

**PORTFOLIO HOLDINGS FOR PIMCO FOREIGN BOND FUND (U.S. DOLLAR-HEDGED) FUND**

(As of Dec 31, 2009)

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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.

This Fund may invest its assets in non-U.S. securities, a portion of assets in high-yield securities, and may at times invest in mortgage related securities. Investing in non-U.S. securities may entail risk due to foreign economic and political developments; this risk may be enhanced when investing in emerging markets. High-yield bonds typically have a lower credit rating than other bonds. Lower rated bonds generally involve a greater risk to principal than higher rated bonds. Mortgage-backed securities are subject to prepayment risk and may be sensitive to changes in prevailing interest rates. When interest rates rise, the value of fixed income securities generally declines. This Fund may use derivative instruments for hedging purposes or as part of its investment strategy. Use of these instruments may involve certain costs and risks such as liquidity risk, interest rate risk, market risk, credit risk, management risk and the risk that a fund could not close out a position when it would be most advantageous to do so. Portfolios investing in derivatives could concentrate its assets in a smaller number of issuers than a diversified fund.

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CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
00075WAB5	ABFC 2006-HE1 A2A SEQ 1MLIB+6	North America	0.29	01/25/2037	USD	AAA	989,532.530	96.2905	952,825.92	0.00
00081WAB7	ABSMH 2004-OK1 A2 144A	North America	5.02	04/16/2030	USD	BAA+	2,133,350.070	97.9837	2,090,335.12	1.50
007036LJ3	ARMT 2005-5 2A1 WM35 WC5.4789 ARM	North America	5.16	09/25/2035	USD	AA	571,408.700	71.9045	410,868.51	0.50
008916AH1	AGRIUM INC SR UNSECURED	North America	6.75	01/15/2019	USD	BAA	5,000,000.000	108.2943	5,414,715.00	7.05
02146QBF9	CWALT 2006-OA10 4A2 1MLIB+23	North America	0.46	08/25/2046	USD	CAA	580,173.590	21.8147	126,563.13	0.00
02146YAC0	CWALT 2006-OA9 2A1A 1MLIB+21	North America	0.44	07/20/2046	USD	CAA	2,143,181.450	43.5819	934,038.12	0.00
02147BAJ4	CWALT 2007-7T2 A9 WM37 WC6.7704	North America	6.00	04/25/2037	USD	CAA	1,589,937.190	67.6225	1,075,155.91	2.50
02147DAB7	CWALT 2006-OA11 A1B 1MLIB+19	North America	0.42	09/25/2046	USD	CAA	2,570,098.800	47.6850	1,225,551.61	0.00
02149CAJ0	CWALT 2006-41CB 1A9 WM36 WC6.517	North America	6.00	01/25/2037	USD	CAA+	3,226,577.310	66.0503	2,131,164.96	2.00
02149DAN9	CWALT 2006-HY13 4A1 WM37 WC6.0843 ARM	North America	5.88	02/25/2037	USD	CAA	709,612.910	68.5158	486,196.61	1.50
02150GAN8	CWALT 2007-11T1 A12 1MLIB+35	North America	0.58	05/25/2037	USD	CAA	1,501,975.770	52.6029	790,083.41	0.00
02152AAY5	CWALT 2007-16CB 5A1 WM37 WC6.729	North America	6.25	08/25/2037	USD	CAA+	1,144,640.170	50.1744	574,316.80	3.00
02209SAD5	ALTRIA GROUP GLBL CO GTD	North America	9.70	11/10/2018	USD	BAA+	11,500,000.000	123.8098	14,238,127.00	6.46
02660BAA0	AHMA 2007-1 A1 ARM 1YCMT+70	North America	1.24	02/25/2047	USD	B-	8,144,482.780	46.7252	3,805,526.68	0.00
02660KAA0	AHMA 2006-5 A1 1YCMT+92	North America	1.46	11/25/2046	USD	BA-	12,324,725.950	46.9907	5,791,470.07	0.00
02660LAB6	AHMA 2006-4 1A12 ARM 1MLIB+21	North America	0.44	10/25/2046	USD	BAA+	2,821,868.180	50.8811	1,435,797.85	0.00
02660WAC0	AHMA 2006-1 2A1 1MLIB+19	North America	0.42	05/25/2046	USD	BA	794,627.160	52.1851	414,677.22	0.00
02660XAE4	AHMA 2006-2 2A2 1MLIB+23	North America	0.46	09/25/2046	USD	CAA	669,278.020	19.1961	128,475.48	0.00
026874BS5	AIG GLBL JR SUB DEBS WI	North America	8.18	05/15/2068	USD	BAA	12,900,000.000	66.7500	8,610,750.00	8.14
026874BT3	AIG GLBL SR UNSECURED WI	North America	8.25	08/15/2018	USD	A-	5,400,000.000	94.0253	5,077,366.20	6.27
02687QBC1	AIG NT GLBL	North America	5.60	10/18/2016	USD	A-	1,300,000.000	82.8648	1,077,242.40	5.64
02687QBL1	AIG DOM MTN SR UNSEC	North America	4.95	03/20/2012	USD	A-	10,000,000.000	97.9822	9,798,220.00	2.11
032511AT4	ANADARKO PETROLEUM CO NT	North America	6.13	03/15/2012	USD	BAA-	3,900,000.000	106.2885	4,145,251.50	2.08
0399849A9	CHRYSLER FINCO TERM B	North America	4.24	08/03/2012	USD	CAA-	8,159,892.100	97.7500	7,976,294.53	0.25
0459089P7	LBG CAPITAL NO.1 PLC BK GTD 144A	North America	8.50	12/29/2049	USD	B+	20,000,000.000	74.3016	14,860,318.42	3.00
053332AC6	AUTOZONE SR UNSECURED	North America	5.88	10/15/2012	USD	BAA	2,000,000.000	108.1577	2,163,154.00	2.60
053332AH5	AUTOZONE GLBL NT	North America	6.50	01/15/2014	USD	BAA	1,000,000.000	110.3218	1,103,218.00	3.63
053807AN3	AVNET INC	North America	6.63	09/15/2016	USD	BAA-	1,700,000.000	103.3075	1,756,227.50	5.57

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
054303AW2	AVON PRODUCTS SR UNSEC	North America	6.50	03/01/2019	USD	A	1,500,000.000	111.9537	1,679,305.50	7.23
05530MAA7	BCAP 2006-AA2 A1 ARM 1MLIB+17	North America	0.40	01/25/2037	USD	CAA	17,635,112.760	47.7815	8,426,319.64	0.00
05569QAB0	BNCMT 2007-2 A2 1MLIB+10	North America	0.33	05/25/2037	USD	A+	97,513.530	83.2748	81,204.16	0.00
058928AF9	BAFC 2006-B 3A1 ARM WM36 WC6.0092	North America	5.75	03/20/2036	USD	B	1,134,574.320	67.5829	766,778.23	2.50
05951EAM9	BAFC 2006-J 4A1 ARM WM36 WC6.3954	North America	6.09	01/20/2047	USD	CAA	787,391.200	70.6839	556,558.65	2.00
05951VAH2	BAFC 2006-I 4A1 WM37 WC6.2361 ARM	North America	5.92	10/20/2046	USD	CAA	302,733.100	64.1557	194,220.39	2.50
06739FFU0	BARCLAYS BANK PLC SUB 144A	North America	10.18	06/12/2021	USD	A	4,400,000.000	129.3037	5,689,362.80	7.59
07384MN57	BSARM 2004-2 23A ARM WM34 WC4.9227	North America	4.63	05/25/2034	USD	AAA	704,806.160	88.2712	622,140.86	1.75
073866BN4	BALTA 2006-R1 2E21 WM36 WC6.8792 ARM	North America	5.26	08/25/2036	USD	CAA-	1,600,000.000	30.0626	481,001.44	1.50
073868AM3	BALTA 2006-6 2A1 AS WM36 WC6.8884	North America	5.78	11/25/2036	USD	CAA	1,407,935.630	63.4057	892,710.88	2.00
073868AV3	BALTA 2006-6 31A1 ARM WM36 WC6.8	North America	5.65	11/25/2036	USD	B-	6,105,930.380	56.3133	3,438,448.46	1.00
07386HB83	BALTA 2006-1 21A2 ARM WM35 WC6.7962	North America	5.68	02/25/2036	USD	CAA	8,315,126.540	54.1516	4,502,770.74	1.00
07386HVS7	BALTA 2005-7 22A1 WM35 WC5.8338 ARM	North America	5.38	09/25/2035	USD	AA-	4,282,462.020	67.0151	2,869,894.07	0.75
07386HYE5	BALTA 2005-9 24A1 WM35 WC5.8887 ARM	North America	5.49	11/25/2035	USD	CAA+	277,493.360	57.6773	160,050.56	0.75
07386HZJ3	BALTA 2005-10 24A1 WM35 WC6.4278 ARM	North America	5.67	01/25/2036	USD	CAA+	153,543.730	58.8733	90,396.28	1.00
073871AN5	BALTA 2006-4 21A1 ARM	North America	4.07	08/25/2036	USD	CAA	552,799.670	39.3774	217,677.86	0.00
073873AK7	BALTA 2006-5 2A2 WM36 WC6.7979 ARM	North America	6.25	08/25/2036	USD	CAA	4,372,207.390	63.3419	2,769,437.92	2.00
07387VAA7	BSABS 2007-HE7 1A1 1MLIB+100	North America	1.23	10/25/2037	USD	BAA	148,458.570	63.2703	93,930.20	0.00
07389PAW0	BSABS 2006-AQ1 2A1 1MLIB+8	North America	0.32	10/25/2036	USD	B-	45,420.090	91.7091	41,654.36	0.00
073902RU4	BEAR STEARNS CO INC GLBL SR UNSEC	North America	7.25	02/01/2018	USD	AA-	7,000,000.000	114.9643	8,047,501.00	6.43
07401DBC4	BSCMS 2007-PW18 A4 WM16 WC6.2485	North America	5.70	06/11/2050	USD	AA-	4,100,000.000	87.5066	3,587,771.01	6.18
07401MAE1	BSMF 2007-AR1 2A1 1MLIB+7	North America	0.30	02/25/2037	USD	AAA	41,754.170	97.0011	40,502.00	0.00
091797AN0	BLACK & DECKER SR UNSUB	North America	5.75	11/15/2016	USD	BAA	3,000,000.000	103.2266	3,096,798.00	5.82
101137AG2	BOSTON SCIENTIFIC	North America	6.40	06/15/2016	USD	BAA-	4,300,000.000	108.0000	4,644,000.00	5.45
101137AH0	BOSTON SCIENTIFIC	North America	6.00	06/15/2011	USD	BAA-	400,000.000	105.0000	420,000.00	1.40
117043AK5	BRUNSWICK CORP SR UNSECURED	North America	11.75	08/15/2013	USD	CAA+	3,000,000.000	114.7500	3,442,500.00	3.08
12189TAY0	BURLINGTON NORTH SANTA FE GLBL SR U	North America	5.65	05/01/2017	USD	BAA+	2,669,000.000	106.5980	2,845,100.62	6.18
12465MAA2	CBASS 2006-CB9 A1 STEP 1ML+6	North America	0.29	11/25/2036	USD	B-	41,884.840	71.3093	29,867.77	0.00
12513YAF7	CD 2007-CD4 A4	North America	5.32	12/11/2049	USD	AAA	14,700,000.000	87.0070	12,790,023.12	5.82
125438AB7	CWHL 2007-HYB2 3A1 WM37 WC6.4718 ARM	North America	5.33	02/25/2047	USD	CAA	1,195,316.980	48.6255	581,228.26	2.50
126117AL4	CNA FINANCIAL CORP UNSUB	North America	5.85	12/15/2014	USD	BAA-	3,000,000.000	98.6682	2,960,046.00	4.37
126117AN0	CNA FINANCIAL CORP UNSEC	North America	6.00	08/15/2011	USD	BAA-	3,600,000.000	101.6867	3,660,721.20	1.55
126408AP8	CSX CORP GLBL SR UNSECURED	North America	6.75	03/15/2011	USD	BAA-	2,300,000.000	106.2384	2,443,483.20	1.40
126670JV1	CWHL 2005-HYB9 2A1 AFC 12ML+175	North America	5.33	02/20/2036	USD	B-	2,924,084.020	62.5229	1,828,221.25	1.25
126670ZL5	CWL 2006-6 2A2 1MLIB+18	North America	0.41	09/25/2036	USD	A	605,068.920	77.9908	471,897.79	0.00
12667GKC6	CWALT 2005-21CB A3 WM34 WC6.0383	North America	5.25	06/25/2035	USD	A	767,285.280	83.1694	638,146.49	2.00
12668AGT6	CWALT 2005-56 2A2 1YCMT+204	North America	2.58	11/25/2035	USD	B	847,654.940	51.1919	433,930.67	0.00
12668ALV5	CWALT 2005-56 2A3 1YCMT+150	North America	2.04	11/25/2035	USD	B-	995,315.810	48.6315	484,036.61	0.00
12668BB44	CWALT 2006-OA3 1A1 1ML+20	North America	0.43	05/25/2036	USD	BA-	181,160.360	45.6223	82,649.58	0.00
12668BD91	CWALT 2006-OA6 1A1A ARM 1MLIB+21	North America	0.44	07/25/2046	USD	CAA+	163,260.680	49.4493	80,731.18	0.00
12668PAA0	CWALT 2006-OA17 1A1A 1MLIB+19.5	North America	0.43	12/20/2046	USD	CAA+	9,145,824.600	49.0128	4,482,621.98	0.00
12668RAA6	CWALT 2006-OA19 A1 STEP 1MLIB+18	North America	0.41	02/20/2047	USD	BA	862,959.620	46.7606	403,525.44	0.00
126694A32	CWALT 2006-OA1 2A1 1MLIB+21	North America	0.44	03/20/2046	USD	B-	213,655.610	49.0590	104,817.28	0.00
12669E2C9	CWALT 2003-J1 4A1 SEQ WM28 WC7.7	North America	6.00	10/25/2032	USD	AAA	22,501.240	88.0620	19,815.04	2.00
12669ETM8	CWHL 2003-HYB3 8A1 ARM WM33 WC5.2907	North America	4.10	11/19/2033	USD	AAA	107,103.600	94.6801	101,405.83	2.25
12669FN58	CWHL 2004-12 11A1 ARM WM34 WC6.4130	North America	3.97	08/25/2034	USD	BA+	267,223.870	67.7628	181,078.24	0.50
12669GJY8	CWHL 2004-25 1A1 AS ARM 1MLIB+33	North America	0.56	02/25/2035	USD	AAA	37,520.170	62.8041	23,564.19	0.00
12669GPN5	CWHL 2005-2 1A1 1MLIB+32	North America	0.55	03/25/2035	USD	A	1,623,782.240	49.5932	805,286.22	0.00
12669GPR6	CWHL 2005-2 2A1 1MLIB+32	North America	0.55	03/25/2035	USD	AAA	63,445.340	60.9118	38,645.71	0.00
12669GTQ4	CWHL 2005-3 1A2 AS 1MOLIB+29	North America	0.52	04/25/2035	USD	AAA	50,727.850	56.2070	28,512.59	0.00
14149YAQ1	CARDINAL HEALTH INC GLBL SR UNSECUR	North America	6.00	06/15/2017	USD	BAA+	10,000,000.000	101.9888	10,198,880.00	6.17

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172967EH0	CITIGROUP INC GLBL NT	North America	6.00	08/15/2017	USD	A	7,000,000.000	100.1128	7,007,896.00	6.26
17307G2Z0	CMLTI 2006-AR1 1A1 1YRTSY+240	North America	4.90	10/25/2035	USD	AAA	9,189,577.390	84.1937	7,737,045.22	1.00
17309QAB0	CMLTI 2006-WFH3 A2 STEP 1MLIB+10	North America	0.33	10/25/2036	USD	AAA	174,753.840	95.2695	166,487.16	0.00
17312VAH1	CMLTI 2007-6 1A4A WM37 WC6.6788 ARM	North America	5.88	03/25/2037	USD	CAA	2,495,321.600	48.9300	1,220,961.86	2.50
17313QAL2	CMLTI 2007-10 22AA WM37 WC6.2536 ARM	North America	5.98	09/25/2037	USD	AAA	4,001,385.340	70.1399	2,806,566.48	1.00
20046JAA0	COMM 2001-JF1A-A2F 1MLIB+50 144A	North America	0.73	02/16/2034	USD	AAA	1,833,717.420	87.4365	1,603,338.33	1.51
205363AL8	COMPUTER SCIENCES CORP GLBL SR UNS	North America	6.50	03/15/2018	USD	A-	6,000,000.000	109.3046	6,558,276.00	6.61
20846QJQ2	CNF 2002-1 A WM28 WC11.2096	North America	6.68	12/01/2033	USD	BAA+	307,857.640	98.9638	304,667.68	2.00
20846QJW9	CNF 2002-2 A2 WM28 WC11.5091	North America	6.03	03/01/2033	USD	A-	398,914.540	99.9755	398,816.85	2.50
22239EAG1	CWHL 2007-HYB1 3A1 WM36 WC6.5548 ARM	North America	5.54	03/25/2037	USD	CAA	1,166,105.660	56.5940	659,946.07	2.50
225313AA3	CREDIT AGRICOLE (LONDON) NT 144A	North America	6.64	05/29/2049	USD	AA-	6,400,000.000	82.5000	5,280,000.00	4.30
232433AA0	CWL 2006-SD4 A1 1MLIB+34 144A	North America	0.57	12/25/2036	USD	A	1,249,218.460	39.8131	497,351.97	0.00
23244JAC0	CWALT 2006-OC11 2A2A 1MLIB+17	North America	0.40	01/25/2037	USD	CAA	1,600,000.000	49.5983	793,572.00	0.00
23324D201	DG FUNDING TRUST FRN PFD 144A	North America	2.53	12/31/2049	USD	AAA	640.000	8,873.0281	5,678,737.95	0.25
23332UDX9	DSLA 2005-AR3 2A2 ARM 1MLIB+32	North America	0.55	07/19/2045	USD	CAA	458,146.300	25.2687	115,767.80	0.00
23383AW7	DAIMLERCHRYSLER NA HLDG GLBL CO GT	North America	6.50	11/15/2013	USD	A-	400,000.000	109.7175	438,870.00	3.50
23383FBU8	DAIMLERCHRYSLER NA HLDG MTN	North America	5.75	09/08/2011	USD	A-	1,900,000.000	105.0832	1,996,580.80	1.61
25150RAA3	DBALT 2006-AR6 A1 STEP 1ML+8	North America	0.31	02/25/2037	USD	AAA	20,778.550	96.5644	20,064.69	0.00
25746UBB4	DOMINION RESOURCES INC SR NT	North America	5.60	11/15/2016	USD	A-	2,000,000.000	103.9229	2,078,458.00	5.85
31288LFQ9	FHLMC GOLDCONV #P5-0175	North America	6.00	12/01/2033	USD	AAA	1,973,515.240	106.0438	2,092,789.57	2.18
3128JMN94	FH ARM #1B2315 1YRLIB+177.8 10.4	North America	3.50	09/01/2035	USD	AAA	330,979.600	103.3256	341,986.54	1.50
31340YBH1	FHLMC 1988-6-C BUSTD PAC REM	North America	9.05	06/15/2019	USD	AAA	3,117.530	109.0120	3,398.48	2.00
31377UVB6	FNMA PASS THRU DUS #387710	North America	5.20	11/01/2015	USD	AAA	16,372,528.840	106.3985	17,420,118.39	4.81
31393CEY5	FNR 2003-34 A1 WM29 WC7.54	North America	6.00	04/25/2043	USD	AAA	485,544.030	105.9843	514,600.34	1.93
31393PLS1	FHR 2602 WG PAC WM17 WC5.4895	North America	4.50	01/15/2016	USD	AAA	224,996.500	101.3895	228,122.85	1.25
31393YU52	FNGT 2004-T3 1A1 WM30 WC6.63	North America	6.00	02/25/2044	USD	AAA	582,879.840	106.0000	617,852.75	1.93
31394A6Y7	FNW 2004-W12 1A1 WM31 WC6.26	North America	6.00	07/25/2044	USD	AAA	2,128,092.420	104.7927	2,230,084.44	1.93
31395AZH1	FHR 2823 EA SEQ WM18 WC4.877	North America	4.50	11/15/2015	USD	AAA	114,998.950	100.7706	115,885.17	1.50
31395HHV5	FSPC T-62 1A1 12MTA+120	North America	1.83	10/25/2044	USD	AAA	5,521,801.110	95.5062	5,273,664.07	0.00
31395MUJ6	FHR 2922 EH SEQ WM24 WC5.4510	North America	4.50	07/15/2023	USD	AAA	468,298.920	103.3948	484,196.78	3.50
31404NEV4	FN ARM 773348 H15T1Y+212.5 10.573	North America	2.77	06/01/2035	USD	AAA	1,745,318.250	101.8721	1,777,992.72	2.00
31409KC70	FNMA PASS THRU DUS #873194	North America	5.37	12/01/2015	USD	AAA	2,606,364.750	107.2161	2,794,442.71	4.82
317U226B6	IRO USD 10Y P 6.0000 08/31/10 RYL	North America	0.00	08/31/2010	USD	AAA	(100,000,000.000)	0.5679	(567,950.00)	8.01
317U307B8	IRO USD 10Y P 4.2500 04/19/10 RYL	North America	0.00	04/19/2010	USD	AAA	(9,600,000.000)	1.9175	(184,080.00)	8.37
317U327B4	IRO USD 10Y C 3.2500 04/19/10 FBF	North America	0.00	04/19/2010	USD	AAA	(11,000,000.000)	0.1794	(19,736.20)	8.65
317U328B3	IRO USD 10Y P 4.2500 04/19/10 FBF	North America	0.00	04/19/2010	USD	AAA	(18,900,000.000)	1.9175	(362,407.50)	8.37
317U371B9	IRO USD 10Y P 4.2500 04/19/10 JPM	North America	0.00	04/19/2010	USD	AAA	(36,800,000.000)	1.9175	(705,640.00)	8.37
317U374B6	IRO USD 10Y P 10.0000 07/10/12 MYC	North America	0.00	07/10/2012	USD	AAA	(25,700,000.000)	0.4573	(117,526.10)	7.76
317U394B2	IRO USD 10Y C 3.2500 04/19/10 RYL	North America	0.00	04/19/2010	USD	AAA	(30,600,000.000)	0.1794	(54,902.52)	8.65
317U403B1	IRO USD 10Y P 4.0000 02/17/10 BOA	North America	0.00	02/17/2010	USD	AAA	(25,000,000.000)	1.6749	(418,735.00)	8.44
317U404B0	IRO USD 10Y C 3.2500 02/17/10 BOA	North America	0.00	02/17/2010	USD	AAA	(25,000,000.000)	0.0313	(7,822.50)	8.67
345213AE2	FASTR 2009-R1A A2 144A	North America	4.82	10/15/2012	CAD	AAA	1,700,000.000	101.7890	1,650,606.19	1.75
3453709F9	FORD MOTOR CORP TERM B	North America	3.29	12/15/2013	USD	BA-	2,003,031.350	92.9167	1,861,150.63	0.25
3453709G7	FORD MOTOR CORP TERM B	North America	3.24	12/15/2013	USD	BA-	122,956.720	92.9167	114,247.33	0.25
349631AL5	FORTUNE BRANDS INC SR UNSECUR	North America	5.38	01/15/2016	USD	BAA-	7,400,000.000	99.6617	7,374,965.80	5.25
35047AAA6	FOUNDATION RE:A TRANCHE FRN 144A I A	North America	7.02	11/26/2010	USD	BA+	1,650,000.000	99.1154	1,635,403.41	0.10
35729NAB1	FHLT 2006-E 2A1 STEP 1ML+6	North America	0.29	01/25/2037	USD	BA-	49,169.420	70.0558	34,446.02	0.00
35729PPW4	FHLT 2006-2 2A2 1MLIB+11	North America	0.34	02/25/2036	USD	AAA	70,545.870	97.5904	68,846.01	0.00
35729TAC6	FHLT 2006-C 2A1 1ML+5	North America	0.28	10/25/2036	USD	AA+	17,127.170	88.7536	15,200.99	0.00
36202K6H3	GN II ARM 008972M 07/10 10.00	North America	4.38	05/20/2022	USD	AAA	4,376.150	102.7143	4,494.93	1.50
36202KDD4	GN II ARM 008200M 07/10 11.00	North America	4.38	05/20/2023	USD	AAA	34,465.680	102.8338	35,442.35	1.25

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36202KEV3	GN II ARM 008248M 10/10 11.50	North America	3.63	07/20/2023	USD	AAA	9,899.530	102.3537	10,132.54	1.25
36202KKL8	GN II ARM 008399M 07/10 10.00	North America	4.38	04/20/2024	USD	AAA	102,522.800	102.7397	105,331.65	1.25
36202KSG1	GN II ARM 008619M 07/10 11.50	North America	4.38	04/20/2025	USD	AAA	11,112.600	102.9015	11,435.04	1.25
36225CB70	GN II ARM 080061M 07/10 11.50	North America	4.38	04/20/2027	USD	AAA	47,508.840	102.9259	48,898.88	1.25
36225CF50	GN II ARM 080187M 07/10 11.0	North America	4.38	04/20/2028	USD	AAA	9,800.220	102.8970	10,084.14	1.25
36225CGH3	GN II ARM 080199M 07/10 11.00	North America	4.38	05/20/2028	USD	AAA	18,251.170	102.8972	18,779.94	1.25
36229RJJ9	GSR 2003-1 A2 1YRCMT+175	North America	2.16	03/25/2033	USD	AAA	588,601.870	95.6238	562,843.36	1.50
38141GEG5	GOLDMAN SACHS GROUP INC GLBL FRN SI	North America	0.70	03/22/2016	USD	A+	2,900,000.000	92.2335	2,674,771.50	-0.01
38374HVU1	GNR 2004-68 ZC Z SEQ WM33 WC6.36	North America	6.00	08/20/2034	USD	AAA	7,450,518.000	105.3959	7,852,541.99	5.00
395387AA1	GMSI 2003-1 A1 ARM WM33 WC4.6479	North America	3.83	10/25/2033	USD	B	103,473.510	73.9567	76,525.62	0.75
39538BAA2	GPMF 2006-AR6 A1A 1MLIB+8	North America	0.31	10/25/2046	USD	B	63,579.990	90.3300	57,431.79	0.00
39538WEA2	GPMF 2005-AR5 1A1 1ML+27	North America	0.50	11/25/2045	USD	AA	280,543.550	56.3872	158,190.74	0.00
39538WHF8	GPMF 2006-AR3 4A1 1MLIB+21	North America	0.44	04/25/2036	USD	BAA-	1,208,921.300	54.4944	658,794.17	0.00
39539GAA0	GPMF 2006-OH1 A1 1MLIB+18	North America	0.41	01/25/2037	USD	A-	1,494,286.900	49.7943	744,069.85	0.00
39539HAA8	GPMF 2006-AR8 1A1A STEP 1MLIB+8	North America	0.31	01/25/2047	USD	B	550,812.470	86.8151	478,188.62	0.00
4041A2AH7	HBOS PLC SUB NT 144A	North America	6.75	05/21/2018	USD	BAA-	2,000,000.000	92.9347	1,858,694.00	6.48
411349AA1	HANSON PLC GLBL CO GTD	North America	6.13	08/15/2016	USD	B+	2,000,000.000	95.6271	1,912,542.00	5.53
41161MAC4	HVMLT 2006-5 2A1A 1MLIB+18	North America	0.41	07/19/2046	USD	B-	2,964,027.190	47.8140	1,417,219.66	0.00
41161PA86	HVMLT 2006-1 2A1A 1MLIB+24	North America	0.47	03/19/2036	USD	B-	402,765.930	54.2219	218,387.38	0.00
41161PLR2	HVMLT 2005-2 2A1A 1MLIB+22	North America	0.45	05/19/2035	USD	AAA	2,144,317.280	51.8269	1,111,333.17	0.00
41162DAF6	HVMLT 2006-12 2A2A 1MLIB+19	North America	0.42	01/19/2038	USD	B	2,668,424.690	55.1297	1,471,094.52	0.00
41165AAB8	HVMLT 2007-5 A1A 1MLIB+19	North America	0.42	09/19/2037	USD	BA+	1,027,261.020	45.2268	464,596.77	0.00
421915EF2	HEALTH CARE PROP NT	North America	5.95	09/15/2011	USD	BAA	1,400,000.000	103.2133	1,444,986.20	1.63
421915EH8	HEALTH CARE PROP SR UNSEC	North America	5.65	12/15/2013	USD	BAA	6,000,000.000	100.2615	6,015,690.00	3.59
43739ECR6	HMBT 2006-1 3A2 ARM WM36 WC6.4415	North America	5.86	04/25/2037	USD	B-	1,600,000.000	50.2513	804,020.80	3.00
43739ECT2	HMBT 2006-1 4A1 ARM WM36 WC6.2233	North America	5.80	04/25/2037	USD	AAA	1,118,048.510	77.1944	863,070.50	3.00
444859AU6	HUMANA INC SR NT	North America	6.30	08/01/2018	USD	BAA-	6,300,000.000	97.0067	6,111,422.10	6.76
450912AC4	STARWOOD HOTELS	North America	7.38	11/15/2015	USD	BA+	5,000,000.000	103.8750	5,193,750.00	4.90
45660L4G1	RAST 2005-A15 5A1 WM35 WC6.2667	North America	5.75	02/25/2036	USD	CAA+	756,554.440	65.1207	492,673.85	2.00
45660LYW3	INDB 2005-1 A1 ARM 1MLIB+30	North America	0.53	11/25/2035	USD	B-	595,240.400	40.4181	240,585.04	0.00
45661VAA4	INDX 2006-AR12 A1 1MLIB+19	North America	0.42	09/25/2046	USD	BA-	7,641,125.760	49.3171	3,768,382.40	0.00
45662BAD1	INDA 2006-AR1 A3 ARM WM36 WC6.3208	North America	5.86	08/25/2036	USD	AAA	1,600,000.000	61.9393	991,028.96	3.00
45668GAA0	INDX 2006-AR14 1A1A STEP 1MLIB+9	North America	0.32	11/25/2046	USD	B-	67,733.350	93.9710	63,649.71	0.00
45668RAD0	INDX 2007-FLX2 A2 ARM 1MLIB+19	North America	0.42	04/25/2037	USD	BA	421,604.240	20.3358	85,736.55	0.00
45668WAC1	INDX 2007-FLX1 A3 ARM 1MLIB+25	North America	0.48	02/25/2037	USD	BAA	1,100,000.000	13.3280	146,608.11	0.00
45670AAA9	INDX 2007-FLX3 A1 1MLIB+24	North America	0.47	06/25/2037	USD	AAA	435,526.520	50.1686	218,497.34	0.00
45670CAA5	INDX 2007-AR7 1A1 1MLIB+30	North America	0.53	06/25/2037	USD	CAA	1,103,671.490	38.0149	419,560.05	0.00
45974VA99	ILFC MTN	North America	5.40	02/15/2012	USD	BAA+	2,700,000.000	86.9965	2,348,905.50	2.01
45974VB23	ILFC SR UNSEC	North America	5.35	03/01/2012	USD	BAA+	2,900,000.000	86.8518	2,518,702.20	2.05
45974VB80	ILFC SR UNSEC MTN	North America	6.63	11/15/2013	USD	BAA+	7,000,000.000	80.5631	5,639,417.00	3.42
460146CA9	INTL PAPER CO BD	North America	7.95	06/15/2018	USD	BAA	3,000,000.000	115.5227	3,465,681.00	6.51
466247AZ6	JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM	North America	4.38	11/25/2033	USD	AAA	717,949.300	95.2205	683,634.99	1.25
466247LZ4	JPMMT 2005-A1 6T1 ARM WM33 WC5.2725	North America	5.02	02/25/2035	USD	AAA	7,153,290.560	91.9898	6,580,298.39	2.00
46625HG00	JP MORGAN CHASE & CO GLBL SR NT	North America	6.00	01/15/2018	USD	AA-	1,850,000.000	107.6715	1,991,922.75	6.60
46625HHL7	JP MORGAN CHASE & CO NT	North America	6.30	04/23/2019	USD	AA-	1,300,000.000	110.2036	1,432,646.80	7.35
466284AL0	JPALT 2006-A5 2A1 WM36 WC6.9788 ARM	North America	5.55	10/25/2036	USD	CAA+	1,924,087.720	88.3398	1,699,736.01	1.75
466285AK9	JPALT 2006-A6 2A1 ARM WM36 WC6.8761	North America	5.50	11/25/2036	USD	BAA+	1,628,213.340	78.0602	1,270,985.78	1.50
46629KAD1	JPMAC 2006-WMC3 A3 STEP 1MLIB+11	North America	0.34	08/25/2036	USD	CAA	200,000.000	43.4625	86,924.92	0.00
46629QAT3	JPMAC 2006-CH2 AV2 STEP 1MLIB+5	North America	0.28	10/25/2036	USD	AAA	49,244.430	92.2672	45,436.46	0.00
48121CJM9	JP MORGAN CHASE BANK NA SUB NT	North America	0.58	06/13/2016	USD	AA	1,350,000.000	91.3066	1,232,639.10	-0.05
48123QAA1	JP MORGAN CHASE CAP XXII CO GTD V	North America	6.45	01/15/2087	USD	A	500,000.000	92.0525	460,262.50	12.04

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
52517P2K6	LEHMAN BROS HLDGS FRN MTN 2010***DEI	North America	2.95	05/25/2024	USD	C	8,400,000.000	20.0000	1,680,000.00	1.00
5252M0BZ9	LEHMAN BROS HLDGS SR UNS **DEF 1/24/1	North America	5.63	01/24/2024	USD	C	6,800,000.000	21.0000	1,428,000.00	1.00
5252M0FD4	LEHMAN BROS HLDGS MTN **DEF 5/2/18**	North America	6.88	05/02/2024	USD	C	7,000,000.000	21.2500	1,487,500.00	1.00
526057AU8	LENNAR CORP	North America	5.95	10/17/2011	USD	BA-	3,100,000.000	101.2500	3,138,750.00	1.71
532716AM9	LIMITED BRANDS	North America	6.90	07/15/2017	USD	BA-	5,000,000.000	100.3750	5,018,750.00	6.03
539473AE8	LLOYDS TSB BANK PLC UNSECURED 144A	North America	12.00	12/29/2049	USD	BA+	11,300,000.000	98.1889	11,095,341.16	6.93
540424AN8	LOEWS CORP SR UNSECURED	North America	5.25	03/15/2016	USD	A	1,200,000.000	101.6895	1,220,274.00	5.40
54313RAA7	LONGPOINT RE LTD 144A FRN CAT BD CL A	North America	5.50	11/08/2011	USD	BA+	2,900,000.000	100.4050	2,911,745.00	0.10
55312YAE2	MLCFC 2007-5 A4 WM16 WC5.9533	North America	5.38	08/12/2048	USD	AA	2,700,000.000	78.6789	2,124,329.76	5.65
55616XAD9	MACYS INC	North America	5.88	01/15/2013	USD	BA	4,000,000.000	103.2500	4,130,000.00	2.82
571900AZ2	MARRIOTT INTL GLBL SR UNSEC	North America	5.81	11/10/2015	USD	BAA-	1,300,000.000	97.5155	1,267,701.51	5.05
571903AG8	MARRIOTT INTL SR NT	North America	6.38	06/15/2017	USD	BAA-	4,300,000.000	102.7252	4,417,183.60	6.10
574599AX4	MASCO CORP NT	North America	5.88	07/15/2012	USD	BAA	1,000,000.000	102.2122	1,022,122.00	2.38
576433G42	MARM 2006-OA1 1A1 1MLIB+21	North America	0.44	04/25/2046	USD	A	4,579,256.500	45.4074	2,079,320.40	0.00
5764342H6	MALT 2006-2 2A1 1MLIB+40	North America	0.63	03/25/2036	USD	CAA	796,651.670	48.3148	384,900.82	0.00
57645NAS9	MARM 2007-3 22A4 1MLIB+30	North America	0.53	05/25/2047	USD	CAA	1,700,000.000	14.3364	243,718.12	0.00
59012LAA3	MERNA REINSURANCE LTD SEC FRN A	North America	0.90	06/30/2012	USD	AA	10,700,000.000	98.1000	10,496,700.00	0.10
59023QAB7	MLMI 2006-RM4 A2A STEP 1MLIB+8	North America	0.31	09/25/2037	USD	CAA	53,953.260	26.7769	14,447.01	0.00
59024LAB7	MLMI 2007-HE2 A2A 1MLIB+12	North America	0.35	02/25/2037	USD	CAA+	160,915.920	59.0123	94,960.11	0.00
60687VAE5	MLCFC 2006-3 A4 TALF	North America	5.41	07/12/2046	USD	AAA	7,800,000.000	91.3582	7,125,941.16	4.80
60688BAD0	MLCFC 2007-8 A3 WM16 WC5.9865	North America	5.96	08/12/2049	USD	AAA	7,300,000.000	86.5620	6,319,026.00	5.87
61688AAE8	JP MORGAN CHASE & CO MTNA CPI+400	North America	1.71	02/15/2012	USD	A+	4,670,000.000	96.6670	4,514,348.90	2.25
61746SBQ1	MORGAN STANLEY GLBL FRN	North America	0.76	10/15/2015	USD	A	5,300,000.000	93.9098	4,977,219.40	-0.13
61754KAF2	MSC 2007-IQ14 A4 WM15 WC5.7558	North America	5.69	04/15/2049	USD	AAA	1,100,000.000	84.5139	929,653.12	5.75
61755AAB2	MSAC 2007-NC3 A2A 1MLIB+6	North America	0.29	05/25/2037	USD	BAA	102,879.820	89.2034	91,772.31	0.00
629568AQ9	NABORS INDUSTRIES GLBL CO GTD	North America	6.15	02/15/2018	USD	BAA+	2,000,000.000	104.0998	2,081,996.00	6.59
6325260A8	NATIONAL AUSTRALIA BANK EMTN FRN	North America	0.44	06/19/2017	USD	AA	500,000.000	95.8940	479,470.00	0.10
6325279Y5	NATIONAL AUSTRALIA BANK YANKEE FRN I	North America	0.48	06/29/2016	USD	AA	5,600,000.000	96.2410	5,389,496.00	0.15
636274AB8	NATIONAL GRID PLC PRIV EMTN SR UNSUE	North America	4.98	06/22/2011	CAD	BAA+	4,900,000.000	103.3512	4,830,644.91	1.42
651229AF3	NEWELL RUBBERMAID INC SR NT	North America	5.50	04/15/2013	USD	BAA-	5,000,000.000	103.4875	5,174,375.00	3.04
65473QAL7	NISOURCE FINANCE CORP BD	North America	5.40	07/15/2014	USD	BAA-	1,200,000.000	102.7827	1,233,392.40	4.09
65473QAS2	NISOURCE FINANCE CORP CO GTD	North America	6.40	03/15/2018	USD	BAA-	4,000,000.000	104.1017	4,164,068.00	6.58
681919AS5	OMNICOM GROUP INC CO GTD	North America	5.90	04/15/2016	USD	A-	1,000,000.000	106.6523	1,066,523.00	5.40
683234VR6	ONTARIO (PROVINCE OF) CAD NT	North America	5.60	06/02/2035	CAD	AA+	8,400,000.000	110.8783	8,884,227.89	14.38
68827PAB8	OSIRIS CAPITAL LK 144A D D	North America	5.28	01/15/2010	USD	BA+	1,000,000.000	99.9960	999,960.00	0.10
705010AA4	PEARSON DOLLAR FIN PLC CO GTD 144A	North America	5.50	05/06/2013	USD	BAA+	2,500,000.000	105.0524	2,626,310.00	3.09
73316NAA3	POPLR 2007-A A1 1MLIB+9	North America	0.32	06/25/2047	USD	AAA	310,576.540	89.8110	278,931.74	0.00
74529JAP0	PR S/TAX-CABS-A AMBAC	North America	0.00	08/01/2054	USD	AA-	1,980,000.000	5.6560	111,988.80	47.36
748148RL9	PROVINCE OF QUEBEC DEB	North America	5.75	12/01/2036	CAD	A+	8,700,000.000	112.2826	9,318,059.17	14.60
74814ZDK6	PROVINCE OF QUEBEC BD	North America	5.00	12/01/2038	CAD	AA	12,100,000.000	101.8613	11,756,779.32	15.53
74924WAA5	RASC 2007-KS2 A11 1MLIB+7	North America	0.30	02/25/2037	USD	AAA	202,768.930	95.1858	193,007.14	0.00
749274AA4	RBS CAPITAL TRUST I PERP FRN BD	North America	4.71	12/29/2049	USD	B-	2,000,000.000	50.5000	1,010,000.00	-1.21
74927U9C4	ROYAL BK OF SCOTLAND PLC GOV GTD EM	North America	2.65	04/23/2012	USD	AAA	4,500,000.000	101.9035	4,585,657.50	2.24
75114HAK3	RALI 2006-QO5 3A4 1MLIB+27	North America	0.50	05/25/2046	USD	CAA	1,200,000.000	12.4998	149,997.72	0.00
75114NAA2	RALI 2006-QO6 A1 ARM 1MLIB+18	North America	0.41	06/25/2046	USD	CAA+	6,937,923.880	38.9717	2,703,825.49	0.00
75114PAC3	RALI 2006-QO9 1A3A 1MLIB+20	North America	0.43	12/25/2046	USD	CAA	1,400,000.000	17.4342	244,079.36	0.00
751150AJ2	RALI 2006-QO7 3A3 ARM 1MLIB+30.5	North America	0.54	09/25/2046	USD	CAA	2,000,000.000	19.3879	387,758.20	0.00
75116AAA8	RALI 2007-QO2 A1 1MLIB+15	North America	0.38	02/25/2047	USD	CAA	3,853,745.570	43.2266	1,665,843.57	0.00
758202AD7	REED ELSEVIER CAPITAL GLBL CO GTD	North America	4.63	06/15/2012	USD	BAA+	1,200,000.000	104.0074	1,248,088.80	2.33
7591EPAF7	REGIONS FINANCIAL CORP GLBL SR NT	North America	7.75	11/10/2014	USD	BAA	4,600,000.000	98.7201	4,541,124.60	4.13
76110WPG5	RASC 2002-KS4 A11B 1MOLIB+25 AMBAC	North America	0.73	07/25/2032	USD	CAA+	234,452.080	48.7174	114,218.87	0.00

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761118WP9	RALI 2006-QO3 A1 1MLIB+21	North America	0.44	04/25/2046	USD	BAA	109,657.800	37.2120	40,805.81	0.00
761119AJ5	RAST 2006-A8 2A4 WM36 WC7.0827	North America	6.50	08/25/2036	USD	CAA	1,300,000.000	59.5058	773,575.92	2.00
761111JZ72	RFMSI 2003-S9-A1 SEQ WM31 WC6.96	North America	6.50	03/25/2032	USD	AAA	132,968.120	100.2158	133,255.00	3.50
76111XYD9	RFMSI 2005-SA4 1A21 WM35 WC5.513 ARM	North America	5.20	09/25/2035	USD	B-	618,669.230	70.3245	435,076.17	1.00
76112DAD8	RESIDENTIAL RE 2007 CL4 144A FRN CL 4	North America	6.26	06/07/2010	USD	BA	400,000.000	100.8950	403,580.00	0.10
76112DAE6	RESIDENTIAL RE 2007 CL5 144A FRN CL 5	North America	8.01	06/07/2010	USD	BA-	6,300,000.000	101.5850	6,399,855.00	0.10
76113TAD2	RAST 2006-A11 1A4 WM36 WC7.0568	North America	6.25	10/25/2036	USD	CAA	1,000,000.000	55.2660	552,660.10	4.00
76114BAK4	RAST 2006-A14C 2A6 1MLIB+45	North America	0.68	12/25/2036	USD	CAA	783,882.010	48.1782	377,660.40	0.00
761713AU0	REYNOLDS AMERICAN INC BD	North America	6.75	06/15/2017	USD	BAA	500,000.000	103.7115	518,557.50	6.04
780153AN2	ROYAL CARIBBEAN	North America	8.00	05/15/2010	USD	BA-	1,700,000.000	102.2500	1,738,250.00	0.36
78355HJM2	RYDER SYSTEM INC SR UNSECURED MTN	North America	6.00	03/01/2013	USD	BAA+	5,000,000.000	105.1994	5,259,970.00	2.92
78442FEH7	SLM CORP	North America	8.45	06/15/2018	USD	BAA-	2,000,000.000	98.8217	1,976,434.00	6.20
78442P403	SLM CORP CPI FRN	North America	0.71	03/15/2017	USD	BAA-	20,000.000	14.8000	296,000.00	0.00
80281YAA5	SANTANDER PERPETUAL BK GTD***TENDE	North America	6.67	10/29/2049	USD	A+	6,500,000.000	90.0133	5,850,864.50	5.36
81211KAJ9	SEALED AIR CORP NT 144A	North America	5.63	07/15/2013	USD	BAA-	12,900,000.000	105.8207	13,650,870.30	3.25
81379EAA0	SABR 2007-BR5 A2A 1MLIB+13	North America	0.36	05/25/2037	USD	B	83,077.280	70.0152	58,166.68	0.00
816851AJ8	SEMPRA ENERGY NT	North America	6.15	06/15/2018	USD	BAA+	8,000,000.000	106.2944	8,503,552.00	6.82
83162CMF7	SBAP 2002-20E-1 PASS THRU	North America	5.98	05/01/2022	USD	AAA	3,743,388.980	107.1633	4,011,539.16	3.00
83162CSA2	SBAP 2008-20I 1	North America	5.60	09/01/2028	USD	AAA	2,437,270.210	106.7279	2,601,247.80	4.50
831641DD4	SBIC 2001-P10A 1 BOND	North America	6.64	02/10/2011	USD	AAA	145,240.830	104.7365	152,120.22	1.00
831641DF9	SBIC 2001-P10B-1 PASS THRU	North America	6.34	08/10/2011	USD	AAA	299,618.940	105.0837	314,850.52	3.00
833656AE1	SFEF GOV GTD LIQ 144A	North America	3.38	05/05/2014	USD	AAA	1,100,000.000	102.0482	1,122,530.20	4.08
833677AA7	SOCIETE GENERALE SUB NT 144A	North America	5.92	04/29/2049	USD	A+	700,000.000	78.0025	546,017.50	4.33
83611DAA6	SVHE 2006-NLC1 A1 144A 1MLIB+6	North America	0.29	11/25/2036	USD	CAA	86,011.620	53.6806	46,171.54	0.00
844741AV0	SOUTHWEST AIRLINES CO NT	North America	6.50	03/01/2012	USD	BAA	500,000.000	106.4606	532,303.00	2.04
844741AX6	SOUTHWEST AIRLINES CO	North America	5.13	03/01/2017	USD	BAA	1,100,000.000	96.1193	1,057,312.30	6.10
84604KAD1	SOVC 2007-C1 A2 WM13 WC5.7985 144A	North America	5.79	07/22/2030	USD	AAA	2,300,000.000	99.0833	2,278,916.36	3.29
84755TAA5	SPECTRA ENERGY CAPITAL CO GTD	North America	6.20	04/15/2018	USD	BAA	5,000,000.000	106.3738	5,318,690.00	6.71
852060AT9	SPRINT CAPITAL CORP GLBL CO GTD	North America	8.75	03/15/2032	USD	BA	800,000.000	94.7500	758,000.00	9.70
86359LLZ0	SAMI 2005-AR4 A1 AS ARM 1MLIB+31	North America	0.54	12/25/2035	USD	BAA-	23,019.300	53.9501	12,418.94	0.00
86360BAP3	SARM 2006-4 7A3 ARM WM35 WC5.4998	North America	5.24	05/25/2036	USD	AAA	1,600,000.000	63.5541	1,016,865.92	3.00
86360JAA9	SAMI 2006-AR5 1A1 ARM 1MLIB+21	North America	0.44	05/25/2046	USD	AAA	1,427,247.250	47.3163	675,320.31	0.00
86360JAB7	SAMI 2006-AR5 1A2 1MLIB+26	North America	0.49	05/25/2046	USD	B+	285,449.450	28.1827	80,447.28	0.00
86360JAF8	SAMI 2006-AR5 2A2 1MLIB+26	North America	0.49	05/25/2046	USD	B+	503,061.170	23.0643	116,027.59	0.00
86360KAE8	SAMI 2006-AR3 12A1 1MLIB+22	North America	0.45	05/25/2036	USD	AAA	1,310,113.750	49.8063	652,518.79	0.00
86360QAB1	SAMI 2006-AR4 1IA1 1MLIB+19	North America	0.42	06/25/2036	USD	BA	244,990.570	52.0694	127,565.05	0.00
86361HAP9	SAMI 2006-AR7 A11 1MLIB+30	North America	0.53	08/25/2036	USD	B	1,800,000.000	16.4699	296,457.48	0.00
86361JAB6	SARM 2006-8 1A2 ARM WM36 WC6.5668	North America	5.40	09/25/2036	USD	CAA	1,600,000.000	49.6959	795,134.40	3.00
86363NAA7	SAMI 2007-AR3 1A1 1MLIB+10	North America	0.33	09/25/2047	USD	AAA	366,190.980	94.4904	346,015.25	0.00
86363NAD1	SAMI 2007-AR3 1A4A 1MLIB+25	North America	0.48	09/25/2047	USD	CAA	379,630.790	18.5505	70,423.30	0.00
86364MAC4	SAMI 2007-AR4 A3 1MLIB+22	North America	0.45	09/25/2047	USD	B	6,300,000.000	30.9970	1,952,812.26	0.00
86364RAA7	SAMI 2007-AR6 A1 ARM 1YCMT+150	North America	2.04	08/25/2047	USD	B	3,669,077.540	54.4077	1,996,261.07	0.00
87222PAA1	TBW 2006-6 A1 STEP 1ML+11	North America	0.34	01/25/2037	USD	AA-	36,736.950	88.1734	32,392.22	0.00
8731689R1	TXU (TCEH) TERM B3	North America	3.73	10/10/2014	USD	B+	2,909,774.430	80.9500	2,355,462.40	0.25
8731689T7	TXU (TCEH) TERM B3	North America	3.75	10/10/2014	USD	B+	30,075.170	80.9500	24,345.86	0.25
87656XAA9	TATE & LYLE INTL FIN PLC 144A	North America	5.00	11/15/2014	USD	BAA-	1,500,000.000	100.5589	1,508,383.50	4.39
888805AF5	IA TOBACCO SETTLE IA -B	North America	5.30	06/01/2025	USD	AAA	2,980,000.000	105.6110	3,147,207.80	1.37
902133AF4	TYCO ELECTRONICS GROUP S GLBL CO G	North America	6.55	10/01/2017	USD	BAA	13,000,000.000	103.5525	13,461,825.00	6.26
902133AH0	TYCO ELECTRONICS GROUP S SR NT	North America	5.95	01/15/2014	USD	BAA	2,000,000.000	104.6908	2,093,816.00	3.65
9021EQAC8	TYCO/TYCO INTL FIN SA GLBL CO GTD	North America	7.00	12/15/2019	USD	BAA+	7,000,000.000	113.1840	7,922,880.00	7.56
90261XEM0	UBS AG STAMFORD CT SR NT DPNT	North America	5.88	12/20/2017	USD	AA-	1,000,000.000	102.9317	1,029,317.00	7.50

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
90261XFA5	UBS AG STAMFORD CT SR UNSEC DPNT	North America	5.75	04/25/2018	USD	AA-	4,300,000.000	101.9680	4,384,624.00	6.79
907818AZ1	UNION PACIFIC CORP	North America	7.00	02/01/2016	USD	BAA	1,000,000.000	111.2171	1,112,171.00	5.13
912828LF5	U S TREASURY NOTE	North America	1.13	06/30/2011	USD	AAA	6,358,000.000	100.4376	6,385,822.61	1.47
912828LG3	U S TREASURY NOTE	North America	1.00	07/31/2011	USD	AAA	1,109,000.000	100.1836	1,111,036.12	1.56
912828LG3	U S TREASURY NOTE	North America	1.00	07/31/2011	USD	AAA	5,497,000.000	100.1836	5,507,092.49	1.56
912828LT5	U S TREASURY NOTE	North America	1.00	10/31/2011	USD	AAA	376,000.000	99.9413	375,779.29	1.81
912828LV0	U S TREASURY NOTE	North America	1.00	08/31/2011	USD	AAA	214,000.000	100.0821	214,175.69	1.64
912828LV0	U S TREASURY NOTE	North America	1.00	08/31/2011	USD	AAA	323,000.000	100.0821	323,265.18	1.64
912828LV8	U S TREASURY NOTE	North America	1.00	09/30/2011	USD	AAA	41,000.000	100.0040	41,001.64	1.72
912828LV8	U S TREASURY NOTE	North America	1.00	09/30/2011	USD	AAA	480,000.000	100.0040	480,019.20	1.72
925524BB5	VIACOM GLBL SR NT	North America	6.25	04/30/2016	USD	BAA	6,500,000.000	109.1313	7,093,534.50	5.40
92845GAE0	VITA CAPITAL III LTD 144A FRN CL B-I	North America	1.35	01/01/2011	USD	A+	4,000,000.000	96.4600	3,858,400.00	0.10
92852EAK1	VIVENDI NT 144A	North America	5.75	04/04/2013	USD	BAA	7,000,000.000	105.2124	7,364,868.00	3.01
929227LE4	WAMU 2002-AR2 A D11COF+125BP	North America	2.51	02/27/2034	USD	AAA	1,024,817.120	81.0162	830,267.99	0.00
92922F5T1	WAMU 2005-AR15 A1A1 1MLIB+26	North America	0.49	11/25/2045	USD	AAA	1,013,126.550	71.7409	726,825.60	0.00
92922FD21	WAMU 2005-AR2 2A1A 1MLIB+31	North America	0.54	01/25/2045	USD	AAA	1,100,295.740	76.2221	838,668.85	0.00
92922FJ25	WAMU 2005-AR6 2A1A 1MLIB+23	North America	0.46	04/25/2045	USD	AAA	85,284.710	73.7557	62,902.33	0.00
92925CDA7	WAMU 2006-AR3 A1A 12MTA+100	North America	1.54	02/25/2046	USD	AA	319,647.020	56.9017	181,884.46	0.00
92925VAA8	WAMU 2007-HY1 1A1 WM37 WC6.2147 ARM	North America	5.67	02/25/2037	USD	CAA	7,863,016.860	63.7589	5,013,369.91	1.50
92925VAF7	WAMU 2007-HY1 2A3 WM37 WC6.2429 ARM	North America	5.83	02/25/2037	USD	CAA	2,262,285.470	69.0869	1,562,943.81	2.00
92925VAM2	WAMU 2007-HY1 4A1 WM35 WC5.851	North America	5.39	02/25/2037	USD	CAA	2,149,444.680	70.8573	1,523,038.90	1.00
92926UAA9	WAMU 2007-HY2 1A1 WM36 WC6.002 ARM	North America	5.57	12/25/2036	USD	CAA	8,465,095.660	66.9288	5,665,583.56	1.00
92976BFE7	WBCMT 2006-C23 A5	North America	5.42	01/15/2045	USD	AAA	6,600,000.000	95.7209	6,317,578.08	5.43
92978MAE6	WBCMT 2006-C28 A4	North America	5.57	10/15/2048	USD	AAA	600,000.000	92.7709	556,625.52	5.67
92978QCB1	WBCMT 2007-C30 A5 WM16 WC5.8488	North America	5.34	12/15/2043	USD	AA	800,000.000	77.6750	621,400.24	5.57
93362YAB8	WAMU 2006-AR5A 1A2A 12MTA+98	North America	1.52	06/25/2046	USD	A-	309,040.420	65.0270	200,959.68	0.00
933635AA2	WAMU 2007-OA2 1A ARM 1YCMT+70	North America	1.33	03/25/2047	USD	AA+	3,690,661.610	54.3077	2,004,314.91	0.00
933638AA6	WAMU 2006-AR19 1A 1YCMT+74	North America	1.28	01/25/2047	USD	CAA+	1,927,887.670	55.5790	1,071,500.30	0.00
93363CAC3	WAMU 2006-AR7 3A 1MCOF+150	North America	2.76	07/25/2046	USD	BA	763,691.330	64.9197	495,786.20	0.00
93363RAB2	WAMU 2006-AR13 2A 11COF+150	North America	2.76	10/25/2046	USD	AAA	132,353.280	59.7576	79,091.12	0.00
93364AAC6	WAMU 2007-OA3 2A1A 1YCMT+76	North America	1.30	04/25/2047	USD	AAA	8,168,237.470	54.4872	4,450,642.25	0.00
93364BAB6	WAMU 2007-OA5 1A1B 1YCMT+75	North America	1.29	06/25/2047	USD	BA	841,490.000	22.3223	187,840.26	0.00
93933TAS2	WAMU 2001-7 A ARM	North America	1.90	05/25/2041	USD	AAA	15,406.830	90.6832	13,971.40	0.00
93934EAA3	WAMU 2003-R1 A1 1MLIB+27	North America	0.77	12/25/2027	USD	AAA	3,109,076.840	75.2433	2,339,370.77	0.00
939355BS1	WMALT 2007-OA3 4AB 1YCMT+77	North America	1.31	04/25/2047	USD	CA	1,216,549.050	24.8660	302,507.33	0.00
93935AAC6	WMALT 2006-AR5 3A ARM 1YCMT+94	North America	1.48	07/25/2046	USD	CAA	1,354,617.960	42.0096	569,069.99	0.00
93935FAB7	WMALT 2006-AR6 1A1B 1MLIB+25	North America	0.48	07/25/2046	USD	CAA	170,480.270	25.7374	43,877.14	0.00
93936MAB1	WMALT 2007-OA4 A1B 1YCMT+76	North America	1.30	04/25/2047	USD	CAA	853,071.930	21.4124	182,662.92	0.00
93936RAB0	WMALT 2007-OA5 A1B 1YCMT+84	North America	1.38	05/25/2047	USD	CAA	807,441.060	24.2532	195,830.46	0.00
94980DAA6	WFMBS 2003-M A1 ARM WM33 WC4.99	North America	4.69	12/25/2033	USD	AAA	33,818.500	97.8677	33,097.38	2.00
94982RAA3	WFMBS 2005-AR11 1A1 WM33 WC4.8745 AR	North America	4.61	06/25/2035	USD	AAA	5,957,158.550	95.5276	5,690,730.60	1.25
94983KAC3	WFMBS 2006-AR2 2A1 ARM	North America	4.95	03/25/2036	USD	A	9,786,969.270	82.8080	8,104,388.62	1.00
94983PAH1	WFMBS 2006-AR4 2A6 ARM WM36 WC6.0337	North America	5.78	04/25/2036	USD	BA	960,959.130	30.5757	293,820.37	1.50
9612EMAK5	WESTPAC BANKING CORP GOV GTD 144A	North America	2.70	12/09/2014	USD	AAA	5,000,000.000	97.6567	4,882,835.00	4.66
SWPC015A8BNI	NEGB SNR NS BP BOA	North America	-0.50	06/20/2017	USD	BAA+	2,669,000.000	-0.1184	(3,159.73)	0.01
SWPC01A95	CARDINAL HEALTH INC SEN NEGB NS BP D	North America	-0.59	06/20/2017	USD	BAA+	5,000,000.000	-0.2469	(12,346.05)	0.01
SWPC01C93	HUMANA INC NS BP JPM	North America	-1.53	09/20/2018	USD	BAA-	4,500,000.000	3.0218	135,982.36	-0.11
SWPC01D35	MERRILL LYNCH NEGB NS BP CBK	North America	-1.38	06/20/2018	USD	A	5,000,000.000	-1.9983	(99,914.32)	0.09
SWPC01G33	IP NEGB SNR NS BP FBF	North America	-2.40	06/20/2018	USD	BAA	3,000,000.000	-7.0953	(212,857.52)	0.28
SWPC01H95	TYCO INTL GROUP NEGB NS BP BOA	North America	-1.12	12/20/2019	USD	BAA+	7,000,000.000	-4.2770	(299,388.60)	0.20
SWPC01N67	ABX.HE.AAA.06-2 SP DUB	North America	0.11	05/25/2046	USD	AAA	2,977,572.030	-54.5388	(1,623,930.57)	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
SWPC01X25	JPM BEAR STEARNS CO INC NS BP RYL	North America	-1.05	03/20/2018	USD	AA-	2,000,000.000	-3.9401	(78,801.39)	0.16
SWPC02A93	SPECTRA ENERGY CAPITAL CO NS BP DUF	North America	-0.86	06/20/2018	USD	BAA	5,000,000.000	-0.5233	(26,166.04)	0.03
SWPC02C26	TYCO ELECTRONICS GROUP SA NEGB NS I	North America	-0.95	12/20/2017	USD	BAA	7,000,000.000	-0.9639	(67,471.06)	0.04
SWPC045A2	FORTUNE BRANDS NEGB SNR NS BP BOA	North America	-1.46	03/20/2016	USD	BAA-	7,400,000.000	-1.2380	(91,609.12)	0.05
SWPC04B8C	VIACOM NS BP JPM	North America	-1.15	06/20/2016	USD	BAA	6,500,000.000	-2.2530	(146,441.96)	0.08
SWPC059C1	AVON PRODUCTS NEGB SNR NS BP BOA	North America	-0.77	03/20/2019	USD	A	1,500,000.000	-2.5669	(38,503.66)	0.11
SWPC060C6	ALTRIA GROUP INC GL NEGB SNR NS BP M	North America	-1.55	12/20/2018	USD	BAA+	3,000,000.000	-0.3958	(11,875.18)	0.03
SWPC089A6	SEMPRA ENERGY NEGB SNR NS BP CBK	North America	-0.80	06/20/2018	USD	BAA+	8,000,000.000	-1.2075	(96,598.97)	0.05
SWPC105A6	AGRIUM INC NEGB SNR NS BP MEI	North America	-1.25	03/20/2019	USD	BAA	5,000,000.000	-3.3781	(168,906.86)	0.15
SWPC12937	HUMANA INC NS BP BRC	North America	-1.05	09/20/2018	USD	BAA-	1,800,000.000	6.3195	113,750.97	-0.26
SWPC14982	BEAR STEARNS CO INC NEGB NSBP DUB	North America	-0.87	03/20/2018	USD	AA-	6,000,000.000	-2.6512	(159,071.79)	0.11
SWPC16243	BLACK & DECKER NEGB NS BP BOA	North America	-1.02	12/20/2016	USD	BAA	3,000,000.000	-4.3770	(131,310.24)	0.15
SWPC25822	OMNICOM GROUP NEGB NS BP CBK	North America	-0.94	06/20/2016	USD	A-	1,000,000.000	-1.5631	(15,631.05)	0.05
SWPC25913	MARRIOTT INTERNATIONAL NEGB NS BP B	North America	-1.73	06/20/2017	USD	BAA-	4,300,000.000	-5.4066	(232,481.87)	0.19
SWPC27471	COMPUTER SCIENCES CORP NS BP BOA	North America	-1.06	03/20/2018	USD	A-	6,000,000.000	-3.2656	(195,937.20)	0.13
SWPC28354	DOMINION RESOURCES NEGB SNR NS BP C	North America	-0.48	12/20/2016	USD	A-	2,000,000.000	-0.1667	(3,333.45)	0.01
SWPC30C27	TYCO ELECTRONICS GROUP SA NEGB NS I	North America	-0.85	12/20/2017	USD	BAA	6,000,000.000	-0.2748	(16,485.43)	0.02
SWPC340C6	CDX IG12 10Y BP GST	North America	-1.00	06/20/2019	USD	BAA+	84,716,800.000	0.4602	389,852.45	-0.01
SWPC342C6	CDX IG12 10Y BP DUB	North America	-1.00	06/20/2019	USD	BAA+	68,348,800.000	0.4602	314,529.67	-0.01
SWPC36027	LENNAR CORP NEGB NS BP MEI	North America	-5.75	12/20/2012	USD	BA-	700,000.000	-8.7457	(61,220.24)	0.13
SWPC36555	BOSTON SCIENTIFIC NEGB NS BP UAG	North America	-2.06	06/20/2016	USD	BAA-	4,300,000.000	-8.3980	(361,112.26)	0.25
SWPC38486	NABORS INDUSTRIES NEGB NS BP CBK	North America	-0.82	03/20/2018	USD	BAA+	2,000,000.000	0.9053	18,106.84	-0.03
SWPC438A7	CARDINAL HEALTH INC NEGB SNR NS BP D	North America	-0.61	06/20/2017	USD	BAA+	5,000,000.000	-0.3794	(18,972.40)	0.02
SWPC441C6	REYNOLDS AMERICAN INC NEGB SNR NS E	North America	-3.46	06/20/2017	USD	BAA	500,000.000	-11.5688	(57,844.06)	0.38
SWPC443A6	STARWOOD HOTELS NEGB SNR S* BP DUB	North America	-2.39	12/20/2015	USD	BA+	5,000,000.000	-3.7740	(188,700.13)	0.12
SWPC46570	ABX.HE.AA.06-1 SP BFB	North America	0.32	07/25/2045	USD	AA	4,797,727.150	-67.0650	(3,217,595.71)	0.00
SWPC50721	CDX IG8 10Y BP JPM	North America	-0.60	06/20/2017	USD	BAA+	26,136,000.000	4.1691	1,089,624.83	-0.15
SWPC595C2	UNION PACIFIC CORP NEGB SNR S* BP BO	North America	-1.00	03/20/2016	USD	BAA	200,000.000	-3.0322	(6,064.44)	0.09
SWPC659A6	UNION PACIFIC CORP NEGB SNR NS BP B	North America	-0.60	03/20/2016	USD	BAA	800,000.000	-0.7064	(5,651.03)	0.03
SWPC660A6	MAR NEGB SNR NS BP BRC	North America	-1.25	12/20/2015	USD	BAA-	1,300,000.000	-2.1924	(28,501.01)	0.07
SWPC674A6	HANSON PLC NEGB SNR NS BP BRC	North America	-1.00	09/20/2016	USD	B+	1,000,000.000	5.1879	51,879.48	-0.16
SWPC675A6	SOUTHWEST AIRLINES NEGB SNR NS BP B	North America	-0.64	03/20/2017	USD	BAA	1,100,000.000	4.1217	45,338.20	-0.14
SWPC725B7	LENNAR CORP NEGB SNR NS BP CBK	North America	-6.00	12/20/2011	USD	BA-	2,400,000.000	-6.9717	(167,319.73)	0.08
SWPC734B6	HANSON BUILDING MAT NEGB SNR NS BP I	North America	-5.00	09/20/2016	USD	B+	1,000,000.000	-17.9279	(179,278.58)	0.51
SWPC735B6	LIMITED BRANDS NEGB SNR NS BP BOA	North America	-3.55	09/20/2017	USD	BA-	1,000,000.000	-7.1958	(71,958.19)	0.26
SWPC736B4	LIMITED BRANDS NEGB SNR NS BP BOA	North America	-2.85	09/20/2017	USD	BA-	4,000,000.000	-2.8679	(114,714.75)	0.12
SWPC74507	ROYAL CARIBBEAN NEGB NS BP BOA	North America	-0.48	06/20/2010	USD	BA-	1,700,000.000	0.3529	5,999.65	0.00
SWPC753B2	ALTRIA GROUP INC NEGB SNR NS BP BRC	North America	-1.09	12/20/2018	USD	BAA+	3,500,000.000	2.9619	103,666.91	-0.12
SWPC839BC	ALTRIA GROUP INC GL NEGB SNR NS BP G	North America	-1.52	12/20/2018	USD	BAA+	5,000,000.000	-0.1769	(8,842.78)	0.02
SWPC94893	LOEWS CORP NEGB SNR NS BP JPM	North America	-0.33	03/20/2016	USD	A	1,150,000.000	1.9708	22,663.88	-0.06
SWPC95R32	CDX IG10 10Y BP GST	North America	-1.50	06/20/2018	USD	BAA+	19,456,800.000	-1.7590	(342,238.43)	0.08
SWPC95W5	AVNET INC NS BP UAG	North America	-1.53	09/20/2016	USD	BAA-	1,700,000.000	-1.8430	(31,331.62)	0.07
SWPC96C51	NISOURCE NS BP CBK	North America	-1.66	03/20/2018	USD	BAA-	4,000,000.000	-2.8346	(113,382.43)	0.12
SWPC97X31	MACYS INC NEGB SNR NS BP BOA	North America	-2.43	03/20/2013	USD	BA	4,000,000.000	-3.1969	(127,877.72)	0.06
SWPC98B9C	BRUNSWICK NEGB NS BP BOA	North America	-4.10	09/20/2013	USD	CAA+	3,000,000.000	-2.0468	(61,404.70)	0.05
TYG0C0013	CBOT ACAL USTN FUT 2/10 @ 119	North America	0.00	01/22/2010	USD	AAA	(33,500,000.000)	0.0313	(10,468.75)	6.10
TYG0C0021	CBOT ACAL USTN FUT 2/10 @ 117.5	North America	0.00	01/25/2010	USD	AAA	(73,400,000.000)	0.1563	(114,687.50)	6.10
TYG0P0001	CBOT APUT USTN FUT 2/10 @ 116	North America	0.00	01/22/2010	USD	AAA	(33,500,000.000)	1.0938	(366,406.25)	6.10
TYH0C0004	CBOT ACAL USTN FUT 3/10 @ 120	North America	0.00	02/19/2010	USD	AAA	(56,400,000.000)	0.0469	(26,437.50)	6.10
TYH0C0038	CBOT ACAL USTN FUT 3/10 @ 119	North America	0.00	02/19/2010	USD	AAA	(18,600,000.000)	0.1250	(23,250.00)	6.10
TYH0C0046	CBOT ACAL USTN FUT 3/10 @ 117.5	North America	0.00	02/19/2010	USD	AAA	(88,400,000.000)	0.3750	(331,500.00)	6.10

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
TYH0P0034	CBOT APUT USTN FUT 3/10 @ 115	North America	0.00	02/19/2010	USD	AAA	(75,000,000.000)	0.9688	(726,562.50)	6.10
00077R9S9	ABN AMRO BANK NV	Europe - EMU	3.75	01/12/2012	EUR	AAA	8,800,000.000	103.2410	13,034,993.53	1.95
002900561	FRANCE GOVT BOND (OAT)	Europe - EMU	5.50	04/25/2029	EUR	AAA	1,840,000.000	116.7440	3,081,969.51	12.81
002901015	BUNDESREPUB. DEUTSCHLAND BD SER 97	Europe - EMU	6.50	07/04/2027	EUR	AAA	46,660,000.000	129.6730	86,810,096.33	11.73
002901031	BUNDESREPUB. DEUTSCHLAND BD SER 98	Europe - EMU	5.63	01/04/2028	EUR	AAA	20,270,000.000	118.6230	34,498,371.70	12.27
002901478	NETHERLANDS GOVT BD	Europe - EMU	5.50	01/15/2028	EUR	AAA	200,000.000	116.3570	333,886.19	12.27
0032129C3	FRANCE GOVT BOND (OAT) EURO BOND	Europe - EMU	4.00	04/25/2014	EUR	AAA	11,400,000.000	106.3750	17,398,843.02	4.00
0032129H2	FRANCE (GOVT OF) OAT BD	Europe - EMU	4.25	04/25/2019	EUR	AAA	25,800,000.000	105.5760	39,080,566.90	7.88
003213C45	FRENCH TREASURY NOTE	Europe - EMU	3.75	01/12/2013	EUR	AAA	400,000.000	105.4810	605,355.06	2.89
003213D44	FRANCE (GOVT OF) BD	Europe - EMU	4.00	10/25/2013	EUR	AAA	8,000,000.000	106.5260	12,227,046.17	3.57
003214Y98	FRENCH TREASURY NOTE	Europe - EMU	3.00	07/12/2014	EUR	AAA	1,700,000.000	102.1200	2,490,781.74	4.26
0032159C6	FRANCE GOVT BOND (OAT)	Europe - EMU	4.00	10/25/2014	EUR	AAA	39,000,000.000	106.2770	59,467,521.59	4.43
0032159D4	FRANCE GOVT BOND (OAT)	Europe - EMU	3.50	04/25/2015	EUR	AAA	4,600,000.000	103.9950	6,863,509.45	4.89
0032199U8	FRANCE (GOVT OF) BD	Europe - EMU	3.75	10/25/2019	EUR	AAA	1,700,000.000	100.8900	2,460,781.13	8.36
003223B29	FRANCE GOVT OAT	Europe - EMU	4.25	10/25/2023	EUR	AAA	19,588,000.000	102.8550	28,906,229.68	10.77
003232A13	FRANCE (GOVT OF) BOND (OAT)	Europe - EMU	5.75	10/25/2032	EUR	AAA	11,100,000.000	121.7280	19,386,053.67	13.98
003615K18	BUNDESREPUB. DEUTSCHLAND	Europe - EMU	3.75	01/04/2015	EUR	AAA	4,500,000.000	105.6890	6,823,673.65	4.61
003619B28	BUNDESREPUB. DEUTSCHLAND BD	Europe - EMU	3.75	01/04/2019	EUR	AAA	15,500,000.000	103.4130	22,997,614.01	7.78
0036209Y9	BUNDESREPUB. DEUTSCHLAND BD SER 09	Europe - EMU	3.25	01/04/2020	EUR	AAA	15,000,000.000	98.9970	21,305,377.73	8.66
003630A18	BUNDESREPUB. DEUTSCHLAND SER00	Europe - EMU	6.25	01/04/2030	EUR	AAA	20,712,000.000	127.7080	37,950,376.27	12.82
003631A16	BUNDESREPUB. DEUTSCHLAND NT SER 00	Europe - EMU	5.50	01/04/2031	EUR	AAA	35,750,000.000	117.8730	60,459,747.39	13.54
003634A10	BUNDESREPUB. DEUTSCHLAND BD EURO	Europe - EMU	4.75	07/04/2034	EUR	AAA	10,600,000.000	108.5090	16,502,417.55	15.24
003637A13	BUNDESREPUB. DEUTSCHLAND SER 05	Europe - EMU	4.00	01/04/2037	EUR	AAA	1,500,000.000	97.4700	2,097,674.85	16.60
003640A17	BUNDESREPUB. DEUTSCHLAND BD 08	Europe - EMU	4.75	07/04/2040	EUR	AAA	4,100,000.000	110.9570	6,527,013.45	16.95
003712A55	HELLENIC REPUBLIC BD	Europe - EMU	4.30	03/20/2012	EUR	A	1,100,000.000	99.8860	1,576,424.78	2.08
003712B13	HELLENIC REPUBLIC	Europe - EMU	4.10	08/20/2012	EUR	A	100,000.000	98.7910	141,740.29	2.45
003713B29	HELLENIC REPUBLIC	Europe - EMU	4.60	05/20/2013	EUR	A	3,600,000.000	99.0030	5,113,600.56	3.09
003713C36	HELLENIC REPUBLIC 5Y	Europe - EMU	4.00	08/20/2013	EUR	A	1,100,000.000	97.2770	1,535,248.91	3.32
004412B68	BUONI POLIENNALI DEL TES BD	Europe - EMU	2.50	07/01/2012	EUR	AA	66,600,000.000	100.9890	96,499,318.49	2.42
004413D15	BUONI POLIENNALI DEL TES BD	Europe - EMU	4.25	04/15/2013	EUR	AA	16,100,000.000	105.6830	24,412,201.96	3.09
004413S35	BUONI POLIENNALI DEL TES BD	Europe - EMU	3.75	12/15/2013	EUR	AA	29,000,000.000	103.9650	43,257,468.58	3.70
005409E11	NETHERLANDS GOVERNMENT	Europe - EMU	4.50	07/15/2017	EUR	AAA	8,600,000.000	108.3070	13,363,829.41	6.55
005418A16	NETHERLANDS GOVT BD	Europe - EMU	4.00	07/15/2018	EUR	AAA	100,000.000	104.2270	149,539.59	7.37
0268749D1	AIG JR SUBORD REGS	Europe - EMU	8.00	05/22/2068	EUR	BAA	1,500,000.000	63.2500	1,361,218.16	4.13
0268749V1	AIG JR SUBORD 144A	Europe - EMU	8.00	05/22/2068	EUR	BAA	15,600,000.000	63.2500	14,156,668.86	4.13
026874BG1	AIG GLBL JR SUBORD	Europe - EMU	4.88	03/15/2067	EUR	BAA	5,500,000.000	53.0000	4,182,293.47	2.77
0491649U2	ATLAS REINS III PRIV 144A FRN	Europe - EMU	4.70	01/10/2010	EUR	BA+	2,000,000.000	99.9690	2,868,608.55	0.10
0660P09A3	BANK OF AMERICA CORP GLBL SUB NT	Europe - EMU	4.75	05/06/2019	EUR	A-	100,000.000	91.5410	131,338.36	3.70
0924809S3	CIE FINANCEMENT FONCIER COVERED EM	Europe - EMU	4.50	01/09/2013	EUR	AAA	3,500,000.000	105.8570	5,315,738.05	2.84
1045139G3	BNP PARIBAS COVERED EMTN	Europe - EMU	4.75	05/28/2013	EUR	AAA	3,800,000.000	106.9190	5,829,273.47	3.17
1068779K1	SFEF GOV GTD BK EMTN	Europe - EMU	2.13	05/20/2012	EUR	AAA	1,700,000.000	101.0240	2,464,049.49	2.30
1259869A9	GROUPE BPCE	Europe - EMU	6.12	10/29/2049	EUR	A	3,700,000.000	70.2500	3,729,271.46	4.35
13591Z9D4	CANADIAN IMPERIAL BANK COVERED	Europe - EMU	5.25	09/16/2010	EUR	AAA	9,000,000.000	102.6050	13,249,118.35	0.70
1729679M5	CITIGROUP INC GLBL SUB	Europe - EMU	4.75	02/10/2019	EUR	A-	8,150,000.000	87.0930	10,183,962.81	3.39
2949019C9	BA COVERED BOND ISSUER EMTN	Europe - EMU	4.13	04/05/2012	EUR	AAA	5,900,000.000	102.2850	8,658,445.08	2.16
3021549Q4	EXPORT-IMPORT BK KOREA SR UNSEC EM	Europe - EMU	5.75	05/22/2013	EUR	A	4,200,000.000	106.3350	6,407,689.68	3.12
3087369D1	DNB NORBANK BOLIGKREDDITT COV EMTN	Europe - EMU	4.50	05/16/2011	EUR	AAA	3,100,000.000	103.7090	4,612,688.06	1.33
31377N9E1	GREEN VALLEY LTD FRN 144A	Europe - EMU	4.34	01/10/2011	EUR	BA+	2,400,000.000	96.9865	3,339,629.48	0.10
3378969L0	FORTIS BANK NED HOLDING GOV GTD BK E	Europe - EMU	3.38	05/19/2014	EUR	AAA	19,000,000.000	102.7970	28,022,700.60	4.07
38141N9W1	GOLDMAN SACHS GROUP INC GLBL FRN	Europe - EMU	1.07	01/30/2017	EUR	A+	6,050,000.000	90.7610	7,878,265.13	-0.25
4041009B7	BANK OF SCOTLAND PLC BK GTD EMTN	Europe - EMU	5.63	05/23/2013	EUR	AA-	1,600,000.000	106.0250	2,433,908.29	3.13

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
46623E9C5	JP MORGAN CHASE BANK NA FRN SUB	Europe - EMU	4.38	11/30/2021	EUR	AA	700,000.000	96.7200	971,382.50	5.93
48245S9A2	KFW GOVT GTD EMTN	Europe - EMU	3.88	01/21/2019	EUR	AAA	8,500,000.000	102.4300	12,491,714.32	7.73
59018S9Y2	MERRILL LYNCH & CO	Europe - EMU	1.19	07/22/2014	EUR	A	10,000,000.000	93.2740	13,382,478.27	0.15
61745F9R1	MORGAN STANLEY SR UNSECURED EMTN	Europe - EMU	1.14	04/13/2016	EUR	A	2,000,000.000	89.9900	2,582,261.33	-0.29
61746B9D0	MORGAN STANLEY SR UNSECURED FRN G	Europe - EMU	1.16	01/16/2017	EUR	A	1,550,000.000	88.7170	1,972,942.79	-0.37
6288559M2	BANK OF AMERICA CORP SUB NT EMTN	Europe - EMU	4.75	05/23/2017	EUR	A-	12,700,000.000	90.4650	16,483,910.72	2.09
78009T9W5	ROYAL BK OF SCOTLAND PLC GOV GTD EM	Europe - EMU	3.75	11/14/2011	EUR	AAA	10,800,000.000	103.6560	16,061,797.51	1.80
78442F9B6	SLM CORP	Europe - EMU	4.75	03/17/2014	EUR	BAA-	3,020,000.000	86.5000	3,747,994.92	3.82
83365W9S5	SOCIETE GENERALE JR SUB	Europe - EMU	7.76	05/29/2049	EUR	A+	4,550,000.000	94.0000	6,136,421.68	2.02
90331H9D7	US BANK NA SUBORDINATED EMTN	Europe - EMU	4.38	02/28/2017	EUR	AA	2,000,000.000	97.0000	2,783,413.15	1.97
9149159N5	LEASEPLAN CORPORATION NV GOV GTD E	Europe - EMU	3.25	05/22/2014	EUR	AAA	5,300,000.000	102.0360	7,758,990.85	4.09
9149159Z8	LEASEPLAN CORPORATION NV GOV GTD E	Europe - EMU	3.13	02/10/2012	EUR	AAA	50,000.000	102.4850	73,520.13	2.03
OEH000006	FIN FUT EURO-BOBL 5Y 3/08/10	Europe - EMU	0.00	03/09/2010	EUR	AAA	20,300,000.000	115.6600	33,686,444.20	4.40
RXFOC0000	EUX ACAL EUR-BUND 1/10 @ 123.5	Europe - EMU	0.00	12/30/2009	EUR	AAA	0.000	0.0100	0.00	7.40
RXH000001	FIN FUT EUR-BUND 10YR EUX 3/08/10	Europe - EMU	0.00	03/09/2010	EUR	AAA	33,500,000.000	121.1900	58,248,874.45	7.40
RXH0C0016	EUX ACAL EURO-BUND 03/10 @ 124	Europe - EMU	0.00	02/26/2010	EUR	AAA	(44,900,000.000)	0.2300	(148,166.53)	7.40
RXH0C0024	EUX ACAL EURO-BUND 03/10 @ 125	Europe - EMU	0.00	02/26/2010	EUR	AAA	(62,600,000.000)	0.1200	(107,778.34)	7.40
RXH0P0020	EUX APUT EUR-BUND 3/10 @ 121	Europe - EMU	0.00	02/26/2010	EUR	AAA	(33,500,000.000)	1.0100	(485,447.34)	7.40
SWU0081L3	IRS EUR R 6ME/3.0 09/15/10 DUB	Europe - EMU	3.00	09/15/2012	EUR	AAA	111,700,000.000	0.8589	1,376,453.70	1.95
SWU0089L5	IRS EUR R 6ME/3.0 09/15/10 JPM	Europe - EMU	3.00	09/15/2012	EUR	AAA	143,000,000.000	0.8589	1,762,156.49	1.95
00881A4A21	UK GILT 2.25 03/07/14	United Kingdom	2.25	03/07/2014	GBP	AAA	2,700,000.000	98.4600	4,292,946.50	4.01
008832A15	UK GILT 4.25 6/07/32	United Kingdom	4.25	06/07/2032	GBP	AAA	2,400,000.000	97.2900	3,770,607.49	14.57
008832B22	UK GILT 4.75 12/07/38	United Kingdom	4.75	12/07/2038	GBP	AAA	23,900,000.000	105.4800	40,709,887.57	16.21
0088369A8	UK GILT 4 1/4 3/07/36	United Kingdom	4.25	03/07/2036	GBP	AAA	12,250,000.000	96.8000	19,148,877.76	15.79
008842A14	UK GILT 4.5 12/07/42	United Kingdom	4.50	12/07/2042	GBP	AAA	2,800,000.000	101.9200	4,608,391.08	17.38
0088919B1	UK GILT 3 3/4% 2019	United Kingdom	3.75	09/07/2019	GBP	AAA	14,100,000.000	97.1200	22,113,611.08	8.31
026874BF3	AIG GLBL JR SUB DEB A2	United Kingdom	5.75	03/15/2067	GBP	BAA	8,200,000.000	54.0000	7,150,550.74	2.75
2987899U4	EUROPEAN INVESTMENT BANK SR UNSEC	United Kingdom	4.13	12/07/2017	GBP	AAA	4,300,000.000	100.9700	7,011,205.44	6.87
3780019B9	GKN HOLDINGS PLC SR UNSEC	United Kingdom	7.00	05/14/2012	GBP	BA+	5,700,000.000	106.2250	9,777,627.24	2.22
8656229N6	SMFG PREFERRED CAPITAL BD	United Kingdom	6.16	01/29/2049	GBP	A	1,412,000.000	77.5680	1,768,679.62	4.12
92931N9R3	WPP PLC CO GTD	United Kingdom	6.00	04/04/2017	GBP	BAA	4,075,000.000	101.7350	6,694,680.93	5.99
SWPC893B3	WPP GROUP PLC NEGB SNR NS BP JPM	United Kingdom	-3.75	06/20/2017	GBP	BAA	1,650,000.000	-14.9353	(397,952.37)	0.47
SWPC894B2	WPP GROUP PLC NEGB SNR NS BP BRC	United Kingdom	-3.75	06/20/2017	GBP	BAA	2,425,000.000	-14.9353	(584,869.39)	0.47
0022269O8	REALKREDIT CF 5%***PARTIAL CALL***	Europe - Non-EMU	2.73	01/01/2038	DKK	AAA	14,652,774.540	96.4300	2,724,448.39	3.85
0022299F1	NYKREDIT***PARTIAL CALL***	Europe - Non-EMU	6.00	10/01/2029	DKK	AAA	1,126,003.290	105.5000	229,054.42	2.93
0048069H0	JAPANESE GOVT BOND (30Y) #19	Japan	2.30	06/20/2035	JPY	AA	800,000,000.000	101.4180	8,715,226.38	20.23
004814N54	JAPANESE GOVT BOND (5Y) #82	Japan	0.90	03/20/2014	JPY	AA	5,110,000,000.000	102.1350	56,062,071.01	4.14
004814N62	JAPANESE GOVT BOND (5Y) #85	Japan	0.70	09/20/2014	JPY	AA	2,420,000,000.000	101.1730	26,299,872.18	4.65
004817G89	JAPANESE GOVT BOND (10Y) #286	Japan	1.80	06/20/2017	JPY	AA	2,850,000,000.000	106.7410	32,677,571.30	7.08
004817L18	JAPANESE GOVT BOND (10Y) #289	Japan	1.50	12/20/2017	JPY	AA	8,900,000,000.000	104.1770	99,594,532.47	7.62
004818Q29	JAPANESE GOVT BOND (10Y) #296	Japan	1.50	09/20/2018	JPY	AA	2,150,000,000.000	103.4320	23,887,297.92	8.31
004831A45	JAPANESE GOVT BOND (30Y) #14	Japan	2.40	03/20/2034	JPY	AA	950,000,000.000	103.7310	10,585,364.41	19.35
2495459A4	DEPFA ACS BANK EMTN	Japan	1.65	12/20/2016	JPY	AAA	360,000,000.000	86.9460	3,362,217.09	6.60
JBH000008	FIN FUT JGB 10YR TSE 3/11/10	Japan	0.00	03/12/2010	JPY	AA	8,800,000,000.000	139.7000	132,054,353.08	6.70
SWU0882M2	IRS JPY R 6ML/1.0 06/16/10 BOA	Japan	1.00	06/16/2017	JPY	AA	1,400,000,000.000	-0.5216	(78,440.30)	6.81
SWU0890M2	IRS JPY R 6ML/1.0 06/16/10 RYL	Japan	1.00	06/16/2015	JPY	AA	10,490,000,000.000	1.0688	1,204,307.66	4.89
SWU0918M2	IRS JPY R 6ML/1.0 06/16/10 UAG	Japan	1.00	06/16/2015	JPY	AA	25,130,000,000.000	1.0688	2,885,057.35	4.89
SWU0956M2	IRS JPY R 6ML/1.0 06/16/10 BOA	Japan	1.00	06/16/2015	JPY	AA	4,650,000,000.000	1.0688	533,844.67	4.89
000812A15	NEW S WALES TREAS CORP SER 12	Asia Pacific ex-Japan	6.00	05/01/2012	AUD	AAA	3,350,000.000	102.0800	3,075,489.65	2.15
1729669V7	CITIGROUP PTY LTD GOVT LIQ GTD	Asia Pacific ex-Japan	5.50	06/18/2012	AUD	AAA	9,000,000.000	99.9490	8,090,023.15	2.27
302151F91	COMMONWEALTH BANK AUST GOV GRTND	Asia Pacific ex-Japan	4.50	02/20/2014	AUD	AAA	18,900,000.000	95.0330	16,153,440.82	3.72

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
3023659F0	WESTPAC BANKING CORP GOV GRNTEED	Asia Pacific ex-Japan	4.75	03/05/2014	AUD	AAA	2,000,000.000	95.8800	1,724,593.81	3.74
3126599G2	ING BANK (AUSTRALIA) LTD	Asia Pacific ex-Japan	5.75	08/28/2013	AUD	AAA	3,800,000.000	99.7940	3,410,490.38	3.27
500004254	ANZ BANKING GROUP GOVT GTD	Asia Pacific ex-Japan	5.25	01/16/2014	AUD	AAA	5,000,000.000	97.9160	4,403,038.36	3.60
7102559X0	BANK OF SCOTLAND PLC/AU GOV LIQ GTD	Asia Pacific ex-Japan	5.25	07/24/2012	AUD	AAA	4,000,000.000	99.2060	3,568,837.16	2.36
7775779A7	SEVEN MEDIA GROUP TERM T1	Asia Pacific ex-Japan	6.06	02/07/2013	AUD	BA-	6,285,714.290	87.5000	4,946,425.72	0.25
7775779B5	SEVEN MEDIA GROUP TERM T1	Asia Pacific ex-Japan	5.73	12/28/2012	AUD	BA-	1,499,912.370	87.5000	1,180,328.09	0.25
9412159A5	WESTPAC BANKING CORP MTN	Asia Pacific ex-Japan	4.21	05/25/2017	AUD	AA	1,000,000.000	96.1460	864,689.18	0.05
126513AA8	CEMEX (C10 CAPITAL) 144A	Emerging Markets	6.72	12/31/2049	USD	B-	540,000.000	70.6681	381,607.74	5.41
368266AB8	GAZPROM 144A	Emerging Markets	5.88	06/01/2015	EUR	BAA+	700,000.000	102.5930	1,030,366.80	4.72
SWU0035K2	IRS MXN R TIE/8.3 02/19/09 MLC	Emerging Markets	8.30	02/07/2019	MXN	A	24,200,000.000	0.5319	9,859.73	6.54
SWU046448	IRS BRL ZCS R 11.36/CDI 09/21/09 GLM	Emerging Markets	11.36	01/02/2012	BRL	BAA+	45,700,000.000	-0.1619	(42,453.01)	1.78
SWU046455	IRS BRL ZCS R 11.36/CDI 09/21/09 MLC	Emerging Markets	11.36	01/02/2012	BRL	BAA+	25,200,000.000	-0.1619	(23,409.53)	1.78
00438QAA2	ACCR 2007-1 A1 1ML+5	Net Cash Equivalents	0.28	02/25/2037	USD	AAA	203,296.480	96.7719	196,733.77	0.00
00448MAB7	ACHMEA HYPOTHEEK BANK NV GOV GTD 1	Net Cash Equivalents	0.63	11/03/2014	USD	AAA	7,200,000.000	99.8598	7,189,905.60	0.08
004810L47	JAPAN TREASURY DISC BILL #76	Net Cash Equivalents	0.13	03/29/2010	JPY	AA	830,000,000.000	99.9947	8,915,149.52	0.22
011372968	SMITH GROUP PLC	Net Cash Equivalents	7.88	07/12/2010	GBP	BAA+	7,000,000.000	102.0140	11,531,603.40	0.53
0194789A6	HONDA CANADA FINANCE INC EMTN FRN	Net Cash Equivalents	0.62	03/26/2012	CAD	AA-	3,000,000.000	96.7535	2,768,735.20	0.20
0258M0CS6	AMERICAN EXPRESS CREDIT SR UNSEC FF	Net Cash Equivalents	0.35	02/24/2012	USD	A	200,000.000	97.7821	195,564.20	0.03
02687QBD9	AIG FRN GLBL	Net Cash Equivalents	0.39	10/18/2011	USD	A-	5,000,000.000	90.4520	4,522,600.00	-0.04
03215PFN4	AMRES 1999-1A 1MOLIB+47	Net Cash Equivalents	1.18	06/25/2029	USD	AAA	221,353.120	58.9158	130,411.85	0.00
04544RAA3	ABSHE 2007-HE1 A2 1MLIB+5	Net Cash Equivalents	0.28	12/25/2036	USD	AAA	69,339.720	94.4680	65,503.81	0.00
0495219B5	ATOM 2003-1A 1ME+21BPS	Net Cash Equivalents	0.68	07/01/2034	EUR	AAA	262,146.000	95.2800	358,361.16	0.05
0556N1A45	BNP PARIBAS FINANCE INC 3(a)3 DISC NT*	Net Cash Equivalents	0.06	01/04/2010	USD	A1+	16,000,000.000	99.9998	15,999,964.44	0.01
058927AA2	BAFC 2006-A 1A1 SUPER SR ARM	Net Cash Equivalents	4.53	02/20/2036	USD	AAA	2,348,360.960	86.4196	2,029,442.97	1.00
0717079B1	BHAUS-1 A2 1EUR3M+32 REGS	Net Cash Equivalents	1.04	10/30/2052	EUR	AAA	524,260.080	98.9100	743,982.87	0.13
07384M3D2	BSARM 2004-9 22A1 ARM WM34 WC5.02	Net Cash Equivalents	4.15	11/25/2034	USD	AAA	29,184.150	94.2332	27,501.15	0.50
07384M7C0	BSARM 2005-2 A1 1YRCMT+245	Net Cash Equivalents	2.94	03/25/2035	USD	AAA	5,407,311.690	87.6125	4,737,481.50	0.50
07384M7D8	BSARM 2005-2 A2 1MLIB+195	Net Cash Equivalents	2.18	03/25/2035	USD	AAA	1,316,817.670	89.6567	1,180,615.53	0.50
07384MB68	BSARM 2003-9 2A1 ARM WM33 WC5.1137	Net Cash Equivalents	4.37	02/25/2034	USD	AA	101,836.810	84.6853	86,240.84	0.75
07384MN32	BSARM 2004-2 22A ARM WM34 WC4.917	Net Cash Equivalents	4.10	05/25/2034	USD	AAA	1,088,258.820	87.7451	954,893.79	1.00
07384MYW6	BSARM 2003-7 6A WM33 WC4.979 ARM	Net Cash Equivalents	4.65	10/25/2033	USD	AAA	626,575.900	92.1912	577,648.03	1.00
07384YBM7	BSABS 2001-3-A2 1MOLIB+40	Net Cash Equivalents	0.63	10/27/2032	USD	AAA	110,598.380	66.2468	73,267.88	0.00
07384YEM4	BSABS 2002-2 A1 1MOLIB+33	Net Cash Equivalents	0.89	10/25/2032	USD	AAA	68,466.310	86.5217	59,238.20	0.00
07384YJP2	BSABS 2003-2 A2 AFC 1MOLIB+45	Net Cash Equivalents	0.68	03/25/2043	USD	AAA	3,831.150	97.9287	3,751.80	0.00
07387ACJ2	BSARM 2005-5 A1 1YT+205	Net Cash Equivalents	2.53	08/25/2035	USD	AAA	4,157,512.040	87.3156	3,630,154.92	0.50
07387ACK9	BSARM 2005-5 A2 1YT+215	Net Cash Equivalents	2.56	08/25/2035	USD	AAA	3,394,336.500	88.0680	2,989,322.91	0.75
07389RAN6	BSABS 2006-HE10 21A1 1MLIB+7	Net Cash Equivalents	0.30	12/25/2036	USD	A+	60,449.710	90.3403	54,610.47	0.00
0807319I5	TORR 2007-1 A 1MBBSW+42	Net Cash Equivalents	4.41	10/19/2038	AUD	AAA	8,616,916.180	95.6415	7,411,855.32	0.04
1053829B3	CM-CIC COVERED BONDS COVERED EMTN	Net Cash Equivalents	5.25	06/09/2010	EUR	AAA	5,200,000.000	101.7710	7,592,823.96	0.43
11144QAK2	BCCT-2008-1 ASSET BACKED	Net Cash Equivalents	5.23	06/17/2011	CAD	AAA	18,300,000.000	103.4496	18,058,159.83	0.25
12666UAA1	CWL 2006-15 A1 SEQ 1MLIB+10	Net Cash Equivalents	0.34	10/25/2046	USD	AAA	123,893.060	97.2102	120,436.69	0.00
12667TAB1	CWL 2006-25 2A1 STEP 1MLIB+7	Net Cash Equivalents	0.30	06/25/2047	USD	AAA	353,085.900	94.2731	332,865.06	0.00
12668HAB6	CWL 2006-26 2A1 STEP 1MLIB+8	Net Cash Equivalents	0.31	06/25/2037	USD	AAA	44,828.650	96.1344	43,095.77	0.00
12668KAB9	CWL 2007-5 2A1 1MLIB+10	Net Cash Equivalents	0.33	09/25/2047	USD	AAA	4,462,681.220	92.9525	4,148,173.31	0.00
12669F6Z1	CWHL 2004-22 A3 ARM WM34 WC5.34	Net Cash Equivalents	3.51	11/25/2034	USD	BAA+	1,065,475.010	81.1050	864,152.97	0.75
12669VAB4	CWL 2007-7 2A1 1MLIB+8	Net Cash Equivalents	0.31	10/25/2047	USD	AAA	322,992.610	91.0382	294,046.50	0.00
1429889D8	GRND 1 A 3MEUR+24	Net Cash Equivalents	0.98	07/20/2016	EUR	AAA	1,481,244.000	85.5900	1,818,970.17	0.13
144531DL1	CARR 2005-NC5 A2 STEP 1MLIB+32	Net Cash Equivalents	0.55	10/25/2035	USD	AAA	181,572.830	92.0120	167,068.72	0.00
144539AA1	CARR 2006-NC5 A1 STEP 1ML+5	Net Cash Equivalents	0.28	01/25/2037	USD	AAA	1,259,429.240	95.1758	1,198,671.61	0.00
1483539I8	PERMA 8 4A 3MEUR+13BP	Net Cash Equivalents	0.85	09/10/2032	EUR	AAA	100,000.000	98.5700	141,423.21	0.25
1729669X3	CITIGROUP PTY LTD GOVT LIQ GTD FRN	Net Cash Equivalents	4.79	06/18/2012	AUD	AAA	23,500,000.000	100.2820	21,194,327.98	0.20

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
1729699Y5	CITIGROUP INC SR UNSEC FRN EMTN	Net Cash Equivalents	0.87	06/28/2013	EUR	A	4,100,000.000	94.4820	5,557,876.34	0.14
1729699Z2	CITIGROUP INC SR UNSEC EMTN FRN	Net Cash Equivalents	0.86	03/05/2014	EUR	A	700,000.000	93.0030	934,051.76	0.03
17307GW53	CMLTI 2005-11 A1A 1YRTSY+240	Net Cash Equivalents	2.99	12/25/2035	USD	AAA	508,569.560	88.4130	449,641.35	0.50
17307GXP8	CMLTI 2005-6 A1 1YCMT+210	Net Cash Equivalents	2.51	08/25/2035	USD	AAA	2,752,430.230	88.7148	2,441,812.98	0.50
17307GXQ6	CMLTI 2005-6 A2 1YCMT+215	Net Cash Equivalents	4.25	08/25/2035	USD	AAA	2,706,765.700	89.1603	2,413,360.42	0.50
1739679B8	CITIGROUP INC SR UNSECURED FRN EMTN	Net Cash Equivalents	0.66	01/16/2012	GBP	A	5,800,000.000	96.6200	9,049,548.41	0.00
1800479O2	DECO 2006-E4X A1 3ME+17BP	Net Cash Equivalents	0.90	10/27/2019	EUR	AAA	45,695.580	85.0000	55,727.44	0.13
19301A9E5	DRVON 3 A 1MEUR+10 BP	Net Cash Equivalents	0.58	10/21/2015	EUR	AAA	92,143.220	99.0500	130,946.47	0.05
2101289C0	CAR 2007-1 A 3MEUR+12BP	Net Cash Equivalents	0.86	10/08/2023	EUR	AAA	300,000.000	96.9600	417,339.80	0.13
22540A7A0	CSFB 2001-HE17 A1 1MOLIBOR+31	Net Cash Equivalents	0.85	01/25/2032	USD	AAA	66,531.480	76.9307	51,183.15	0.00
22540VW40	CSFB 2002-AR13 3A WM33 WC6.5	Net Cash Equivalents	2.34	05/25/2032	USD	AAA	30,906.950	95.0405	29,374.11	0.00
22541NAD1	HEAT 2002-1-A4 1MOLIB+30 FSA	Net Cash Equivalents	0.83	11/25/2032	USD	AAA	1,796.170	43.1171	774.46	0.00
22541Q7H9	CSFB 2004-AR2 6M1 1MLIB+65	Net Cash Equivalents	0.88	03/25/2034	USD	AA+	910,303.980	85.1598	775,213.32	0.00
22541QFC1	CSFB 2003-AR18 2A3 WM33 WC5.2935 ARM	Net Cash Equivalents	3.29	07/25/2033	USD	AAA	91,414.000	91.1217	83,297.95	0.50
22541QKX9	CSFB 2003-AR20 2A1 ARM WM33 WC5.0408	Net Cash Equivalents	3.69	08/25/2033	USD	AAA	472,536.930	91.8275	433,918.85	1.00
2290009C0	CRSM 8-A 1MEURBOR+23 REGS	Net Cash Equivalents	0.71	06/13/2035	EUR	AAA	695,326.800	88.2100	880,000.13	0.05
23243HAB7	CWL 2006-24 2A1 1MLIB+5	Net Cash Equivalents	0.28	06/25/2047	USD	AAA	1,562,123.600	95.7232	1,495,314.06	0.00
23245CAB6	CWL 2007-1 2A1 1MLIB+5	Net Cash Equivalents	0.28	07/25/2037	USD	AAA	256,527.890	94.1307	241,471.45	0.00
2325719F8	IMMEO 2 A 3MEUR+16	Net Cash Equivalents	0.87	12/15/2016	EUR	AA-	4,121,985.470	85.1500	5,035,783.54	0.13
233835AZ0	DAIMLERCHRYSLER NA HLDG GLBL NT	Net Cash Equivalents	4.88	06/15/2010	USD	A-	1,000,000.000	101.6528	1,016,528.00	0.44
2471279A3	DELPH 2006-I A 3MEUR+12	Net Cash Equivalents	0.83	09/25/2096	EUR	AAA	400,000.000	97.2000	557,830.43	0.13
25214BAB0	DEXIA CREDIT LOCAL GOV GTD FRN 144A	Net Cash Equivalents	0.90	09/23/2011	USD	AA+	12,400,000.000	100.8969	12,511,215.60	0.22
2667609B5	SCGA 2006-1 A EUR1MLIB+13	Net Cash Equivalents	0.61	07/10/2019	EUR	AAA	500,000.000	97.0500	696,211.98	0.05
2667609D1	SCGA 2007-1 A 1ME+7BP	Net Cash Equivalents	0.55	08/11/2015	EUR	AAA	1,470,927.120	98.9500	2,088,251.97	0.05
2670009J8	DUTCH X A FL STEP SER A	Net Cash Equivalents	0.98	10/02/2079	EUR	AAA	2,185,305.470	99.1600	3,109,027.88	0.13
2670009X7	DMPL III A 3MEUR+25	Net Cash Equivalents	0.97	11/20/2035	EUR	AAA	750,505.280	96.4800	1,038,883.84	0.25
2670019E7	DUTCH XII A 3MEUR+12 REGS	Net Cash Equivalents	0.82	07/02/2037	EUR	AAA	203,529.320	94.3700	275,573.14	0.13
3026589D3	ING BANK (AUSTRALIA) LTD GOV GRNTD	Net Cash Equivalents	4.39	08/28/2013	AUD	AAA	2,000,000.000	99.7200	1,793,663.90	0.14
3056699D7	BANK OF SCOTLAND PLC/AU	Net Cash Equivalents	3.81	07/24/2012	AUD	AAA	7,600,000.000	100.6260	6,877,848.47	0.07
3125489N2	MERRILL LYNCH & CO	Net Cash Equivalents	1.02	05/30/2014	EUR	A	7,000,000.000	92.0220	9,241,993.38	-0.01
3128X8B92	FED HOME LN MTGE NT (5MMM) FRN	Net Cash Equivalents	0.19	05/04/2011	USD	AAA	279,000.000	100.1284	279,358.24	0.09
3128X8D41	FED HOME LN MTGE GLBL NT 1 (3MMM) FR	Net Cash Equivalents	0.14	02/01/2011	USD	AAA	266,000.000	99.9611	265,896.53	0.08
3128X8UJ9	FED HOME LN MTGE NT (3MMM) FRN	Net Cash Equivalents	0.31	04/01/2011	USD	AAA	3,187,000.000	100.1795	3,192,720.67	0.24
31354N5L6	FH ARM 607151 1YRCMT+211 11.44	Net Cash Equivalents	3.12	06/01/2022	USD	AAA	187,781.860	102.0336	191,600.55	0.50
31368BCW4	FN ARM 184685 1YRCMT+216 11.02	Net Cash Equivalents	2.92	11/01/2022	USD	AAA	16,585.900	103.6710	17,194.77	0.75
31368HWG4	FN ARM 190647 1YRCMT+216 10.81	Net Cash Equivalents	3.12	08/01/2023	USD	AAA	151,669.350	102.7012	155,766.22	0.50
31368PXX8	FN ARM 196094 1YRCMT+208 11.20	Net Cash Equivalents	3.83	01/01/2023	USD	AAA	55,083.170	102.2550	56,325.30	0.25
31387UEQ0	FN ARM 594243 1YRCMT+243 12.443	Net Cash Equivalents	3.20	12/01/2030	USD	AAA	17,335.680	103.5496	17,951.03	0.25
31389EZQ1	FN ARM 623651 1YRCMT+223.7 10.88	Net Cash Equivalents	3.00	04/01/2032	USD	AAA	61,405.440	101.2428	62,168.59	0.98
31393NYM5	FHR 2608 FJ SEQ 1MLIB+40	Net Cash Equivalents	0.63	03/15/2017	USD	AAA	88,583.730	99.7455	88,358.25	0.00
31393T7H3	FNR 2004-11 A 1MLIBOR+12	Net Cash Equivalents	0.35	03/25/2034	USD	AAA	198,418.560	90.2317	179,036.34	0.00
31393WXP9	FHR 2638 FA SEQ 1MLIB+40	Net Cash Equivalents	0.63	11/15/2016	USD	AAA	95,371.710	99.6959	95,081.65	0.00
31394RNM7	FHR 2752 FM SEQ 1MLIB+35	Net Cash Equivalents	0.58	12/15/2030	USD	AAA	550,599.320	99.7339	549,134.01	0.00
31394V5L0	FNR 2006-16 FC PAC 1MLIB+30	Net Cash Equivalents	0.53	03/25/2036	USD	AAA	133,742.560	98.4007	131,603.62	0.00
31395M2F5	FSPC T-63 1A1 12MTA+120	Net Cash Equivalents	1.83	02/25/2045	USD	AAA	409,386.130	92.5080	378,715.04	0.00
31395P3D2	FHR 2931 JA PAC WM34 WC5.5798	Net Cash Equivalents	5.00	07/15/2025	USD	AAA	278,750.160	101.0667	281,723.67	0.75
31402LPB2	FN ARM 732218 1YRTSY+120.0 9.22	Net Cash Equivalents	1.74	06/01/2043	USD	AAA	201,315.050	99.7422	200,796.00	0.00
31405U6G9	FN ARM 800171 1YRLIB+135 10.00	Net Cash Equivalents	2.62	12/01/2034	USD	AAA	1,145,023.570	101.9672	1,167,548.32	1.00
31407UMR5	FN ARM 841068 1YR CMT+236 9.19	Net Cash Equivalents	2.85	11/01/2034	USD	AAA	5,095,483.970	103.2174	5,259,426.94	0.00
31409KCQ8	FNMA PASS THRU DUS #873179	Net Cash Equivalents	5.31	12/01/2010	USD	AAA	21,490,895.410	102.2267	21,969,431.89	0.96
317511F73	OTC ECAL USD VS MXN@14.95 CBK	Net Cash Equivalents	0.00	03/18/2010	USD	AAA	(5,900,000.000)	0.0017	(10,011.89)	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
317511F81	OTC ECAL USD VS MXN@14.95 HUS	Net Cash Equivalents	0.00	03/18/2010	USD	AAA	(3,300,000.000)	0.0017	(5,599.87)	0.00
317511L92	OTC ECAL USD VS KRW @ 1320 HUS	Net Cash Equivalents	0.00	03/18/2010	USD	AAA	(3,000,000.000)	0.0005	(1,460.94)	0.00
317511M00	OTC ECAL USD VS KRW @ 1500 JPM	Net Cash Equivalents	0.00	09/01/2010	USD	AAA	(3,800,000.000)	0.0011	(4,264.97)	0.00
317511M18	OTC ECAL USD VS NOK @ 5.95 JPM	Net Cash Equivalents	0.00	01/11/2010	USD	AAA	(3,900,000.000)	0.0016	(6,309.30)	0.00
317511S12	OTC ECAL USD VS KRW @ 1250 JPM	Net Cash Equivalents	0.00	03/18/2010	USD	AAA	(12,500,000.000)	0.0044	(54,682.87)	0.00
317511TY9	OTC ECAL USD VS BRL @2.0950 CBK	Net Cash Equivalents	0.00	03/18/2010	USD	AAA	(5,400,000.000)	0.0012	(6,636.60)	0.00
317511TZ6	OTC ECAL USD VS RYL @ 1320 RYL	Net Cash Equivalents	0.00	03/18/2010	USD	AAA	(5,500,000.000)	0.0005	(2,678.39)	0.00
317511UA9	OTC ECAL USD VS MXN @ 16.25 CBK	Net Cash Equivalents	0.00	09/22/2010	USD	AAA	(4,100,000.000)	0.0073	(30,038.36)	0.00
317511UZ4	OTC ECAL USD VS NOK @ 5.95 JPM	Net Cash Equivalents	0.00	01/29/2010	USD	AAA	(4,400,000.000)	0.0071	(31,269.83)	0.00
317511VL4	OTC EPUT AUD VS USD @ 0.850 BOA	Net Cash Equivalents	0.00	02/01/2010	AUD	AAA	(8,300,000.000)	0.0022	(16,651.07)	0.00
317511VM2	OTC EPUT AUD VS USD @ 0.85 MSX	Net Cash Equivalents	0.00	02/01/2010	AUD	AAA	(4,600,000.000)	0.0022	(9,228.31)	0.00
317511WQ2	OTC EPUT AUD VS USD @ 0.830 RBC	Net Cash Equivalents	0.00	03/18/2010	AUD	AAA	(12,100,000.000)	0.0056	(61,254.79)	0.00
317512AG6	OTC ECAL USD VS NOK @ 6.05 GST	Net Cash Equivalents	0.00	02/16/2010	USD	AAA	(2,600,000.000)	0.0079	(20,466.78)	0.00
317512BK6	OTC ECAL USD VS MXN@14.22 HUS	Net Cash Equivalents	0.00	02/05/2010	USD	AAA	(4,700,000.000)	0.0012	(5,863.06)	0.00
317512BL4	OTC EPUT AUD VS USD @ 0.87 BPS	Net Cash Equivalents	0.00	01/11/2010	AUD	AAA	(4,000,000.000)	0.0008	(3,004.91)	0.00
317512BP5	OTC EPUT AUD VS USD @ 0.87 BOA	Net Cash Equivalents	0.00	01/11/2010	AUD	AAA	(3,800,000.000)	0.0008	(2,854.66)	0.00
317512CF6	OTC EPUT USD VS MXN@12.75 HUS	Net Cash Equivalents	0.00	02/05/2010	USD	AAA	(10,200,000.000)	0.0085	(86,405.02)	0.00
317512CY5	OTC ECAL USD VS KRW @ 1250 BOA	Net Cash Equivalents	0.00	03/18/2010	USD	AAA	(4,600,000.000)	0.0044	(20,123.30)	0.00
317512DB4	OTC ECAL USD VS BRL @1.91 BOA	Net Cash Equivalents	0.00	02/18/2010	USD	AAA	(5,500,000.000)	0.0045	(24,965.11)	0.00
31846LBS4	FAMLT 1997-4 A3 MBIA WM27 1L+23	Net Cash Equivalents	0.46	12/20/2027	USD	A	14,011.730	61.0678	8,556.65	0.00
32028GAC9	FFML 2006-FF15 A3 1MLIB+5	Net Cash Equivalents	0.28	11/25/2036	USD	AAA	174,588.620	97.5070	170,236.07	0.00
32029AAB3	FFML 2006-FF18 A2A STEP 1MLIB+7	Net Cash Equivalents	0.30	12/25/2037	USD	AAA	8,862.710	97.8550	8,672.60	0.00
32051DQ39	FHASI 2003-AR4 2A1 WM33 WC4.7464 ARM	Net Cash Equivalents	2.92	12/25/2033	USD	AAA	513,977.150	89.4728	459,869.64	0.75
32051DXK3	FHASI 2003-AR2 2A1 ARM WM33 WC5.0175	Net Cash Equivalents	3.15	07/25/2033	USD	AAA	160,407.710	91.4120	146,631.86	0.50
32051GQL2	FHASI 2005-AR3 2A1 ARM WM35 WC5.6237	Net Cash Equivalents	5.38	08/25/2035	USD	AAA	486,042.520	86.3317	419,608.87	0.75
336161AZ7	FRBPT 2001 FRBI-A 1MOLIB+35	Net Cash Equivalents	0.58	11/15/2031	USD	AAA	162,974.830	85.1010	138,693.28	0.00
3428619C7	INTES 2-BCI A2 FRN 3MEUR+28	Net Cash Equivalents	1.00	08/28/2023	EUR	AAA	2,364,792.370	98.2700	3,334,186.72	0.10
36185NX70	GMACM 2004-AR1 22A ARM WM34 WC4.697	Net Cash Equivalents	4.56	06/25/2034	USD	AAA	106,974.730	83.4454	89,265.44	1.00
36202J3R7	GN II ARM 008008M 10/10 12.00	Net Cash Equivalents	3.63	07/20/2022	USD	AAA	31,011.350	102.5533	31,803.16	1.00
36202J5G9	GN II ARM 008047M 10/10 10.50	Net Cash Equivalents	3.63	09/20/2022	USD	AAA	20,856.510	102.2639	21,328.69	1.00
36202K2A2	GN II ARM 008869M 01/11 11.50	Net Cash Equivalents	4.13	11/20/2021	USD	AAA	42,091.200	102.1368	42,990.61	1.00
36202K6G5	GN II ARM 008971M 10/10 11.50	Net Cash Equivalents	3.63	09/20/2026	USD	AAA	19,647.720	102.4293	20,125.03	1.00
36202KD93	GN II ARM 008228M 10/10 10.00	Net Cash Equivalents	3.63	07/20/2023	USD	AAA	33,462.360	102.2150	34,203.55	1.00
36202KF67	GN II ARM 008289M 10/10 11.00	Net Cash Equivalents	3.63	09/20/2023	USD	AAA	80,518.850	102.3232	82,389.45	1.00
36202KFJ9	GN II ARM 008269M 10/10 11.00	Net Cash Equivalents	3.63	08/20/2023	USD	AAA	11,219.940	102.3209	11,480.34	1.00
36202KFV2	GN II ARM 008280M 10/10 10.00	Net Cash Equivalents	3.63	09/20/2023	USD	AAA	44,068.180	102.2168	45,045.09	1.00
36202KGU3	GN II ARM 008311M 01/11 11.00	Net Cash Equivalents	4.13	10/20/2023	USD	AAA	141,231.320	102.1614	144,283.92	1.00
36202KPM1	GN II ARM 008528M 01/11 11.50	Net Cash Equivalents	4.13	10/20/2024	USD	AAA	11,739.750	102.2267	12,001.16	1.00
36202KTG0	GN II ARM 008651M 10/10 11.00	Net Cash Equivalents	3.63	07/20/2025	USD	AAA	170,880.060	102.3692	174,928.53	1.00
36202KUY9	GN II ARM 008699M 10/10 11.00	Net Cash Equivalents	3.63	09/20/2025	USD	AAA	35,129.130	102.3717	35,962.30	1.00
36202KW76	GN II ARM 008770M 01/11 11.50	Net Cash Equivalents	4.13	12/20/2025	USD	AAA	13,668.140	102.2641	13,977.60	1.00
36202KZ65	GN II ARM 008865M 07/10 10.00	Net Cash Equivalents	4.38	05/20/2026	USD	AAA	65,393.650	102.7659	67,202.34	1.00
36225CDP8	GN II ARM 080109M 10/10 12.00	Net Cash Equivalents	3.63	08/20/2027	USD	AAA	41,838.090	102.7197	42,975.96	1.00
36225CN36	GN II ARM 080409M 07/10 12.00	Net Cash Equivalents	4.38	05/20/2030	USD	AAA	120,320.730	103.2197	124,194.72	1.00
36225CNK8	GN II ARM 080393X 07/10 11.00	Net Cash Equivalents	4.38	04/20/2030	USD	AAA	253,750.760	102.9135	261,143.88	1.00
36225CNP7	GN II ARM 080397M 07/10 12.00	Net Cash Equivalents	4.38	04/20/2030	USD	AAA	25,134.820	103.2203	25,944.23	1.00
36225CNZ5	GN II ARM 080407M 07/10 11.00	Net Cash Equivalents	4.38	05/20/2030	USD	AAA	164,614.030	102.9114	169,406.65	1.00
36225CQZ2	GN II ARM 080471X 01/11 11.50	Net Cash Equivalents	4.13	11/20/2030	USD	AAA	20,826.670	102.3492	21,315.92	0.75
36228CZS5	GSMS 2007-EOP A1 1MLIB+9 144A	Net Cash Equivalents	0.32	03/06/2020	USD	AAA	274,089.410	95.1806	260,879.95	0.00
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Net Cash Equivalents	3.34	09/25/2035	USD	AAA	2,289,827.700	86.8260	1,988,166.25	0.50
36804PAG1	GATX FIN CORP BD	Net Cash Equivalents	5.13	04/15/2010	USD	BAA+	500,000.000	100.7326	503,663.00	0.27

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
37638ZAA2	GLACIER CREDIT CARD TRST SR UNSECUF	Net Cash Equivalents	5.03	02/20/2013	CAD	AAA	6,400,000.000	106.0839	6,476,241.90	0.25
41161PBM4	HVMLT 2003-1 A ARM WM33 WC5.1757	Net Cash Equivalents	3.98	05/19/2033	USD	AAA	934,125.450	91.0455	850,479.56	1.00
41161PMX8	HVMLT 2005-4 3A1 ARM WM35 WC5.4265	Net Cash Equivalents	5.10	07/19/2035	USD	BAA+	226,659.660	69.5117	157,554.94	0.50
43709XAC5	INABS 2006-E 2A1 STEP 1MLIB+6	Net Cash Equivalents	0.29	04/25/2037	USD	AAA	184,572.930	98.9027	182,547.52	0.00
45254NFL6	IMM 2003-9F-A1 AFC 1MLIBOR+40	Net Cash Equivalents	1.23	07/25/2033	USD	AAA	120,166.870	77.8259	93,520.96	0.00
45660N6S9	INDX 2004-AR11 2A ARM WM34 WC5.8242	Net Cash Equivalents	2.97	12/25/2034	USD	BAA-	314,931.820	69.1339	217,724.56	0.25
46629QAA4	JPMAC 2006-CH2 AF1A 1MLIB+9	Net Cash Equivalents	0.32	10/25/2036	USD	AA+	826,718.940	92.1497	761,818.94	0.00
52108MAA1	LBUBS 2005-C7 A1 SEQ	Net Cash Equivalents	4.99	11/15/2030	USD	AAA	85,561.030	100.5561	86,036.84	0.64
5252509K4	LOCAT 2006-4 A2 3MEUR+16	Net Cash Equivalents	0.87	12/12/2028	EUR	AAA	72,265.260	92.0500	95,439.75	0.13
542514HN7	LBMLT 2004-4 1A1 1MLIB+28	Net Cash Equivalents	0.51	10/25/2034	USD	AAA	12,369.070	77.3391	9,566.12	0.00
55275BAB3	MABS 2006-NC2 A2 1ML+4	Net Cash Equivalents	0.27	08/25/2036	USD	AAA	6,352.070	99.3693	6,312.01	0.00
5544551P0	SWAN 2006-1E A1 3MLIB+8 REGS	Net Cash Equivalents	0.35	05/12/2037	USD	AAA	255,573.490	96.5390	246,728.09	0.12
571748AN2	MARSH & MCLENNAN COS INC	Net Cash Equivalents	5.15	09/15/2010	USD	BAA	2,200,000.000	102.5332	2,255,730.40	0.69
57633ZAD9	MASTER CREDIT CARD TRUST NT	Net Cash Equivalents	5.30	08/21/2012	CAD	AAA	2,700,000.000	107.2230	2,761,502.41	0.25
576433UL8	MARM 2004-13 3A6 ARM WM34WC4.05	Net Cash Equivalents	3.10	11/21/2034	USD	AAA	100,000.000	97.9426	97,942.64	0.00
576455AA7	MABS 2006-HE5 A1 1MLIB+6	Net Cash Equivalents	0.29	11/25/2036	USD	AAA	46,616.350	99.2404	46,262.23	0.00
58403AAB4	MEDL 2004-1G A1 3MLIB+13	Net Cash Equivalents	0.39	05/25/2035	USD	AAA	2,032,358.900	95.4000	1,938,870.39	0.00
585525DF2	MRFC 1999-TBC3 A2 1ML+49	Net Cash Equivalents	2.61	10/20/2029	USD	AAA	87,958.760	94.5607	83,174.45	0.00
585525ED6	MRFC 2000-TBC2 A1 AS 1MLIB+48	Net Cash Equivalents	0.72	06/15/2030	USD	AAA	159,125.660	84.2111	134,001.50	0.00
589929M70	MLMI 2003-A2 1A1 ARM WM32 WC 5.263	Net Cash Equivalents	3.63	02/25/2033	USD	AAA	285,616.460	89.0124	254,234.09	0.50
5901879B8	MERRILL LYNCH & CO SR UNSUB FRN	Net Cash Equivalents	1.02	08/25/2014	EUR	A	300,000.000	92.6170	398,646.46	-0.01
59020UL60	MLCC 2005-3 4A 1MLIB+25	Net Cash Equivalents	0.48	11/25/2035	USD	AAA	123,491.010	70.8320	87,471.13	0.00
59020UQ40	MLMI 2005-A8 A3A2 1MLIB+25	Net Cash Equivalents	0.48	08/25/2036	USD	AAA	490,145.120	63.0609	309,089.92	0.00
59020UZZ1	MLCC 2005-2 1A ARM 6MLIB+125	Net Cash Equivalents	4.25	10/25/2035	USD	AAA	5,320,409.580	86.8674	4,621,700.40	1.00
61745F9S9	MORGAN STANLEY GMTN SR UNSEC FRN	Net Cash Equivalents	1.02	11/29/2013	EUR	A	5,050,000.000	93.6620	6,786,264.00	0.04
62914AAA0	NIBC BANK NV GOVT LIQ GTD FRN 144A	Net Cash Equivalents	0.64	12/02/2014	USD	AAA	22,500,000.000	100.0982	22,522,095.00	0.16
63860KAB8	NSTR 2007-C 2AV1 1MLIB+6	Net Cash Equivalents	0.29	06/25/2037	USD	AAA	256,850.100	97.0370	249,239.61	0.00
63860LAB6	NSTR 2007-B 2AV1 1MLIB+12	Net Cash Equivalents	0.35	04/25/2037	USD	AAA	24,079.760	92.8314	22,353.57	0.00
64032JAA4	NSTL 2008-4 A1 3MLIB+53	Net Cash Equivalents	0.81	04/27/2015	USD	AAA	48,517.710	100.1376	48,584.48	0.00
68400XAA8	MESA 2001-5 A1 144A 1ML+40AMBAC	Net Cash Equivalents	0.63	12/25/2031	USD	AAA	320,043.250	87.2205	279,143.42	0.00
6954849I8	REALKREDIT DANMARK COVERED	Net Cash Equivalents	5.00	01/01/2010	EUR	AAA	2,500,000.000	100.0000	3,586,872.62	0.01
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.52	05/01/2010	USD	AAA	8,751,042.624	10.0120	87,615,438.75	0.17
7450009F8	COMP 2007-1 A 3MEUR+11	Net Cash Equivalents	0.83	02/25/2019	EUR	AAA	300,000.000	97.7600	420,783.20	0.13
74588WAA2	PUMA G5 A1 3MLIB+7 144A	Net Cash Equivalents	0.34	02/21/2038	USD	AAA	3,230,840.000	92.9404	3,002,756.27	0.12
74923PAA1	RAMP 2007-RZ1 A1 1MLIB+7	Net Cash Equivalents	0.30	02/25/2037	USD	AAA	302,534.940	97.4660	294,868.80	0.00
74927U9A8	RBS GOV GTD EMTN FRN	Net Cash Equivalents	1.18	04/23/2012	USD	AAA	17,200,000.000	101.2009	17,406,554.80	0.06
759950BD9	RAMC 2003-3 A 1MLIBOR+50	Net Cash Equivalents	0.73	12/25/2033	USD	AAA	158,227.740	82.1631	130,004.83	0.00
760985LY5	RAMP 2002-RS3 A11 AS 1MLIB+28	Net Cash Equivalents	0.79	06/25/2032	USD	AAA	6,992.260	82.0712	5,738.63	0.00
78442GHB5	SLMA 2003-6 A4 3MLIB+20	Net Cash Equivalents	0.45	12/17/2018	USD	AAA	19,077.340	99.4505	18,972.51	0.00
78443XAA6	SLMA 2007-2 A1 3MLIB-2	Net Cash Equivalents	0.26	04/25/2014	USD	AAA	39,539.940	99.9705	39,528.27	0.00
78443XAB4	SLMA 2007-2 A2 3MLIB+0	Net Cash Equivalents	0.28	07/25/2017	USD	AAA	200,000.000	99.0338	198,067.52	0.00
78443YAA4	SLMA 2007-3 A1 3MLIB-1	Net Cash Equivalents	0.27	10/27/2014	USD	AAA	995,947.320	99.9203	995,153.45	0.00
78444NAB5	SLCLT 2008-2 A2 3MLIB+45	Net Cash Equivalents	0.70	06/15/2017	USD	AAA	100,000.000	99.8149	99,814.87	0.00
78444YAA3	SLMA 2008-5 A1 3MLIB+80	Net Cash Equivalents	1.08	10/25/2013	USD	AAA	42,333.550	100.2054	42,420.49	0.00
78445AAA4	SLMA 2008-4 A1 3MLIB+68	Net Cash Equivalents	0.96	07/25/2013	USD	AAA	447,627.640	100.2838	448,897.79	0.00
78445FAB1	SLMA 2008-7 A2 3MLIB+50	Net Cash Equivalents	0.78	10/25/2017	USD	AAA	9,100,000.000	99.6415	9,067,373.77	0.00
78445JAA5	SLMA 2008-9 A 3MLIB+150	Net Cash Equivalents	1.78	04/25/2023	USD	AAA	26,621,776.470	104.0771	27,707,167.59	0.00
78453WAA5	SMHLG 7 A1 3MLIB+14	Net Cash Equivalents	0.40	03/09/2036	USD	AAA	4,880,029.180	98.2650	4,795,360.67	0.12
7863109B0	SAEC 4 A 3MEUR+15 REGS	Net Cash Equivalents	0.87	05/25/2036	EUR	AAA	160,119.000	96.9600	222,746.77	0.13
8263489F3	SIENA 2003-4 A2 3MEUR+23	Net Cash Equivalents	0.95	12/16/2038	EUR	AAA	542,778.000	98.6400	768,159.22	0.13
829072693	FINL FUTURES MAINTENANCE (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	1,202,998.650	95.9366	1,726,001.17	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
83365SA45	SOCIETE GENERALE N AMER 3(a)3 DISC NT	Net Cash Equivalents	0.10	01/04/2010	USD	A1	16,000,000.000	99.9998	15,999,964.44	0.01
83715AAE9	SCSLC 2008-1 A1 3MLIB+50	Net Cash Equivalents	0.76	09/02/2014	USD	AAA	145,109.400	99.8780	144,932.37	0.00
848077095	FINL FUTURES MAINTENANCE (JPY)	Net Cash Equivalents	0.00	12/01/2015	JPY	A1+	122,936,000.000	78.4156	1,320,543.53	0.00
863579AV0	SARM 2004-12 7A1 WM34 WC5.4668 ARM	Net Cash Equivalents	5.21	09/25/2034	USD	AA+	332,349.890	87.4686	290,701.90	1.00
86358RL21	SASC 2002-HF1-A 1ML+29	Net Cash Equivalents	0.52	01/25/2033	USD	AAA	15,325.730	86.7761	13,299.08	0.00
86358RW45	ARC 2002-BC4-A 1MOLIB+29	Net Cash Equivalents	0.52	07/25/2032	USD	AAA	44,408.410	90.2378	40,073.16	0.00
86359BGF2	SARM 2004-1 4A1 WM34 WC5.5718 ARM	Net Cash Equivalents	3.59	02/25/2034	USD	AAA	509,756.130	84.3763	430,113.46	1.00
86359BNU1	SARM 2004-4 3A2 ARM WM34 WC5.38	Net Cash Equivalents	3.26	04/25/2034	USD	AAA	724,628.290	81.6889	591,940.52	0.75
86359LBY4	SAMI 2004-AR3 1A2 AFC 1MLIB+29	Net Cash Equivalents	0.52	07/19/2034	USD	AAA	36,937.540	82.0084	30,291.88	0.00
86359LPF0	SAMI 2005-AR5 A3 1MLIB+25	Net Cash Equivalents	0.48	07/19/2035	USD	AAA	194,642.960	82.0037	159,614.43	0.00
885220EB5	TMST 2003-5 1A WM33 WC6.2822 ARM	Net Cash Equivalents	3.96	10/25/2043	USD	AAA	210,256.340	92.6059	194,709.82	0.00
88522RAA2	TMST 2006-5 A1 ARM 1MLIB+12	Net Cash Equivalents	0.35	10/25/2046	USD	AAA	641,123.360	98.1043	628,969.65	0.00
888072691	FINL FUTURES MAINTENANCE (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	483,668.250	125.1603	781,051.12	0.00
908004690	STATE STREET OVERNIGHT RATE AUD	Net Cash Equivalents	0.35	12/31/2015	AUD	A1+	133,388.620	101.5900	119,963.07	0.00
911029890	STIF FUND (CNY)	Net Cash Equivalents	0.00	12/01/2015	CNY	A1+	1.000	81.9240	0.15	0.00
912795T43	U S TREASURY BILLS	Net Cash Equivalents	0.12	02/25/2010	USD	AAA	131,000.000	99.9939	130,992.01	0.15
912795T68	U S TREASURY BILLS	Net Cash Equivalents	0.05	03/11/2010	USD	AAA	601,000.000	99.9936	600,961.54	0.18
912795T76	U S TREASURY BILLS	Net Cash Equivalents	0.09	03/18/2010	USD	AAA	1,771,000.000	99.9919	1,770,856.55	0.21
912795T84	U S TREASURY BILLS	Net Cash Equivalents	0.11	03/25/2010	USD	AAA	3,637,000.000	99.9918	3,636,701.77	0.22
912795UL3	CASH MGMT BILL	Net Cash Equivalents	0.17	04/01/2010	USD	AAA	858,000.000	99.9879	857,896.18	0.24
914025192	STIF FUND (BRL)	Net Cash Equivalents	0.00	12/01/2015	BRL	A1+	1.000	85.4168	0.57	0.00
915100093	STIF FUND (BZD)	Net Cash Equivalents	0.00	12/01/2015	BZD	A1+	1.000	3.9000	0.51	0.00
920077096	STIF FUND (CAD)	Net Cash Equivalents	0.00	12/01/2015	CAD	A1+	103,745.710	103.0066	98,960.95	0.00
922070099	STIF FUND (DKK)	Net Cash Equivalents	0.00	12/31/2015	DKK	A1+	42.410	76.1857	8.18	0.00
9229019C9	VELAH 1 A1 3MEUR+28	Net Cash Equivalents	1.01	10/24/2027	EUR	AAA	733,722.580	99.5200	1,047,654.78	0.13
923014898	STIF FUND(CLP)	Net Cash Equivalents	0.00	12/31/2015	CLP	A1+	1.000	0.0000	0.00	0.00
929072692	STATE STREET STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	248,345.020	95.9366	356,312.78	0.00
929227R65	WAMU 2003-AR5 A7 ARM WM33 WC 4.9155	Net Cash Equivalents	2.91	06/25/2033	USD	AAA	254,049.480	95.2595	242,006.32	0.50
939078093	STIF FUND (HUF)	Net Cash Equivalents	0.00	12/01/2015	HUF	A1+	6.620	56.9023	0.04	0.00
940028996	STIF FUND (HONGKONG)	Net Cash Equivalents	0.00	12/01/2015	HKD	A1+	26,522.530	99.4178	3,420.47	0.00
941098493	STIF FUND(IDR)	Net Cash Equivalents	0.00	12/31/2015	IDR	A1+	1.000	0.0000	0.00	0.00
945002699	STIF FUND (INR)	Net Cash Equivalents	0.00	12/01/2015	INR	A1+	1.000	93.0700	0.02	0.00
948070099	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/31/2015	JPY	A1+	194,810,409.000	77.8354	2,092,597.98	0.00
94981PAA8	WFHET 2005-2 A1A 1MLIB+23	Net Cash Equivalents	0.46	10/25/2035	USD	AAA	1,103,136.940	96.5575	1,065,161.01	0.00
950070094	STIF FUND (MYR)	Net Cash Equivalents	0.00	12/31/2015	MYR	A1+	1.000	0.0000	0.00	0.00
952070092	STIF FUND (MXN)	Net Cash Equivalents	0.00	12/31/2015	MXN	A1+	52,372.720	156.3520	4,011.58	0.00
956077093	STIF FUND (NZD)	Net Cash Equivalents	0.00	12/31/2015	NZD	A1+	25,569.280	79.3444	18,605.49	0.00
960078095	STIF FUND (NOK)	Net Cash Equivalents	0.00	12/01/2015	NOK	A1+	1.000	80.8752	0.17	0.00
9612EMAJ8	WESTPAC BANKING CORP GOV GTD FRN 1	Net Cash Equivalents	0.54	09/10/2014	USD	AAA	10,000,000.000	100.2866	10,028,660.00	0.18
963169495	STIF FUND (PEN)	Net Cash Equivalents	0.00	12/01/2015	PEN	A1+	1.000	80.8920	0.35	0.00
966077091	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	286.1700	0.35	0.00
968061499	STIF FUND (SGD)	Net Cash Equivalents	0.00	12/01/2015	SGD	A1+	1.000	80.0252	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
972007009	STIF FUND (ZAR)	Net Cash Equivalents	0.00	12/01/2015	ZAR	A1+	1.000	95.7287	0.14	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+	1.000	101.2703	0.27	0.00
980070098	STIF FUND (SEK)	Net Cash Equivalents	0.00	12/31/2015	SEK	A1+	373,345.290	83.9123	52,288.52	0.00
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	4,590,014.020	100.0000	4,590,014.02	0.00
984070094	STIF FUND (CHF)	Net Cash Equivalents	0.00	12/31/2015	CHF	A1+	1.000	79.5988	0.97	0.00
985089796	STIF FUND (THB)	Net Cash Equivalents	0.00	12/01/2015	THB	A1+	1.000	66.6800	0.03	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
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+	65,168.060	125.1603	105,236.57	0.00
996078093	STIF FUND (AED)	Net Cash Equivalents	0.00	12/31/2015	AED	A1+	1.000	99.1751	0.27	0.00
9962039P2	PUMAM P10 BA REG S 1MBBSW1M+28	Net Cash Equivalents	4.25	07/12/2036	AUD	AAA	1,561,858.000	95.7500	1,344,959.26	0.04
9962039T4	PUMAM P11 BA 1MBBSW+17	Net Cash Equivalents	4.17	08/22/2037	AUD	AAA	3,525,008.000	96.5400	3,060,526.92	0.04
AUD0011A4	AUSTRALIAN DOLLARS	Net Cash Equivalents	0.00	01/11/2010	USD		3,200,000.000	1.1132	2,874,593.18	0.00
AUD0011A4	AUSTRALIAN DOLLARS	Net Cash Equivalents	0.00	01/11/2010	USD		(97,921,569.910)	1.1132	(87,963,961.50)	0.00
BRL0033A5	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	02/02/2010	USD		29,132,112.000	1.7558	16,592,072.49	0.00
CAD0020B3	CANADIAN DOLLAR	Net Cash Equivalents	0.00	01/20/2010	USD		1,500,000.000	1.0483	1,430,851.25	0.00
CAD0021B2	CANADIAN DOLLAR	Net Cash Equivalents	0.00	01/21/2010	USD		(62,136,000.000)	1.0483	(59,271,695.32)	0.00
CLP0050A1	CHILEAN PESO-NDF	Net Cash Equivalents	0.00	02/19/2010	USD		31,472,200.000	506.2333	62,169.36	0.00
CNY0075A8	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/16/2010	USD		17,470,790.000	6.8216	2,561,089.18	0.00
CNY0075A8	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/16/2010	USD		(17,470,790.000)	6.8216	(2,561,089.19)	0.00
CNY0137A4	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	05/17/2010	USD		50,600,410.000	6.8154	7,424,425.90	0.00
CNY0137A4	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	05/17/2010	USD		(50,600,410.000)	6.8154	(7,424,425.90)	0.00
CNY0158A8	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	06/07/2010	USD		84,360,487.000	6.8130	12,382,271.05	0.00
CNY0320A1	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/16/2010	USD		28,896,875.000	6.7770	4,263,962.67	0.00
CNY0321A0	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/17/2010	USD		158,887,011.500	6.7768	23,445,901.28	0.00
CNY1166A6	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	06/15/2011	USD		6,505,785.000	6.5283	996,543.54	0.00
CSH00GRE4	CASH COLLATERAL FUTS GRE USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	106.650	100.0000	106.65	0.00
CSH00GSC7	CASH COLLATERAL FUTS GSC USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	0.000	0.0000	0.00	0.00
CSH00SAL0	CASH COLLATERAL FUTS SAL USD	Net Cash Equivalents	0.04	12/31/2060	USD	A1+	0.000	0.0000	0.00	0.00
CSH00SAL0	CASH COLLATERAL FUTS SAL USD	Net Cash Equivalents	0.04	12/31/2060	USD	A1+	18,000.000	100.0000	18,000.00	0.00
DKK0027B5	DANISH KRONER	Net Cash Equivalents	0.00	01/27/2010	USD		(14,480,000.000)	5.1881	(2,791,024.55)	0.00
EDU0P0007	ICME APUT EURO\$PUT 9/10 @ 90.25	Net Cash Equivalents	0.00	09/13/2010	USD	AAA	363,000,000.000	0.0025	2,268.75	0.25
ERH100006	FIN FUT EURIBOR LIF 03/14/11	Net Cash Equivalents	0.00	03/15/2011	EUR	AAA	70,000,000.000	97.8700	98,293,222.54	0.25
ERM100000	FIN FUT EURIBOR LIF 06/13/11	Net Cash Equivalents	0.00	06/14/2011	EUR	AAA	180,000,000.000	97.6250	252,121,276.47	0.25
EUR0004B2	EUR - USD 01/04/2010	Net Cash Equivalents	0.00	01/04/2010	USD		(7,000,000.000)	0.6970	(10,043,200.11)	0.00
EUR0008B8	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	01/08/2010	USD		272,000.000	0.6970	390,247.82	0.00
EUR0026B6	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	01/26/2010	USD		11,300,000.000	0.6970	16,212,129.26	0.00
EUR0026B6	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	01/26/2010	USD		(519,576,000.000)	0.6970	(745,436,572.56)	0.00
EUR0049D5	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	02/18/2010	USD		(83,726,000.000)	0.6970	(120,117,009.57)	0.00
G0501WAD8	ARRAN 2005-B A1 3MLIB+5	Net Cash Equivalents	0.30	12/15/2012	USD	AAA	400,000.000	97.2310	388,924.00	0.00
GBP0013A5	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/13/2010	USD		36,404,000.000	0.6193	58,782,496.36	0.00
GBP0013A5	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/13/2010	USD		(139,960,000.000)	0.6193	(225,997,093.48)	0.00
HKD0050A1	HONG KONG DOLLARS	Net Cash Equivalents	0.00	02/19/2010	USD		(945,786.270)	7.7513	(122,015.80)	0.00
IDR0022A6	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	01/22/2010	USD		42,085,680,000.000	9,437.1667	4,459,567.31	0.00
IDR0260A7	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	09/17/2010	USD		44,542,100,000.000	9,873.1481	4,511,438.43	0.00
INR0083A0	INDIAN RUPEE-INR NDF	Net Cash Equivalents	0.00	03/24/2010	USD		(282,679.550)	46.8364	(6,035.46)	0.00
JPY0014B8	JAPANESE YEN	Net Cash Equivalents	0.00	01/14/2010	USD		99,250,000.000	93.0880	1,066,194.89	0.00
JPY0014B8	JAPANESE YEN	Net Cash Equivalents	0.00	01/14/2010	USD		(3,634,809,000.000)	93.0880	(39,047,000.31)	0.00
JPY0025A7	JAPANESE YEN	Net Cash Equivalents	0.00	01/25/2010	USD		350,000,000.000	93.0826	3,760,101.93	0.00
JPY0025A7	JAPANESE YEN	Net Cash Equivalents	0.00	01/25/2010	USD		(22,745,022,000.000)	93.0826	(244,353,146.07)	0.00
JPY0088A1	JAPANESE YEN	Net Cash Equivalents	0.00	03/29/2010	USD		(830,000,000.000)	93.0503	(8,919,909.92)	0.00
KRW0042A2	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	02/11/2010	USD		11,027,660,000.000	1,165.9750	9,457,887.18	0.00
KRW0209A1	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	07/28/2010	USD		4,805,297,597.000	1,174.4417	4,091,559.19	0.00
KRW0239A5	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	08/27/2010	USD		4,093,005,000.000	1,175.4417	3,482,099.64	0.00
KRW0316A1	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	11/12/2010	USD		2,846,857,272.000	1,179.5417	2,413,528.37	0.00
LH10000	FIN FUT UK 90DAY LIF 03/16/11	Net Cash Equivalents	0.00	03/17/2011	GBP	AAA	9,000,000.000	97.5000	14,170,298.73	0.25
LZ00000	FIN FUT UK 90DAY LIF 12/15/10	Net Cash Equivalents	0.00	12/16/2010	GBP	AAA	188,500,000.000	97.9800	298,250,149.78	0.25
LBOPNTA2	LBI OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		209,923.870	30.0000	62,977.16	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
MXN0112A2	MEXICAN NUEVO PESO	Net Cash Equivalents	0.00	04/22/2010	USD		166,059,098.570	13.2325	12,549,378.47	0.00
MYR0043A0	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	02/12/2010	USD		573,270.700	3.4302	167,125.06	0.00
MYR0165A2	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	06/14/2010	USD		55,977.280	3.4466	16,241.50	0.00
NOK0005A4	NORWEGIAN KRONER	Net Cash Equivalents	0.00	01/05/2010	USD		3,178,375.200	5.7781	550,072.53	0.00
NOK0005A4	NORWEGIAN KRONER	Net Cash Equivalents	0.00	01/05/2010	USD		(3,178,375.200)	5.7781	(550,072.53)	0.00
NOK0082A0	NORWEGIAN KRONER	Net Cash Equivalents	0.00	03/23/2010	USD		152,277,000.000	5.7990	26,259,341.10	0.00
PHP0106A0	PHILIPPINE PESO-NDF	Net Cash Equivalents	0.00	04/16/2010	USD		1,031,285.000	46.8203	22,026.44	0.00
SEK0082A7	SWEDISH KRONER	Net Cash Equivalents	0.00	03/23/2010	USD		424,000.000	7.1369	59,409.28	0.00
SGD0076A8	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	03/17/2010	USD		(138,298.550)	1.4051	(98,424.87)	0.00
SWPC00L87	CNA FINANCIAL CORP NS BP BRC	Net Cash Equivalents	-1.39	12/20/2014	USD	BAA-	3,000,000.000	4.5581	136,743.29	-0.10
SWPC02E08	HSBC FINANCE CORP NS SP GST	Net Cash Equivalents	1.50	06/20/2010	USD	A	1,400,000.000	0.4574	6,403.73	0.00
SWPC02G06	NEWELL RUBBERMAID NS BP GST	Net Cash Equivalents	-0.78	06/20/2013	USD	BAA-	5,000,000.000	0.2720	13,598.72	0.00
SWPC030D3	TYCO ELECTRONICS GROU NEGB SNR NS	Net Cash Equivalents	-1.10	03/20/2014	USD	BAA	2,000,000.000	-2.2975	(45,949.38)	0.05
SWPC06L35	SMITH GROUP NS BP RYL	Net Cash Equivalents	-0.53	09/20/2010	GBP	BAA+	7,000,000.000	-0.1976	(22,332.22)	0.00
SWPC06P15	PEARSON DOLLAR FIN NEGB SNR NS BP BI	Net Cash Equivalents	-0.61	06/20/2013	USD	BAA+	2,500,000.000	-0.7610	(19,025.70)	0.02
SWPC06Q3C	AUTOZONE NEGB NS BP BOA	Net Cash Equivalents	-1.07	03/20/2014	USD	BAA	1,000,000.000	-2.4310	(24,309.69)	0.05
SWPC125C1	MARSH & MCLENNAN CO SNR NEGB NS BP	Net Cash Equivalents	-0.65	09/20/2010	USD	BAA	2,200,000.000	-0.3004	(6,609.15)	0.00
SWPC28164	INTL LEASE FINANCE CORP NEGB NS BP BI	Net Cash Equivalents	-1.54	12/20/2013	USD	BAA+	7,000,000.000	21.2583	1,488,078.85	-0.47
SWPC30H97	RYDER SYSTEM INC NEGB NS BP CBK	Net Cash Equivalents	-1.16	03/20/2013	USD	BAA+	5,000,000.000	-1.3082	(65,409.92)	0.02
SWPC434A1	SEALED AIR CORP NEGB SNR NS BP BRC	Net Cash Equivalents	-1.04	09/20/2013	USD	BAA-	6,000,000.000	-0.9227	(55,363.29)	0.02
SWPC56298	SOUTHWEST AIRLINES NS BP DUB	Net Cash Equivalents	-0.42	03/20/2012	USD	BAA	500,000.000	0.8984	4,491.82	-0.01
SWPC56785	ILFC NEGB SNR NS BP MEI	Net Cash Equivalents	-0.13	03/20/2012	USD	BAA+	2,900,000.000	17.4637	506,447.52	-0.22
SWPC59607	RSHB CAPITAL NS SP 05/19/07 BRC	Net Cash Equivalents	0.74	06/20/2012	USD	BAA+	1,000,000.000	-3.0326	(30,325.84)	-0.03
SWPC64565	GAZPROM NS SP 05/15/07 MEI	Net Cash Equivalents	0.61	05/20/2012	USD	BAA+	700,000.000	-3.4649	(24,254.27)	-0.04
SWPC659B7	UBS AG JERSEY SNR NEGB NS BP BRC	Net Cash Equivalents	-2.25	03/20/2014	USD	AA-	800,000.000	-6.1984	(49,586.83)	0.13
SWPC661A5	ANADARKO PETROLEUM CO NEGB SNR NS	Net Cash Equivalents	-0.33	03/20/2012	USD	BAA-	1,300,000.000	-0.1864	(2,422.71)	0.00
SWPC66222	APC SNR NS BP BRC	Net Cash Equivalents	-0.33	03/20/2012	USD	BAA-	2,600,000.000	-0.1864	(4,845.42)	0.00
SWPC676A8	HCP NEGB SNR NS BP BRC	Net Cash Equivalents	-0.55	09/20/2011	USD	BAA	400,000.000	1.1392	4,556.91	-0.01
SWPC677A7	DAIMLER NORTH AMER CO NEGB SNR NS E	Net Cash Equivalents	-0.54	09/20/2011	USD	A-	800,000.000	-0.1881	(1,505.00)	0.00
SWPC717B7	UBS AG JERSEY BRANCH NEGB SNR NS BF	Net Cash Equivalents	-2.33	03/20/2014	EUR	AA-	3,100,000.000	-6.5223	(290,092.66)	0.14
SWPC733B7	BOSTON SCIENTIFIC NEGB NS BP BOA	Net Cash Equivalents	-0.51	06/20/2011	USD	BAA-	400,000.000	-0.2196	(878.31)	0.00
SWPC79373	BRAZIL NS SP 08/03/06 JPM	Net Cash Equivalents	1.35	08/20/2011	USD	BAA-	11,900,000.000	1.0339	123,031.57	0.01
SWPC79381	BRAZIL NS SP 08/04/06 MEI	Net Cash Equivalents	1.34	08/20/2011	USD	BAA-	10,000,000.000	1.0257	102,571.90	0.01
SWPC83599	DAIMLERCHRYSLER NS BP RYL	Net Cash Equivalents	-0.62	09/20/2011	USD	A-	1,500,000.000	-0.3345	(5,017.08)	0.00
SWPC83623	AUTOZONE NEGB NS BP CBK	Net Cash Equivalents	-0.68	12/20/2012	USD	BAA	2,000,000.000	-0.8550	(17,099.55)	0.01
SWPC83797	REED ELSEVIER PLC NS BP MYC	Net Cash Equivalents	-0.28	06/20/2012	USD	BAA+	1,200,000.000	0.1843	2,211.42	0.00
SWPC83805	DAIMLERCHRYSLER NEGB SNR NS BP JPM	Net Cash Equivalents	-0.52	06/20/2010	USD	A-	1,000,000.000	-0.1178	(1,178.12)	0.00
SWPC83821	MASCO CORP NEGB NS BP MYC	Net Cash Equivalents	-0.58	09/20/2012	USD	BAA	1,000,000.000	2.4285	24,284.56	-0.03
SWPC83839	HEALTH CARE PROP NEGB NS BP JPM	Net Cash Equivalents	-0.61	09/20/2011	USD	BAA	1,000,000.000	1.0371	10,370.88	-0.01
SWPC86576	ILFC NS BP BRC	Net Cash Equivalents	-0.17	03/20/2012	USD	BAA+	2,700,000.000	17.3892	469,507.22	-0.22
SWPC88945	NATIONAL GRID NEGB NS BP BRC	Net Cash Equivalents	-0.21	06/20/2011	USD	BAA+	4,300,000.000	0.3444	14,807.79	0.00
SWPC94182	GATX FIN NS BP JPM	Net Cash Equivalents	-0.16	06/20/2010	USD	BAA+	500,000.000	0.0965	482.26	0.00
SWPC94836	TATE & LYLE NEGB SNR NS BP DUB	Net Cash Equivalents	-0.51	12/20/2014	USD	BAA-	1,400,000.000	2.5888	36,242.86	-0.06
SWPC94885	NISOURCE NS BP JPM	Net Cash Equivalents	-0.62	09/20/2014	USD	BAA-	1,150,000.000	2.0389	23,447.47	-0.04
SWPC94992	CNA FINANCIAL CORP NEGB SNR NS BP JP	Net Cash Equivalents	-0.44	09/20/2011	USD	BAA-	3,600,000.000	2.5203	90,732.31	-0.02
SWPC96A2C	SEALED AIR NS BP BOA	Net Cash Equivalents	-1.14	09/20/2013	USD	BAA-	6,900,000.000	-1.2803	(88,341.51)	0.03
SWPC96C3C	VIVENDI NS BP BOA	Net Cash Equivalents	-1.28	06/20/2013	USD	BAA	7,000,000.000	-1.9101	(133,706.13)	0.04
SWPC96P32	HEALTH CARE PROP NS BP MYC	Net Cash Equivalents	-2.03	12/20/2013	USD	BAA	6,000,000.000	-2.1650	(129,902.38)	0.05
SWPC99025	CSX NEGB NS BP JPM	Net Cash Equivalents	-0.17	03/20/2011	USD	BAA-	2,300,000.000	0.0388	891.60	0.00
SWU0017L2	IRS GBP R 6ML/2.5 03/17/10 BRC	Net Cash Equivalents	2.50	03/17/2011	GBP	AAA	24,300,000.000	1.0492	411,730.46	0.99
SWU0935H0	IRS AUD R 3MBB/5.0 12/15/10 UAG	Net Cash Equivalents	5.00	12/15/2011	AUD	AAA	73,300,000.000	-0.4984	(328,563.66)	0.92

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
TWD0161A8	NEW TAIWAN DOLLAR-NDF	Net Cash Equivalents	0.00	06/10/2010	USD		(3,193,587.000)	31.0199	(102,952.70)	0.00
TWD0285A9	NEW TAIWAN DOLLAR-NDF	Net Cash Equivalents	0.00	10/12/2010	USD		(513,755.000)	30.6979	(16,735.83)	0.00
	TOTAL SECURITIES POSITIONS HELD								2,118,083,612.69	
	UNINVESTED CASH PLUS RECEIVABLES								32,420,110.51	
	NET UNSETTLED TRADES								1,231,534,734.95	
	NET FUTURES HELD								(886,083,227.04)	
	BROKER CASH COLLATERAL RECEIVED								(29,659,704.35)	
	ACCOUNTING MARKET VALUE								2,466,295,526.76	