63
008613A01	TURKEY GOVERNMENT BOND	Emerging Markets	16.00	08/28/2013	TRY	BA-	3,600,000.000	116.2500	2,791,954.37	2.88
008613A19	TURKEY GOVERNMENT BOND CPI	Emerging Markets	12.00	08/14/2013	TRY	BA-	4,943,888.160	124.5000	4,106,301.58	2.52
02364WAM7	AMERICA MOVIL SAB DE CV GLBL CO GTD	Emerging Markets	8.46	12/18/2036	MXN	A-	87,700,000.000	81.8695	5,499,605.64	9.35
0384619C5	PETROLEUM EXPORT III LTD	Emerging Markets	3.75	04/08/2013	USD	BAA	5,200,000.000	100.0337	5,201,749.88	0.04
038461AD1	EGYPT (ARAB REP OF) SR UNSECURED 14+	Emerging Markets	8.75	07/18/2012	EGP	BA+	10,800,000.000	102.0249	2,008,969.20	2.25
0667169J2	TUNISIA (BANQUE CENT DE TUNISIE) REGS	Emerging Markets	4.75	04/07/2011	EUR	BAA	1,200,000.000	103.1910	1,776,638.27	1.23
066716AF8	TUNISIA (BANQUE CENT DE TUNISIE)	Emerging Markets	7.38	04/25/2012	USD	BAA	3,700,000.000	108.7500	4,023,750.00	2.16
0700009A4	BANK OF THAILAND BOND	Emerging Markets	3.70	01/24/2011	THB	BAA+	29,620,000.000	102.1150	907,212.45	1.04
097230AB2	BOGOTA DISTRIO CAPITAL SR NT 144A	Emerging Markets	9.75	07/26/2028	COP	BAA-	31,200,000,000.000	111.1280	16,971,089.57	7.00
12517HAG8	CESP-COMP ENER SAO PAULO SR UNSEC	Emerging Markets	9.75	01/15/2015	BRL	BA	5,750,000.000	120.2731	3,967,246.86	3.13
1688639F7	BONO BCO CENT CHILE UF BD 10YR	Emerging Markets	3.00	10/01/2018	CLP	A+	31,414,320.000	99.2800	61,484.75	6.12
1688639R1	BONO BCO CENT CHILE UF BD SER 10YR	Emerging Markets	3.00	07/01/2018	CLP	A	1,172,801,280.000	99.1852	2,293,238.26	5.97
1688639T7	BONO BCO CENT CHILE UF BD SER 10YR	Emerging Markets	3.00	05/01/2017	CLP	A	628,286,400.000	99.4824	1,232,201.70	5.24
1688649A6	B TESORERIA GENERAL REPU BD 20YR	Emerging Markets	4.50	10/15/2023	CLP	A+	1,465,996,000.000	110.9843	3,207,541.45	8.34
195325BF1	COLOMBIA (REP OF) NT GLBL UNSUB	Emerging Markets	11.75	03/01/2010	COP	BA+	1,000,000.000	101.7140	497.87	0.18
1976959B7	GAZPROM LPN REGS	Emerging Markets	5.63	07/22/2013	USD	BAA+	4,553,552.450	102.2500	4,656,007.38	1.19
2019139D4	TRANSNEFT (TRANSCAPIT) LPN NT	Emerging Markets	6.10	06/27/2012	USD	BAA+	1,100,000.000	103.7800	1,141,580.00	2.33
283875AG7	EL SALVADOR (REP OF) 144A	Emerging Markets	8.50	07/25/2011	USD	BA+	5,000,000.000	105.5000	5,275,000.00	1.48
36828XAA9	GAZSTREAM SA (GAZPROM) CO GTD 144A	Emerging Markets	5.63	07/22/2013	USD	BAA+	1,851,037.580	102.0000	1,888,058.33	1.19
36828XAA9	GAZSTREAM SA (GAZPROM) CO GTD 144A	Emerging Markets	5.63	07/22/2013	USD	BAA+	8,366,689.920	102.0000	8,534,023.72	1.19
56069T9A6	MAJAPAHIT HOLDING BV REGS CO GTD	Emerging Markets	7.25	10/17/2011	USD	BA	2,400,000.000	104.6040	2,510,496.00	1.70
560904AF1	MALAYSIA GLOBAL UNSUBORDINATED	Emerging Markets	7.50	07/15/2011	USD	A-	1,050,000.000	108.9532	1,144,008.60	1.46
698299AP9	PANAMA (REPUBLIC OF) NT	Emerging Markets	9.63	02/08/2011	USD	BA+	3,000,000.000	109.5000	3,285,000.00	1.06
698299AQ7	PANAMA (REP OF) GLBL BD	Emerging Markets	9.38	07/23/2012	USD	BA+	1,300,000.000	117.0000	1,521,000.00	2.34
7064529B7	PEMEX PROJ FDG MASTER TR CO GTD	Emerging Markets	5.50	02/24/2025	EUR	BAA+	5,000,000.000	90.1250	6,465,337.90	10.25
70645KAR0	PEMEX PROJ FDG MASTER TR SR FRN	Emerging Markets	0.86	12/03/2012	USD	BAA+	4,000,000.000	97.0000	3,880,000.00	0.12
7156389M6	PERU BONO SOBERANO BD	Emerging Markets	9.91	05/05/2015	PEN	BAA+	68,234,000.000	126.2275	29,813,109.15	4.31
716589AA4	PETROLEUM EXPORT/CAYMAN 144A	Emerging Markets	4.62	06/15/2010	USD	BAA	633,333.380	98.4976	623,818.18	0.31
716589AB2	PETROLEUM EXPORT/CAYMAN 144A	Emerging Markets	4.63	06/15/2010	USD	BAA	99,999.990	98.5026	98,502.59	0.31
7165979D3	PETROLEUM EXPORT/CAYMAN REG S	Emerging Markets	5.27	06/15/2011	USD	BAA	3,633,665.630	97.9730	3,560,011.23	0.89
7165979E1	PETROLEUM EXPORT/CAYMAN REG S	Emerging Markets	6.34	06/20/2011	USD	BAA+	6,642,816.300	98.2500	6,526,567.01	1.18
7167439B7	PETRONAS CAPITAL LTD CO GTD REGS	Emerging Markets	7.00	05/22/2012	USD	A+	1,200,000.000	109.9000	1,318,800.00	2.23
716743AA7	PETRONAS CAPITAL LTD 144A	Emerging Markets	7.00	05/22/2012	USD	A+	6,100,000.000	109.9635	6,707,773.50	2.23
87261GAA3	TNK-BP FINANCE SA 144A CO GTD	Emerging Markets	6.88	07/18/2011	USD	BAA	7,200,000.000	103.7500	7,470,000.00	1.47
8794039G0	TELEFONOS DE MEXICO S.A. GLBL	Emerging Markets	8.75	01/31/2016	MXN	A-	25,000,000.000	98.6270	1,888,624.63	4.73
9820519C0	TNK-BP FINANCE SA REGS CO GTD	Emerging Markets	6.88	07/18/2011	USD	BAA	2,700,000.000	105.1250	2,838,375.00	1.47
SWP021348	ASW R 6ML/004114A12 BRC	Emerging Markets	5.21	10/17/2014	USD	BA-	67,469,633.610	-4.2490	(2,866,784.73)	3.53
SWP021470	ASW R 6ML/005011A19 BRC	Emerging Markets	4.84	05/02/2011	USD	A-	36,140,292.200	3.6310	1,312,254.01	1.03
SWP046493	IRS MYR R KLIB3M 3.2 12/3/08 BRC	Emerging Markets	3.20	12/03/2013	MYR	A-	12,850,000.000	-1.2106	(45,431.75)	3.53
SWP046691	IRS MYR R KLIB3M/2.9 12/9/08 BRC	Emerging Markets	2.98	12/09/2013	MYR	A-	11,780,000.000	-2.0335	(69,960.01)	3.54
SWP0N0149	IRS THB R 6MTHBFX 2.87 2/4/09 BRC	Emerging Markets	2.87	02/04/2014	THB	BAA+	106,060,000.000	-1.5414	(49,034.21)	3.79
SWP0N0172	IRS THB R 6MTHBFX 3.16 4/21/09 BRC	Emerging Markets	3.16	04/21/2014	THB	BAA+	136,500,000.000	-0.8865	(36,293.65)	3.76
SWP0N0180	IRS THB R 6MTHBFX 3.20 4/22/09 BRC	Emerging Markets	3.20	04/22/2014	THB	BAA+	105,400,000.000	-0.7210	(22,794.49)	3.75
SWP0N0206	IRS THB R 6MTHBFX 3.03 4/24/09 BRC	Emerging Markets	3.03	04/24/2014	THB	BAA+	65,700,000.000	-1.4178	(27,939.37)	3.76
SWPC974D1	CEMEX SAB DE CV+TRG+ NS SP 08/27/09 D	Emerging Markets	7.50	03/20/2010	USD	B-	2,000,000.000	0.3232	6,464.32	0.01
SWU000296	ASW R 6ML/005016A18 CBK	Emerging Markets	5.42	09/19/2016	USD	AAA	30,051,757.410	0.2084	62,633.76	5.62
SWU0115M1	IRS MYR R KLIB3M/3.81 08/11/09 BRC	Emerging Markets	3.81	08/11/2014	MYR	A+	15,300,000.000	0.2545	11,372.40	4.15

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SWU0152M5	IRS MYR R KL1B3M/3.72 08/17/09 DUB	Emerging Markets	3.72	08/18/2014	MYR	A+	40,000,000.000	-0.1579	(18,445.53)	4.16
SWU0153M4	IRS THB R THFX6M/3.62 08/19/09 DUB	Emerging Markets	3.62	08/19/2014	THB	A-	785,000,000.000	0.7000	164,807.52	4.18
SWU022340	IRS BRL ZCS R 14.415/CDI 09/22/08 BRC	Emerging Markets	14.42	01/02/2012	BRL	BAA+	68,600,000.000	6.6309	2,609,443.59	1.78
SWU0248J8	IRS MXN R TIIE/8.05 01/06/09 CBK	Emerging Markets	8.05	12/26/2018	MXN	A	136,300,000.000	-1.0103	(105,480.63)	6.57
SWU0252H5	IRS MXN R TIIE/9.44 11/06/08 BRC	Emerging Markets	9.44	10/25/2018	MXN	A	517,700,000.000	8.1304	3,224,046.68	6.22
SWU0452M2	IRS MXN R TIIE/8.76 09/28/09 BRC	Emerging Markets	8.76	09/03/2029	MXN	A	30,000,000.000	1.2466	28,645.96	9.39
SWU0457A3	ASW R 6ML/004117B22 DUB	Emerging Markets	4.08	07/22/2017	USD	BA+	4,066,038.350	-10.2154	(415,360.47)	5.11
SWU046133	IRS BRL ZCS R 10.835/CDI 04/15/09 GLM	Emerging Markets	10.84	01/02/2012	BRL	BAA+	55,800,000.000	-0.5554	(177,787.33)	1.78
SWU046448	IRS BRL ZCS R 11.36/CDI 09/21/09 GLM	Emerging Markets	11.36	01/02/2012	BRL	BAA+	74,200,000.000	-0.1619	(68,928.07)	1.78
SWU058948	IRS BRL ZCS R 11.57/CDI 11/13/09 JPM	Emerging Markets	11.57	01/02/2012	BRL	BAA+	68,600,000.000	-0.1339	(52,710.86)	1.78
SWU058971	IRS BRL ZCS R 11.57/CDI 11/13/09 GLM	Emerging Markets	11.57	01/02/2012	BRL	BAA+	116,000,000.000	-0.1339	(89,132.07)	1.78
SWU059482	IRS BRL ZCS R 11.44/CDI 10/27/09 GLM	Emerging Markets	11.44	01/02/2012	BRL	BAA+	8,600,000.000	-0.2351	(11,598.32)	1.78
SWU059755	IRS BRL ZCS R 14.765/CDI 07/17/08 MLC	Emerging Markets	14.77	01/02/2012	BRL	BAA+	63,500,000.000	7.5833	2,762,388.15	1.78
SWU0651M1	IRS MXN R TIIE/8.45 06/15/09 JPM	Emerging Markets	8.45	06/03/2019	MXN	A	100,000,000.000	1.2887	98,712.69	6.65
SWU0662M6	IRS MYR R KL1B3M/3.9 10/29/09 DUB	Emerging Markets	3.90	10/29/2014	MYR	A+	5,000,000.000	0.3545	5,176.35	4.36
SWU0791L4	IRS MXN R TIIE/8.3 02/19/09 BRC	Emerging Markets	8.30	02/07/2019	MXN	A	190,000,000.000	0.5319	77,411.13	6.54
SWU085164	IRS BRL ZCS R 14.77/CDI 07/17/08 BRC	Emerging Markets	14.77	01/02/2012	BRL	BAA+	47,100,000.000	7.5942	2,051,896.72	1.78
SWU090545	IRS BRL ZCS R 11.65/CDI 01/27/09 BRC	Emerging Markets	11.65	01/02/2012	BRL	BAA+	32,900,000.000	0.9793	184,833.66	1.78
SWU091386	IRS BRL ZCS R 11.65/CDI 01/27/09 HUS	Emerging Markets	11.65	01/02/2012	BRL	AA	70,000,000.000	0.9793	393,263.10	1.78
SWU093192	IRS BRL ZCS R 10.99/CDI 08/13/09 GLM	Emerging Markets	10.99	01/02/2012	BRL	BAA+	55,000,000.000	-0.5912	(186,522.30)	1.78
SWU0933F6	IRS MXN R TIIE/9.19 08/06/08 JPM	Emerging Markets	9.19	07/29/2015	MXN	A	996,000,000.000	7.2166	5,505,543.95	4.48
SWU093937	IRS BRL ZCS R 11.65/CDI 01/27/09 MLC	Emerging Markets	11.65	01/02/2012	BRL	BAA+	10,500,000.000	0.9793	58,989.39	1.78
SWU093960	IRS BRL ZCS R 11.65/CDI 01/27/09 GLM	Emerging Markets	11.65	01/02/2012	BRL	BAA+	75,700,000.000	0.9793	425,285.93	1.78
SWU095007	IRS BRL ZCS R 11.94/CDI 12/17/09 GST	Emerging Markets	11.94	01/02/2012	BRL	BAA+	60,000,000.000	0.2000	68,826.73	1.78
SWU0A0154	IRS BRL ZCS R 11.76/CDI 12/22/09 FBF	Emerging Markets	11.76	01/02/2012	BRL	BAA+	75,000,000.000	-0.0883	(37,976.88)	1.78
29134LAA9	ABU DHABI 144A	Municipal/Other	5.50	08/02/2012	USD	AA	4,000,000.000	105.7678	4,230,712.00	2.43
949746PM7	WELLS FARGO & CO JR SUBORD K	Municipal/Other	7.98	03/29/2049	USD	A-	2,400,000.000	100.7500	2,418,000.00	5.62
001383CZ9	AIG 144A FRN	Net Cash Equivalents	0.32	01/29/2010	USD	A-	5,045,000.000	99.9333	5,041,634.99	0.06
00182EAB5	ANZ NATL BANK INTL LTD CO GTD FRN 144	Net Cash Equivalents	0.39	04/14/2010	USD	AA	2,660,000.000	100.0601	2,661,598.66	0.02
01958XBA4	ALLIED WASTE SR SEC***TENDER***	Net Cash Equivalents	6.50	11/15/2010	USD	BAA	100,000.000	104.0070	104,007.00	0.85
0258M0CV9	AMERICAN EXPRESS CREDIT SR UNSEC FF	Net Cash Equivalents	1.63	05/27/2010	USD	A	11,600,000.000	100.4146	11,648,093.60	0.06
02666QZB2	AMERICAN HONDA FIN FRN 144A W/RRT FR	Net Cash Equivalents	0.33	02/09/2010	USD	A+	1,500,000.000	99.9590	1,499,385.00	0.09
073902KG2	BEAR STEARNS CO INC GLBL FRN NT	Net Cash Equivalents	0.51	01/31/2011	USD	AA-	200,000.000	100.1809	200,361.80	0.06
073928W25	BEAR STEARNS CO INC MTN FRN SR NT	Net Cash Equivalents	0.39	05/18/2010	USD	AA-	1,900,000.000	100.0585	1,901,111.50	0.12
12668KAB9	CWL 2007-5 2A1 1MLIB+10	Net Cash Equivalents	0.33	09/25/2047	USD	AAA	1,394,587.880	92.9525	1,296,304.16	0.00
14912L3E9	CATERPILLAR FIN SERV CRP FRN MTN	Net Cash Equivalents	0.36	08/20/2010	USD	A	600,000.000	100.0678	600,406.80	0.12
14912L3T6	CATERPILLAR FIN SERV CRP SR UNSEC FR	Net Cash Equivalents	0.73	02/08/2010	USD	A	300,000.000	100.0541	300,162.30	0.09
1730T0FV6	CITIGROUP FUNDING INC CO GTD FRN MTN	Net Cash Equivalents	1.33	05/07/2010	USD	A	12,300,000.000	100.2385	12,329,335.50	0.09
17313JAC8	CMLTI 2007-WFH4 A2A 1MLIB+90	Net Cash Equivalents	1.13	07/25/2037	USD	AAA	1,282,438.600	90.9865	1,166,846.25	0.00
17314JQA6	CITIBANK NA FDIC GTD FRN	Net Cash Equivalents	0.25	09/21/2012	USD	AAA	3,200,000.000	100.0897	3,202,870.40	0.20
224050AL8	COX ENTERPRISES NT 144A	Net Cash Equivalents	7.88	09/15/2010	USD	BAA-	650,000.000	103.9524	675,690.60	0.69
225317AB2	CREDIT AGRICOLE (LONDON) FRN 144A	Net Cash Equivalents	0.30	05/28/2010	USD	AA+	400,000.000	100.0105	400,042.00	0.15
22541LBJ1	CREDIT SUISSE FB USA INC FRN	Net Cash Equivalents	0.47	08/15/2010	USD	AA+	200,000.000	100.1096	200,219.20	0.11
2363259A6	RSHB CAPTL (RUSS AG BK) LPN	Net Cash Equivalents	6.88	11/29/2010	USD	BAA+	9,650,000.000	104.1880	10,054,142.00	0.88
24422EQH5	JOHN DEERE CAPITAL CORP SR UNSEC FR	Net Cash Equivalents	0.36	07/16/2010	USD	A	2,600,000.000	100.0345	2,600,897.00	0.03
24422EQN2	JOHN DEERE CAPITAL CORP SR UNSEC FR	Net Cash Equivalents	0.98	01/18/2011	USD	A	4,000,000.000	100.6398	4,025,592.00	0.04
24422EQS1	JOHN DEERE CAPITAL CORP SR UNSEC FR	Net Cash Equivalents	1.01	06/10/2011	USD	A	5,100,000.000	100.9788	5,149,918.80	0.18
25152XHW3	DEUTSCHE BANK NY YCD FRN	Net Cash Equivalents	0.77	02/16/2010	USD	AA+	200,000.000	100.0871	200,174.20	0.25
25746UBF5	DOMINION RESOURCES INC FRN BD	Net Cash Equivalents	1.30	06/17/2010	USD	A-	2,400,000.000	100.4487	2,410,768.80	0.19
260543CB7	DOW CHEMICAL CO/THE SR UNSECURED F	Net Cash Equivalents	2.53	08/08/2011	USD	BAA-	3,100,000.000	101.8117	3,156,162.70	0.11
302570BB1	FPL GROUP CAPITAL INC FRN BD	Net Cash Equivalents	1.13	06/17/2011	USD	A	4,900,000.000	101.1795	4,957,795.50	0.45

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3128X8B92	FED HOME LN MTGE NT (5MMM) FRN	Net Cash Equivalents	0.19	05/04/2011	USD	AAA	1,510,000.000	100.1284	1,511,938.84	0.09
3128X8D41	FED HOME LN MTGE GLBL NT 1 (3MMM) FR	Net Cash Equivalents	0.14	02/01/2011	USD	AAA	620,000.000	99.9611	619,758.82	0.08
3128X8RC8	FED HOME LN MTG NT (6MMM) FRN	Net Cash Equivalents	0.33	03/09/2011	USD	AAA	32,000.000	100.1929	32,061.73	0.18
317511WC3	OTC ECAL USD VS KRW @ 1275 HUS	Net Cash Equivalents	0.00	12/07/2010	USD	AAA	(3,625,000.000)	0.0351	(127,191.54)	0.00
317511WG4	OTC ECAL USD VS KRW @ 1275 CBK	Net Cash Equivalents	0.00	12/07/2010	USD	AAA	(4,320,000.000)	0.0351	(151,577.22)	0.00
317511WH2	OTC EPUT USD VS KRW@1110 CBK	Net Cash Equivalents	0.00	12/07/2010	USD	AAA	4,320,000.000	0.0218	94,090.46	0.00
317511WJ8	OTC EPUT USD VS KRW @ 1110 HUS	Net Cash Equivalents	0.00	12/07/2010	USD	AAA	3,625,000.000	0.0218	78,953.23	0.00
36962GW42	GECC NT	Net Cash Equivalents	0.37	04/28/2011	USD	AA+	6,500,000.000	99.4476	6,464,094.00	0.06
4041A0CJ5	HBOS TREASURY SRVCS PLC 144A FRN MT	Net Cash Equivalents	0.32	12/08/2010	USD	AA-	1,100,000.000	98.1972	1,080,169.20	0.16
40429CFX5	HSBC FINANCE CORP GLBL FRN	Net Cash Equivalents	0.33	03/12/2010	USD	A	1,000,000.000	99.9449	999,449.00	0.18
40429JAG2	HSBC FINANCE CORP FRN MTN1	Net Cash Equivalents	0.52	05/10/2010	USD	A	1,500,000.000	99.9771	1,499,656.50	0.10
428236AZ6	HEWLETT-PACKARD CO SR NT FRN	Net Cash Equivalents	1.31	05/27/2011	USD	A	8,000,000.000	101.4084	8,112,672.00	0.15
46625HDC1	JP MORGAN CHASE & CO FRN	Net Cash Equivalents	0.45	01/17/2011	USD	AA-	8,000,000.000	100.0035	8,000,280.00	0.10
50075NAN4	KRAFT FOODS INC FRN	Net Cash Equivalents	0.77	08/11/2010	USD	BAA+	3,000,000.000	100.0090	3,000,270.00	0.10
576457AA3	MABS 2007-HE1 A1 1MLIB+8	Net Cash Equivalents	0.31	05/25/2037	USD	AAA	879,287.680	90.3474	794,413.21	0.00
59018YE72	MERRILL LYNCH & CO GLBL SR UNSEC MT	Net Cash Equivalents	0.49	06/05/2012	USD	A	700,000.000	97.0815	679,570.50	0.13
59217EBF0	METLIFE GLBL FUNDING I FRN 144A	Net Cash Equivalents	0.31	05/17/2010	USD	AA-	4,200,000.000	99.9001	4,195,804.20	0.11
617446C49	MORGAN STANLEY DEAN WITTER MTN SR	Net Cash Equivalents	0.37	01/15/2010	USD	A	2,000,000.000	99.9994	1,999,988.00	0.02
617446YT0	MORGAN STANLEY GLBL FRN	Net Cash Equivalents	0.53	01/18/2011	USD	A	2,200,000.000	99.5508	2,190,117.60	0.03
61747YBM6	MORGAN STANLEY GLBL SR FRN	Net Cash Equivalents	0.38	05/07/2010	USD	A	6,000,000.000	99.9781	5,998,686.00	0.09
69373UAC1	PACCAR INC SR UNSEC FRN	Net Cash Equivalents	1.43	09/14/2012	USD	AA-	4,000,000.000	101.3470	4,053,880.00	0.20
706448BK2	PEMEX FINANCE LTD YKEE	Net Cash Equivalents	9.03	02/15/2011	USD	A-	1,750,000.000	103.0000	1,802,500.00	0.60
706451AP6	PEMEX PROJ FDG MASTER TR 144A	Net Cash Equivalents	1.55	06/15/2010	USD	BAA+	20,800,000.000	100.2500	20,852,000.00	0.19
70645JAR3	PEMEX PROJ FDG MASTER TR SR 144A	Net Cash Equivalents	0.86	12/03/2012	USD	BAA+	10,000,000.000	97.0000	9,700,000.00	0.13
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.52	05/01/2010	USD	AAA	11,466,100.751	10.0120	114,798,600.73	0.17
7472799B5	QATAR PETROLEUM UNSUBORD REGS	Net Cash Equivalents	5.58	05/30/2011	USD	AA	1,767,020.000	102.8700	1,817,733.47	0.89
74730DAA1	QATAR PETROLEUM UNSUBORD 144A	Net Cash Equivalents	5.58	05/30/2011	USD	AA	2,983,930.000	102.8154	3,067,939.57	0.89
74927U9A8	RBS GOV GTD EMTN FRN	Net Cash Equivalents	1.18	04/23/2012	USD	AAA	6,100,000.000	101.2009	6,173,254.90	0.06
76154X9B9	PEMEX PROJ FDG MASTER FRN CO GTD R	Net Cash Equivalents	1.55	06/15/2010	USD	BAA+	40,419,000.000	100.3750	40,570,571.25	0.19
761713AS5	REYNOLDS AMERICAN INC GLBL FRN	Net Cash Equivalents	0.95	06/15/2011	USD	BAA	9,600,000.000	99.1107	9,514,627.20	0.18
78011CAH9	RBS GRP PLC GOVT GTD 144A	Net Cash Equivalents	0.51	03/30/2012	USD	AAA	28,400,000.000	99.7543	28,330,221.20	0.15
83613FAB7	SVHE 2007-OPT5 2A1 1MLIB+80	Net Cash Equivalents	1.03	10/25/2037	USD	AAA	51,702.820	97.6633	50,494.69	0.00
87927VAP3	TELECOM ITALIA CAPITAL GLBL CO GTD	Net Cash Equivalents	0.76	02/01/2011	USD	BAA	2,600,000.000	99.6067	2,589,774.20	0.07
879403AP8	TELEFONOS DE MEXICO S.A. GLBL NT	Net Cash Equivalents	4.75	01/27/2010	USD	A-	1,000,000.000	100.3750	1,003,750.00	0.12
899100499	FINL FUTURES MAINTENANCE ACCT	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	177,246.000	100.0000	177,246.00	0.00
904073996	STIF FUND (ARS)	Net Cash Equivalents	0.00	12/01/2015	ARS	A1+	1.000	121.6320	0.26	0.00
9050622A2	STIF FUND (ILS)	Net Cash Equivalents	0.00	12/01/2015	ILS	A1+	1.000	98.4880	0.26	0.00
907088694	STIF FUND (TRY)	Net Cash Equivalents	0.00	12/01/2015	TRY	A1+	35,985.990	106.6110	24,007.47	0.00
911029890	STIF FUND (CNY)	Net Cash Equivalents	0.00	12/01/2015	CNY	A1+	1.000	88.7510	0.15	0.00
91159HGP9	US BANCORP SR UNSECURED FRN MTN	Net Cash Equivalents	0.68	05/06/2010	USD	AA-	100,000.000	100.1632	100,163.20	0.09
912795T84	U S TREASURY BILLS	Net Cash Equivalents	0.11	03/25/2010	USD	AAA	620,000.000	99.9918	619,949.16	0.22
91324PAV4	UNITEDHEALTH GROUP INC SR UNSEC FRN	Net Cash Equivalents	0.43	06/21/2010	USD	A-	800,000.000	99.8556	798,844.80	0.20
914025192	STIF FUND (BRL)	Net Cash Equivalents	0.00	12/01/2015	BRL	A1+	19,718,611.620	81.6870	11,311,732.23	0.00
919169490	STIF FUND (COP)	Net Cash Equivalents	0.00	12/01/2015	COP	A1+	1.010	0.0000	0.00	0.00
921002291	STIF FUND (CZK)	Net Cash Equivalents	0.00	12/31/2015	CZK	A1+	1.700	86.6068	0.09	0.00
923014898	STIF FUND (CLP)	Net Cash Equivalents	0.00	12/31/2015	CLP	A1+	58,281,392.000	94.5216	114,896.78	0.00
926014895	STIF FUND (EGP)	Net Cash Equivalents	0.00	12/01/2015	EGP	A1+	4,958,704.020	96.1604	904,089.34	0.00
92857WAN0	VODAFONE GROUP PLC GLBL SR UNSEC F	Net Cash Equivalents	0.54	02/27/2012	USD	A-	200,000.000	99.6877	199,375.40	0.14
929072692	STATE STREET STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	4,282.650	95.9366	6,144.53	0.00
929903BH4	WACHOVIA CORP FRN	Net Cash Equivalents	0.37	03/15/2011	USD	AA-	200,000.000	99.7649	199,529.80	0.19
929903CG5	WACHOVIA CORP SR FRN	Net Cash Equivalents	0.41	10/15/2011	USD	AA-	1,000,000.000	98.9249	989,249.00	0.02

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
929903DF6	WACHOVIA CORP FRN SR NT	Net Cash Equivalents	0.41	04/23/2012	USD	AA-	2,000,000.000	98.6721	1,973,442.00	0.03
939078093	STIF FUND (HUF)	Net Cash Equivalents	0.00	12/01/2015	HUF	A1+	4,981,697.810	99.4460	26,449.65	0.00
940073992	STIF FUND (HONGKONG)	Net Cash Equivalents	0.00	12/01/2015	HKD	A1+	1.010	99.8046	0.13	0.00
941098493	STIF FUND (IDR)	Net Cash Equivalents	0.00	12/31/2015	IDR	A1+	28,551,170,965.510	104.5050	3,038,975.09	0.00
945002699	STIF FUND (INR)	Net Cash Equivalents	0.00	12/01/2015	INR	A1+	1.000	139.6050	0.02	0.00
948073994	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/15/2015	JPY	A1+	5,861,663.000	94.2448	62,964.32	0.00
950070094	STIF FUND (MYR)	Net Cash Equivalents	0.00	12/31/2015	MYR	A1+	154,544.480	96.9972	45,135.65	0.00
952029098	STIF FUND (MXN)	Net Cash Equivalents	0.00	12/31/2015	MXN	A1+	68,591,897.440	121.1177	5,253,910.06	0.00
9612EMAM1	WESTPAC BANKING CORP GOVT GTD FRN	Net Cash Equivalents	0.44	12/14/2012	USD	AAA	8,000,000.000	99.9714	7,997,712.00	0.19
963169495	STIF FUND (PEN)	Net Cash Equivalents	0.00	12/01/2015	PEN	A1+	4,031,492.740	90.5359	1,395,463.05	0.00
966073991	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+	54,461.940	99.2956	19,031.32	0.00
968073999	STIF FUND (SGD)	Net Cash Equivalents	0.00	12/01/2015	SGD	A1+	1.000	99.6805	0.71	0.00
969070895	STIF FUND (RON)	Net Cash Equivalents	0.00	12/31/2015	RON	A1+	152.410	120.9753	51.65	0.00
96946RAA3	WILLIAMS CO CRDT LNK CERT 144A	Net Cash Equivalents	6.38	10/01/2010	USD	BAA-	2,300,000.000	101.8283	2,342,050.90	0.73
971070099	STIF FUND (RUB)	Net Cash Equivalents	0.00	12/01/2015	RUB	A1+	1.000	121.2540	0.03	0.00
972007009	STIF FUND (ZAR)	Net Cash Equivalents	0.00	12/01/2015	ZAR	A1+	658,124.870	106.7845	89,373.60	0.00
974014896	STIF FUND (KRW)	Net Cash Equivalents	0.00	12/01/2015	KRW	A1+	1.000	0.0000	0.00	0.00
979078094	STIF FUND (SAR)	Net Cash Equivalents	0.00	12/31/2015	SAR	A1+	1.130	99.5774	0.30	0.00
981097801	STIF FUND (KWD)	Net Cash Equivalents	0.00	12/31/2015	KWD	A1+	1.000	99.6064	3.48	0.00
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	361,082.150	100.0000	361,082.15	0.00
985089796	STIF FUND (THB)	Net Cash Equivalents	0.00	12/01/2015	THB	A1+	14,544,699.390	94.9452	436,253.73	0.00
987126505	STIF FUND (TWD)	Net Cash Equivalents	0.00	12/01/2015	TWD	A1+	1.000	95.9550	0.03	0.00
988072690	STATE STREET STIF FUND (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	1.000	123.8506	1.61	0.00
990000093	STIF FUND (UYU)	Net Cash Equivalents	0.00	12/31/2015	UYU	A1+	1.900	82.3158	0.10	0.00
996078093	STIF FUND (AED)	Net Cash Equivalents	0.00	12/31/2015	AED	A1+	1.060	100.4918	0.29	0.00
BRL0033A5	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	02/02/2010	USD		105,322,679.620	1.7558	59,986,091.48	0.00
BRL0033A5	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	02/02/2010	USD		(147,130,465.500)	1.7558	(83,797,540.98)	0.00
CLP0050A1	CHILEAN PESO-NDF	Net Cash Equivalents	0.00	02/19/2010	USD		7,082,406,965.000	506.2333	13,990,400.29	0.00
CLP0050A1	CHILEAN PESO-NDF	Net Cash Equivalents	0.00	02/19/2010	USD		(1,617,978,000.000)	506.2333	(3,196,111.15)	0.00
CLP0307A2	CHILEAN PESO-NDF	Net Cash Equivalents	0.00	11/03/2010	USD		1,581,268,660.000	502.7767	3,145,071.68	0.00
CNY0075A8	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/16/2010	USD		25,185,900.000	6.8216	3,692,067.51	0.00
CNY0075A8	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/16/2010	USD		(25,185,900.000)	6.8216	(3,692,067.51)	0.00
CNY0078A5	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/19/2010	USD		59,016,480.000	6.8215	8,651,603.40	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		105,974,013.000	6.8209	15,536,736.46	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		(105,974,013.000)	6.8209	(15,536,736.45)	0.00
CNY0158A8	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	06/07/2010	USD		24,876,880.780	6.8130	3,651,381.02	0.00
CNY0162A2	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	06/11/2010	USD		34,005,000.000	6.8126	4,991,523.00	0.00
CNY0194A4	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	07/13/2010	USD		31,000,000.000	6.8072	4,553,979.57	0.00
CNY0321A0	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/17/2010	USD		77,406,230.180	6.7768	11,422,323.42	0.00
CNY0327A4	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/23/2010	USD		42,238,432.000	6.7753	6,234,224.86	0.00
CNY1166A6	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	06/15/2011	USD		64,160,955.000	6.5283	9,828,050.74	0.00
CNY1319A2	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/15/2011	USD		62,111,000.000	6.4042	9,698,418.55	0.00
COP0055A0	COLOMBIAN PESO-NDF	Net Cash Equivalents	0.00	02/24/2010	USD		43,261,000,000.000	2,047.1667	21,132,133.85	0.00
COP0055A0	COLOMBIAN PESO-NDF	Net Cash Equivalents	0.00	02/24/2010	USD		(5,159,964,370.620)	2,047.1667	(2,520,539.46)	0.00
CSH00JPM2	CASH COLLATERAL FUTS JPM USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	80,000.000	100.0000	80,000.00	0.00
CSH00MLP2	CASH COLLATERAL FUTS MLP USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	227,000.000	100.0000	227,000.00	0.00
EDZ000009	FIN FUT EURO\$ CME 12/13/10	Net Cash Equivalents	0.00	12/14/2010	USD	AAA	72,000,000.000	98.4700	70,898,400.00	0.25
EUR0076C3	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	03/17/2010	USD		(5,984,000.000)	0.6971	(8,584,491.39)	0.00
HKD0040B2	HONG KONG DOLLARS	Net Cash Equivalents	0.00	02/09/2010	USD		15,509,000.000	7.7518	2,000,688.10	0.00
HKD0050A1	HONG KONG DOLLARS	Net Cash Equivalents	0.00	02/19/2010	USD		1,009,410.530	7.7513	130,223.96	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
HUF0020A4	HUNGARIAN FORINT	Net Cash Equivalents	0.00	01/20/2010	USD		3,377,345,171.000	188.6431	17,903,357.54	0.00
HUF0020A4	HUNGARIAN FORINT	Net Cash Equivalents	0.00	01/20/2010	USD		(12,305,020,751.000)	188.6431	(65,229,100.04)	0.00
IDR0006A6	INDONESIAN RUPIAH-DELIV	Net Cash Equivalents	0.00	01/06/2010	USD		84,810,793,478.000	9,406.5000	9,016,190.24	0.00
IDR0022A6	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	01/22/2010	USD		129,937,934,535.000	9,437.1667	13,768,744.28	0.00
IDR0022A6	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	01/22/2010	USD		(55,860,000,000.000)	9,437.1667	(5,919,149.46)	0.00
IDR0260A7	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	09/17/2010	USD		3,093,000,000.000	9,873.1481	313,273.94	0.00
IDR0280A3	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	10/07/2010	USD		(146,270,126,268.000)	9,913.7037	(14,754,337.09)	0.00
IDR0323A2	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	11/19/2010	USD		9,920,000,000.000	10,029.9630	989,036.55	0.00
ILS0033A4	ISRAELI SHEKEL	Net Cash Equivalents	0.00	02/02/2010	USD		6,929,500.000	3.7885	1,829,097.69	0.00
ILS0041A4	ISRAELI SHEKEL	Net Cash Equivalents	0.00	02/10/2010	USD		22,528,227.500	3.7887	5,946,173.92	0.00
INR0028A8	INDIAN RUPEE-INR NDF	Net Cash Equivalents	0.00	01/28/2010	USD		5,322,900.000	46.6353	114,138.78	0.00
INR0029A7	INDIAN RUPEE-INR NDF	Net Cash Equivalents	0.00	01/29/2010	USD		97,560,000.000	46.6389	2,091,815.30	0.00
INR0083A0	INDIAN RUPEE-INR NDF	Net Cash Equivalents	0.00	03/24/2010	USD		639,412,109.200	46.8364	13,652,028.69	0.00
INR0316A9	INDIAN RUPEE-INR NDF	Net Cash Equivalents	0.00	11/12/2010	USD		640,338,625.000	47.7157	13,419,866.62	0.00
KRW0042A2	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	02/11/2010	USD		22,604,425,000.000	1,165.9750	19,386,714.97	0.00
KRW0042A2	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	02/11/2010	USD		(5,242,500,000.000)	1,165.9750	(4,496,237.05)	0.00
KRW0209A1	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	07/28/2010	USD		13,114,062,689.000	1,174.4417	11,166,210.34	0.00
KRW0239A5	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	08/27/2010	USD		10,179,565,000.000	1,175.4417	8,660,204.32	0.00
KRW0316A1	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	11/12/2010	USD		7,080,315,699.000	1,179.5417	6,002,599.06	0.00
MXN0112A2	MEXICAN NUEVO PESO	Net Cash Equivalents	0.00	04/22/2010	USD		1,701,020,884.940	13.2325	128,549,143.47	0.00
MXN0112A2	MEXICAN NUEVO PESO	Net Cash Equivalents	0.00	04/22/2010	USD		(686,169,351.650)	13.2325	(51,855,026.13)	0.00
MYR0043A0	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	02/12/2010	USD		209,898,994.910	3.4302	61,191,652.61	0.00
MYR0043A0	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	02/12/2010	USD		(34,320,026.300)	3.4302	(10,005,284.34)	0.00
MYR0165A2	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	06/14/2010	USD		97,779,167.080	3.4466	28,370,091.87	0.00
PEN0022A0	PERUVIAN SOL-NDF	Net Cash Equivalents	0.00	01/22/2010	USD		38,303,935.000	2.8901	13,253,498.14	0.00
PEN0022A0	PERUVIAN SOL-NDF	Net Cash Equivalents	0.00	01/22/2010	USD		(62,440,658.000)	2.8901	(21,605,016.43)	0.00
PHP0106A0	PHILIPPINE PESO-NDF	Net Cash Equivalents	0.00	04/16/2010	USD		950,868,695.000	46.8203	20,308,888.41	0.00
PHP0231A8	PHILIPPINE PESO-NDF	Net Cash Equivalents	0.00	08/19/2010	USD		364,144,445.000	47.3842	7,684,942.01	0.00
PHP1319A1	PHILIPPINE PESO-NDF	Net Cash Equivalents	0.00	11/15/2011	USD		21,564,500.000	47.9985	449,274.46	0.00
PLN0043B7	POLISH ZLOTY	Net Cash Equivalents	0.00	02/12/2010	USD		398,019,698.870	2.8699	138,685,383.00	0.00
PLN0043B7	POLISH ZLOTY	Net Cash Equivalents	0.00	02/12/2010	USD		(192,424,905.000)	2.8699	(67,048,243.41)	0.00
RON0043A1	NEW ROMANIAN LEU	Net Cash Equivalents	0.00	02/12/2010	USD		(23,970,408.510)	2.9846	(8,031,285.80)	0.00
RRCA01JO3U	S CORP REV REPO	Net Cash Equivalents	-0.50	12/15/2011	USD	AAA	(1,845,000.000)	100.0000	(1,845,000.00)	0.00
SGD0042A9	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	02/11/2010	USD		4,472,169.000	1.4047	3,183,763.57	0.00
SGD0076A8	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	03/17/2010	USD		13,391,217.560	1.4051	9,530,315.28	0.00
SGD0167A8	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	06/16/2010	USD		7,274,000.000	1.4060	5,173,652.35	0.00
SLHOPNTA4	SLH OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		25,624.800	30.0000	7,687.44	0.00
SWPC734D2	GAZPROM/GAZ CAPITAL S NS SP 08/07/09 E	Net Cash Equivalents	1.85	03/20/2010	USD	BAA+	12,500,000.000	0.1286	16,078.95	0.00
SWPC932D2	TRANSCAPITALINVEST LT NS SP 08/27/09 G	Net Cash Equivalents	2.30	09/20/2010	USD	BAA+	5,000,000.000	0.1650	8,249.50	0.01
THB0088A3	THAILAND BAHT	Net Cash Equivalents	0.00	03/29/2010	USD		3,003,816,574.000	33.3520	90,064,061.34	0.00
THB0088A3	THAILAND BAHT	Net Cash Equivalents	0.00	03/29/2010	USD		(791,617,289.600)	33.3520	(23,735,226.96)	0.00
THB0133A8	THAILAND BAHT	Net Cash Equivalents	0.00	05/13/2010	USD		868,645,088.350	33.3609	26,037,849.81	0.00
TRY0047A6	NEW TURKISH LIRA	Net Cash Equivalents	0.00	02/16/2010	USD		65,725,659.420	1.5104	43,516,609.59	0.00
TRY0047A6	NEW TURKISH LIRA	Net Cash Equivalents	0.00	02/16/2010	USD		(28,037,997.540)	1.5104	(18,563,809.07)	0.00
TWD0161A8	NEW TAIWAN DOLLAR-NDF	Net Cash Equivalents	0.00	06/10/2010	USD		157,900,000.000	31.0199	5,090,273.54	0.00
UTRA024C9	U S TREASURY REPO	Net Cash Equivalents	-0.02	01/04/2010	USD	AAA	8,000,000.000	100.0000	8,000,000.00	0.00
ZAR0049A2	SOUTH AFRICAN RAND	Net Cash Equivalents	0.00	02/18/2010	USD		320,151,346.950	7.4327	43,073,572.28	0.00
ZAR0049A2	SOUTH AFRICAN RAND	Net Cash Equivalents	0.00	02/18/2010	USD		(131,820,278.000)	7.4327	(17,735,269.04)	0.00
	TOTAL SECURITIES POSITIONS HELD								2,468,713,957.26	
	UNINVESTED CASH PLUS RECEIVABLES								30,651,183.48	
	NET UNSETTLED TRADES								(503,179,589.74)	

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Qantity	Price	Market Value	Duration
	NET FUTURES HELD								(70,898,400.00)	
	BROKER CASH COLLATERAL RECEIVED								(21,352,536.57)	
	ACCOUNTING MARKET VALUE								1,903,934,614.43	