

**PORTFOLIO HOLDINGS FOR PIMCO FUNDAMENTAL ADVANTAGE TOTAL RETURN STRATEGY FUND**

(As of Dec 31, 2009)

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

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

The Fund's investments in derivatives may involve certain costs and risks such as liquidity risk, interest rate risk, market risk, management risk and the risk that the fund could not close out a position when it would be advantageous to do so. In particular the Fund may use swap agreements to engage in short sales related to the S&P 500. If the price of a security in a short sale has increased during the agreement, then the Fund may incur a loss equal to the increase in price from the time the short sale was entered into plus any premiums and interest paid. The Fund's investments in non-U.S. securities may be subject to more rapid and extreme changes in value. Non-U.S. markets may be subject to greater political risks of instability and currency fluctuations. Emerging markets securities may involve these risks to a higher degree, and they may also be more speculative. The Fund's investments in high-yield securities may involve greater risk of default.

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CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
17290CAB2	CITIGROUP INC GLBL FDIC GTD FXD	Government Related	1.88	05/07/2012	USD	AAA	1,700,000.000	100.5894	1,710,019.80	2.29
17313UAE9	CITIGROUP INC FDIC GTD	Government Related	2.13	04/30/2012	USD	AAA	1,100,000.000	101.1278	1,112,405.80	2.27
17313YAJ0	CITIGROUP FUNDING INC GLBL FDIC GTD	Government Related	2.25	12/10/2012	USD	AAA	1,500,000.000	100.8561	1,512,841.50	2.85
17314JAG8	CITIBANK NA FDIC GTD	Government Related	1.88	06/04/2012	USD	AAA	400,000.000	100.6322	402,528.80	2.36
302154AU3	EXPORT-IMPORT BK KOREA GLBL SR UNSE	Government Related	5.88	01/14/2015	USD	A	3,000,000.000	107.5451	3,226,353.00	4.46
317U219B5	IRO USD 10Y P 6.0000 08/31/10 JPM	Government Related	0.00	08/31/2010	USD	AAA	(1,000,000.000)	0.5679	(5,679.50)	8.01
317U226B6	IRO USD 10Y P 6.0000 08/31/10 RYL	Government Related	0.00	08/31/2010	USD	AAA	(12,000,000.000)	0.5679	(68,154.00)	8.01
317U294B3	IRO USD 10Y P 4.2500 04/19/10 GLM	Government Related	0.00	04/19/2010	USD	AAA	(39,600,000.000)	1.9175	(759,330.00)	8.37
317U296B1	IRO USD 10Y P 5.0000 04/19/10 RYL	Government Related	0.00	04/19/2010	USD	AAA	(1,000,000.000)	0.4859	(4,859.00)	8.19
317U303B2	IRO USD 10Y P 4.2500 04/19/10 MYC	Government Related	0.00	04/19/2010	USD	AAA	(3,000,000.000)	1.9175	(57,525.00)	8.37
317U308B7	IRO USD 10Y P 4.2500 04/19/10 BPS	Government Related	0.00	04/19/2010	USD	AAA	(1,000,000.000)	1.9175	(19,175.00)	8.37
317U309B6	IRO USD 10Y P 4.2500 04/19/10 BRC	Government Related	0.00	04/19/2010	USD	AAA	(3,000,000.000)	1.9175	(57,525.00)	8.37
317U323B8	IRO USD 10Y P 4.2500 04/19/10 CBK	Government Related	0.00	04/19/2010	USD	AAA	(5,500,000.000)	1.9175	(105,462.50)	8.37
317U325B6	IRO USD 10Y P 4.2500 04/19/10 DUB	Government Related	0.00	04/19/2010	USD	AAA	(3,900,000.000)	1.9175	(74,782.50)	8.37
317U326B5	IRO USD 10Y C 3.2500 04/19/10 DUB	Government Related	0.00	04/19/2010	USD	AAA	(2,900,000.000)	0.1794	(5,203.18)	8.65
317U358B6	IRO USD 10Y C 3.2500 04/19/10 MYC	Government Related	0.00	04/19/2010	USD	AAA	(1,200,000.000)	0.1794	(2,153.04)	8.65
317U360B2	IRO USD 7Y C 2.7500 04/19/10 FBF	Government Related	0.00	04/19/2010	USD	AAA	(600,000.000)	0.0979	(587.58)	6.44
317U371B9	IRO USD 10Y P 4.2500 04/19/10 JPM	Government Related	0.00	04/19/2010	USD	AAA	(500,000.000)	1.9175	(9,587.50)	8.37
317U374B6	IRO USD 10Y P 10.0000 07/10/12 MYC	Government Related	0.00	07/10/2012	USD	AAA	(7,300,000.000)	0.4573	(33,382.90)	7.76
317U403B1	IRO USD 10Y P 4.0000 02/17/10 BOA	Government Related	0.00	02/17/2010	USD	AAA	(2,000,000.000)	1.6749	(33,498.80)	8.44
317U404B0	IRO USD 10Y C 3.2500 02/17/10 BOA	Government Related	0.00	02/17/2010	USD	AAA	(2,000,000.000)	0.0313	(625.80)	8.67
317U409B5	IRO USD 10Y P 10.0000 07/10/12 DUB	Government Related	0.00	07/10/2012	USD	AAA	(91,700,000.000)	0.4573	(419,344.10)	7.76
317U414B8	IRO USD 10Y P 4.0000 02/17/10 CBK	Government Related	0.00	02/17/2010	USD	AAA	(2,700,000.000)	1.6749	(45,223.38)	8.44
317U415B7	IRO USD 10Y C 3.2500 02/17/10 CBK	Government Related	0.00	02/17/2010	USD	AAA	(2,700,000.000)	0.0313	(844.83)	8.67
36967HAD9	GECC GLBL FDIC GTD	Government Related	3.00	12/09/2011	USD	AAA	2,000,000.000	103.1305	2,062,610.00	1.88
36967HBB2	GECC GLBL FDIC GTD GMTN	Government Related	2.00	09/28/2012	USD	AAA	3,100,000.000	100.1956	3,106,063.60	2.66
83162CRR6	SBAP 2008-20C 1	Government Related	5.49	03/01/2028	USD	AAA	450,122.630	106.0950	477,557.56	4.50
83162CRY1	SBAP 2008-20H 1	Government Related	6.02	08/01/2028	USD	AAA	4,891,032.480	109.1718	5,339,627.71	3.50
912810PW2	U S TREASURY BOND	Government Related	4.38	02/15/2038	USD	AAA	52,000.000	96.0313	49,936.28	16.23

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
912810PW2	U S TREASURY BOND	Government Related	4.38	02/15/2038	USD	AAA	948,000.000	96.0313	910,376.72	16.23
912810PX0	U S TREASURY BOND	Government Related	4.50	05/15/2038	USD	AAA	17,100,000.000	97.9532	16,749,997.20	16.20
912810QA9	U S TREASURY BOND	Government Related	3.50	02/15/2039	USD	AAA	1,300,000.000	81.9376	1,065,188.80	17.39
912810QA9	U S TREASURY BOND	Government Related	3.50	02/15/2039	USD	AAA	2,300,000.000	81.9376	1,884,564.80	17.39
912810QB7	U S TREASURY BOND	Government Related	4.25	05/15/2039	USD	AAA	13,200,000.000	93.8438	12,387,381.60	16.71
912810QC5	U S TREASURY BOND	Government Related	4.50	08/15/2039	USD	AAA	1,594,000.000	97.7657	1,558,385.26	16.57
912810QC5	U S TREASURY BOND	Government Related	4.50	08/15/2039	USD	AAA	25,105,000.000	97.7657	24,544,078.99	16.57
912810QD3	U S TREASURY BOND	Government Related	4.38	11/15/2039	USD	AAA	5,000,000.000	95.7501	4,787,505.00	16.75
91282BLG3	U S TREASURY NOTE	Government Related	1.00	07/31/2011	USD	AAA	10,600,000.000	100.1836	10,619,461.60	1.56
91282BLT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	10,000,000.000	99.9413	9,994,130.00	1.81
912828LV0	U S TREASURY NOTE	Government Related	1.00	08/31/2011	USD	AAA	21,295,000.000	100.0821	21,312,483.20	1.64
912828LV0	U S TREASURY NOTE	Government Related	1.00	08/31/2011	USD	AAA	163,405,000.000	100.0821	163,539,155.51	1.64
912828MA5	U S TREASURY NOTE	Government Related	2.75	11/30/2016	USD	AAA	5,000,000.000	96.3047	4,815,235.00	6.42
912828ME7	U S TREASURY NOTE	Government Related	2.63	12/31/2014	USD	AAA	10,900,000.000	99.7423	10,871,910.70	4.74
FVH000008	FIN FUT US 5YR CBT 3/31/10	Government Related	6.00	04/01/2010	USD	AAA	100,000.000	114.3828	114,382.81	4.00
SWU0510L4	IRS USD R 3ML/4.0 12/16/09 RYL	Government Related	4.00	12/16/2014	USD	AAA	15,500,000.000	4.8796	756,334.90	4.38
TUH000005	FIN FUT US 2YR CBT 3/31/10	Government Related	0.00	04/01/2010	USD	AAA	195,800,000.000	108.1328	211,724,046.88	1.70
TUHO00016	CBOT APUT US 2YR FUT 3/10 @ 103.5	Government Related	0.00	02/19/2010	USD	AAA	185,000,000.000	0.0078	14,453.13	1.70
TYH000007	FIN FUT US 10YR CBT 3/22/10	Government Related	6.00	03/23/2010	USD	AAA	42,900,000.000	115.4531	49,529,390.64	6.10
TYH0C0004	CBOT ACAL USTN FUT 3/10@ 120	Government Related	0.00	02/19/2010	USD	AAA	(16,100,000.000)	0.0469	(7,546.89)	6.10
TYH0C0012	CBOT ACAL USTN FUT 3/10@ 121	Government Related	0.00	02/19/2010	USD	AAA	(10,700,000.000)	0.0156	(1,671.90)	6.10
TYH0P0000	CBOT APUT USTN FUT 3/10 @ 98	Government Related	0.00	02/19/2010	USD	AAA	10,000,000.000	0.0156	1,562.50	6.10
TYH0P0026	CBOT APUT USTN FUT 3/10 @ 92	Government Related	0.00	02/19/2010	USD	AAA	81,000,000.000	0.0156	12,656.25	6.10
TYH0P0059	CBOT APUT USTN FUT 3/10 @ 116	Government Related	0.00	02/19/2010	USD	AAA	(10,300,000.000)	1.4375	(148,062.50)	6.10
01F042418	FNMA TBA 4.5% JAN 15YR	Mortgage	4.50	01/19/2025	USD	AAA	0.000	102.8750	0.00	2.95
01F050411	FNMA TBA 5.0% JAN 15YR	Mortgage	5.00	01/19/2025	USD	AAA	0.000	104.5156	0.00	2.19
01F050619	FNMA TBA 5.0% JAN	Mortgage	5.00	01/13/2040	USD	AAA	4,000,000.000	102.6250	4,105,000.00	3.68
01F050627	FNMA TBA 5.0% FEB	Mortgage	5.00	02/11/2040	USD	AAA	(4,000,000.000)	102.2500	(4,090,000.00)	3.68
01F060618	FNMA TBA 6.00% JAN	Mortgage	6.00	01/13/2040	USD	AAA	(6,000,000.000)	105.9219	(6,355,314.00)	1.93
01F060626	FNMA TBA 6.00% FEB	Mortgage	6.00	02/11/2040	USD	AAA	(3,000,000.000)	105.6094	(3,168,282.00)	1.93
01N060619	GNMA I TBA 6.00% JAN	Mortgage	6.00	01/21/2040	USD	AAA	1,000,000.000	105.6719	1,056,719.00	1.92
02R050614	FHLMC TBA GOLD 5.00% JAN	Mortgage	5.00	01/13/2040	USD	AAA	0.000	102.5469	0.00	3.68
02R052610	FHLMC TBA GOLD 5.50% JAN	Mortgage	5.50	01/13/2040	USD	AAA	4,000,000.000	104.7656	4,190,624.00	2.68
059512AE3	BACM 2007-3 A4 WM16 WC5.7027	Mortgage	5.66	06/10/2049	USD	AAA	7,100,000.000	83.8366	5,952,399.31	5.81
07388PAE1	BSCMS 2006-PW14 A4 WM16 WC5.9411	Mortgage	5.20	12/11/2038	USD	AAA	3,400,000.000	96.2639	3,272,972.94	5.94
3128M46G3	FHLMC GOLDCONV #G0-3271	Mortgage	5.50	09/01/2037	USD	AAA	2,164,174.190	104.8854	2,269,903.12	2.68
3128M46G3	FHLMC GOLDCONV #G0-3271	Mortgage	5.50	09/01/2037	USD	AAA	5,466,344.410	104.8854	5,733,398.13	2.68
3128M7V60	FHLMC GOLDCONV #G0-5737	Mortgage	6.50	05/01/2035	USD	AAA	2,647,489.260	108.2656	2,866,320.79	1.46
3128MJCX6	FHLMC GOLDCONV #G0-8085	Mortgage	5.00	10/01/2035	USD	AAA	0.000	102.7552	0.00	3.68
31297VY69	FHLMC GOLDCONV #A3-9733	Mortgage	5.00	11/01/2035	USD	AAA	0.000	103.2365	0.00	3.68
31371NYB5	FNMA PASS THRU MTG #257306	Mortgage	5.50	08/01/2038	USD	AAA	1,537.990	104.8073	1,611.93	2.68
31371NYB5	FNMA PASS THRU MTG #257306	Mortgage	5.50	08/01/2038	USD	AAA	5,365,426.070	104.8073	5,623,358.04	2.68
31402CYK2	FNMA PASS THRU MTG #725314	Mortgage	5.00	04/01/2034	USD	AAA	0.000	103.5177	0.00	3.68
31402RF87	FNMA PASS THRU MTG #735591	Mortgage	5.00	06/01/2035	USD	AAA	0.000	102.9583	0.00	3.68
31403C6L0	FNMA PASS THRU MTG #745275	Mortgage	5.00	02/01/2036	USD	AAA	0.000	102.8333	0.00	3.68
31403DSK6	FNMA PASS THRU MTG #745822	Mortgage	6.00	09/01/2036	USD	AAA	1,156.340	106.2344	1,228.43	1.93
31403DSK6	FNMA PASS THRU MTG #745822	Mortgage	6.00	09/01/2036	USD	AAA	728,844.600	106.2344	774,283.51	1.93
31406RBY0	FN ARM 817355 6MLIB+138.5 9.456	Mortgage	2.90	07/01/2035	USD	AAA	1,354,142.750	103.5671	1,402,445.94	1.23
31409GPE0	FNMA PASS THRU MTG #870821	Mortgage	6.00	10/01/2036	USD	AAA	356,092.100	106.2344	378,292.21	1.93
31410KJR6	FNMA PASS THRU MTG #889572	Mortgage	5.50	06/01/2038	USD	AAA	1,462,270.020	104.8073	1,532,565.68	2.68
31410NV7	FNMA PASS THRU MTG #892612	Mortgage	6.00	09/01/2036	USD	AAA	78,393.820	106.2344	83,281.18	1.93

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31410Q6S5	FNMA PASS THRU MTG #894681	Mortgage	5.50	11/01/2036	USD	AAA	934.300	104.8854	979.94	2.68
31410Q6S5	FNMA PASS THRU MTG #894681	Mortgage	5.50	11/01/2036	USD	AAA	671,233.330	104.8854	704,025.91	2.68
31410RQK9	FNMA PASS THRU MTG #894902	Mortgage	6.00	10/01/2036	USD	AAA	203,604.720	106.2344	216,298.20	1.93
31410VAS9	FNMA PASS THRU MTG #898317	Mortgage	6.00	11/01/2036	USD	AAA	0.010	106.2344	0.01	1.93
31410VAS9	FNMA PASS THRU MTG #898317	Mortgage	6.00	11/01/2036	USD	AAA	6,736,703.650	106.2344	7,156,695.02	1.93
31410VXX5	FNMA PASS THRU MTG #898930	Mortgage	6.00	08/01/2036	USD	AAA	36,804.930	106.2344	39,099.49	1.93
31410XBB1	FNMA PASS THRU MTG #900134	Mortgage	6.00	09/01/2036	USD	AAA	207,236.200	106.2344	220,156.08	1.93
31411AGT6	FNMA PASS THRU MTG #902110	Mortgage	6.00	10/01/2036	USD	AAA	257,724.570	106.2344	273,792.09	1.93
31412TWD1	FNMA PASS THRU MTG #934544	Mortgage	5.50	08/01/2038	USD	AAA	1,164.760	104.8073	1,220.75	2.68
31412TWD1	FNMA PASS THRU MTG #934544	Mortgage	5.50	08/01/2038	USD	AAA	1,140,256.450	104.8073	1,195,071.96	2.68
31414AP63	FNMA PASS THRU MTG #960445	Mortgage	5.50	01/01/2038	USD	AAA	279,606.000	104.8073	293,047.49	2.68
31414DGY6	FNMA PASS THRU MTG #962915	Mortgage	5.50	05/01/2038	USD	AAA	180,405.380	104.8073	189,078.00	2.68
31414DGY6	FNMA PASS THRU MTG #962915	Mortgage	5.50	05/01/2038	USD	AAA	1,626,315.800	104.8073	1,704,497.63	2.68
31414DZ90	FNMA PASS THRU MTG #963468	Mortgage	5.50	05/01/2038	USD	AAA	494,627.920	104.8073	518,406.15	2.68
31414JBX0	FNMA PASS THRU MTG #967254	Mortgage	5.50	12/01/2037	USD	AAA	299,403.420	104.8073	313,796.63	2.68
31414STP8	FNMA PASS THRU MTG #974958	Mortgage	5.50	03/01/2038	USD	AAA	347,643.400	104.8073	364,355.65	2.68
31414XUD2	FNMA PASS THRU MTG #979480	Mortgage	5.50	04/01/2038	USD	AAA	600,989.870	104.8073	629,881.24	2.68
31414YFG0	FNMA PASS THRU MTG #979967	Mortgage	5.50	05/01/2038	USD	AAA	455,119.470	104.8073	476,998.41	2.68
31415B7G8	FNMA PASS THRU MTG #982495	Mortgage	5.50	06/01/2038	USD	AAA	285,451.430	104.8073	299,173.93	2.68
31415BC64	FNMA PASS THRU MTG #981693	Mortgage	5.50	06/01/2038	USD	AAA	547,334.050	104.8073	573,646.02	2.68
31415RF90	FNMA PASS THRU MTG #986792	Mortgage	5.50	07/01/2038	USD	AAA	85,070.480	104.8073	89,160.07	2.68
31415VQJ7	FNMA PASS THRU MTG #990657	Mortgage	5.50	09/01/2038	USD	AAA	35,781.890	104.8073	37,502.03	2.68
31415WPR8	FNMA PASS THRU MTG #991532	Mortgage	5.50	11/01/2038	USD	AAA	280,693.340	104.8073	294,187.10	2.68
31415WR21	FNMA PASS THRU MTG #991605	Mortgage	5.50	11/01/2038	USD	AAA	407,618.100	104.8073	427,213.51	2.68
31415XUQ2	FNMA PASS THRU MTG #992591	Mortgage	5.50	11/01/2038	USD	AAA	373,130.400	104.8073	391,067.89	2.68
31418MQP0	FNMA PASS THRU MTG #AD0461	Mortgage	6.50	09/01/2036	USD	AAA	2,362,589.900	108.1406	2,554,919.48	1.46
36246LAE1	GSMS 2007-GG10 A4 WM16 WC5.8213	Mortgage	5.81	08/10/2045	USD	AA	1,200,000.000	86.1161	1,033,392.72	5.79
45071KCM4	IXIS 2005-HE4 A3 1MLIB+34	Mortgage	0.57	02/25/2036	USD	A	3,358,985.600	86.8412	2,916,982.06	0.00
466247ZP1	JPMMT 2005-S3 1A2 WM35 WC5.9712	Mortgage	5.75	01/25/2036	USD	B-	354,031.720	83.4145	295,313.90	2.25
46629YAC3	JPMCC 2007-CB18 A4 WM16 WC5.7565	Mortgage	5.44	06/12/2047	USD	AAA	2,300,000.000	87.3476	2,008,993.65	5.83
542512AB4	LBMLT 2006-11 2A1 1MLIB+6	Mortgage	0.29	12/25/2036	USD	BA-	151,906.770	79.1072	120,169.12	0.00
65535VLL0	NAA 2005-AP2 A5 WM33 WC6.8101	Mortgage	4.98	05/25/2035	USD	BAA-	1,202,911.110	65.8149	791,694.14	3.00
86362VAC6	SASC 2006-BC6 A3 1MLIB+11	Mortgage	0.34	01/25/2037	USD	AA+	10,000,000.000	77.5034	7,750,344.00	0.00
92927XAC8	WAMU 2007-HY6 2A1 WM37 WC6.1956 ARM	Mortgage	5.67	06/25/2037	USD	CAA	3,595,844.200	70.4494	2,533,249.23	3.00
00182EAJ8	ANZ NATIONAL INTL NZ 144A BK GTD	Invest. Grade Credit	6.20	07/19/2013	USD	AA	900,000.000	107.7392	969,652.80	3.24
00209AAE6	AT&T WIRELESS SVCS INC SR NT	Invest. Grade Credit	7.88	03/01/2011	USD	A	3,000,000.000	107.4696	3,224,088.00	1.12
025816AX7	AMERICAN EXPRESS SR NT	Invest. Grade Credit	6.15	08/28/2017	USD	A-	2,100,000.000	104.6696	2,198,061.60	6.29
025816AY5	AMERICAN EXPRESS GLBL SR NT	Invest. Grade Credit	7.00	03/19/2018	USD	A-	800,000.000	110.3011	882,408.80	6.52
031162AY6	AMGEN INC BD	Invest. Grade Credit	6.90	06/01/2038	USD	A+	2,600,000.000	116.7002	3,034,205.20	13.79
03523TAH1	ANHEUSER-BUSCH INBEV **EXCHANGE**	Invest. Grade Credit	4.13	01/15/2015	USD	BAA+	4,400,000.000	101.6498	4,472,591.20	4.62
03523TAJ7	ANHEUSER-BUSCH INBEV **EXCHANGE**	Invest. Grade Credit	5.38	01/15/2020	USD	BAA+	4,400,000.000	102.2229	4,497,807.60	7.99
060505AR5	BANK OF AMERICA CORP GLBL NT	Invest. Grade Credit	4.88	09/15/2012	USD	A	2,350,000.000	104.8504	2,463,984.40	2.56
06051GEA3	BANK OF AMERICA CORP SR NT	Invest. Grade Credit	6.50	08/01/2016	USD	A	4,300,000.000	107.6764	4,630,085.20	5.53
06479XAA4	BANK OF SCOTLAND PLC SR UNSECURED	Invest. Grade Credit	4.88	04/15/2011	USD	AA	18,900,000.000	101.1733	19,121,744.82	1.25
06739FGF2	BARCLAYS BANK PLC GLBL SR UNSECURE	Invest. Grade Credit	5.00	09/22/2016	USD	AA-	5,500,000.000	102.3261	5,627,935.50	5.84
073902RU4	BEAR STEARNS CO INC GLBL SR UNSEC	Invest. Grade Credit	7.25	02/01/2018	USD	AA-	2,000,000.000	114.9643	2,299,286.00	6.43
172967EQ0	CITIGROUP INC SR NT	Invest. Grade Credit	5.50	04/11/2013	USD	A	8,640,000.000	103.7537	8,964,319.68	3.03
172967EU1	CITIGROUP INC GLBL SR NT	Invest. Grade Credit	6.50	08/19/2013	USD	A	1,500,000.000	106.6052	1,599,078.00	3.29
172967EZ0	CITIGROUP INC SR UNSECURED	Invest. Grade Credit	5.50	10/15/2014	USD	A	5,700,000.000	101.3580	5,777,406.00	4.28
22238HGQ7	COUNTRYWIDE FINL CORP GLBL CO GTD	Invest. Grade Credit	5.80	06/07/2012	USD	A	3,515,000.000	106.2112	3,733,323.68	2.29
225313AB1	CREDIT AGRICOLE SA NT 144A	Invest. Grade Credit	8.38	10/29/2049	USD	AA-	3,200,000.000	106.3361	3,402,755.20	6.71

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
24702RAE1	DELL INC GLBL SR UNSECURED	Invest. Grade Credit	5.65	04/15/2018	USD	A	1,600,000.000	104.9396	1,679,033.60	6.82
260543BZ5	DOW CHEMICAL CO/THE SR UNSECURED	Invest. Grade Credit	4.85	08/15/2012	USD	BAA-	3,500,000.000	105.1606	3,680,621.00	2.48
26442TAA5	DUKE UNIVERSITY NT	Invest. Grade Credit	4.20	04/01/2014	USD	AA+	900,000.000	104.9197	944,277.30	3.94
26442TAB3	DUKE UNIVERSITY NT	Invest. Grade Credit	5.15	04/01/2019	USD	AA+	800,000.000	104.4386	835,508.80	7.58
36962G3P7	GECC GLBL SR NT	Invest. Grade Credit	5.88	01/14/2038	USD	AA+	3,000,000.000	92.8927	2,786,781.00	13.46
38141GEG5	GOLDMAN SACHS GROUP INC GLBL FRN SI	Invest. Grade Credit	0.70	03/22/2016	USD	A+	2,300,000.000	92.2335	2,121,370.50	-0.01
38141GFM1	GOLDMAN SACHS GROUP INC SR NT	Invest. Grade Credit	6.15	04/01/2018	USD	A+	2,300,000.000	107.2237	2,466,145.10	6.70
38144LAB6	GOLDMAN SACHS GROUP INC GLBL SR NT	Invest. Grade Credit	6.25	09/01/2017	USD	A+	3,800,000.000	107.4052	4,081,397.60	6.30
459745FP5	ILFC GLBL	Invest. Grade Credit	5.00	04/15/2010	USD	BAA+	5,200,000.000	98.5056	5,122,291.20	0.27
45974VA24	ILFC SR UNSEC MTN	Invest. Grade Credit	5.75	06/15/2011	USD	BAA+	1,300,000.000	91.9104	1,194,835.20	1.40
45974VA65	ILFC SR UNSEC FRN MTN	Invest. Grade Credit	0.63	07/13/2012	USD	BAA+	6,400,000.000	77.9826	4,990,886.40	-0.28
45974VA99	ILFC MTN	Invest. Grade Credit	5.40	02/15/2012	USD	BAA+	1,400,000.000	86.9965	1,217,951.00	2.01
45974VB56	ILFC SR UNSECURE MTN	Invest. Grade Credit	5.63	09/15/2010	USD	BAA+	3,700,000.000	98.9354	3,660,609.80	0.69
45974VZZ4	ILFC SR MTN FRN	Invest. Grade Credit	0.48	05/24/2010	USD	BAA+	9,950,000.000	97.2333	9,674,713.35	0.13
48123KAA4	JP MORGAN CHASE & CO CAP XXI FRN CO	Invest. Grade Credit	1.23	01/15/2087	USD	A	3,300,000.000	69.0747	2,279,465.10	-4.01
55607EAL4	MACQUARIE BANK LTD NT 144A	Invest. Grade Credit	3.30	07/17/2014	USD	AAA	8,600,000.000	100.3424	8,629,446.40	4.26
55608JAA6	MACQUARIE GROUP LTD NT 144A	Invest. Grade Credit	7.30	08/01/2014	USD	A	3,100,000.000	108.1518	3,352,705.80	4.00
59018YN64	MERRILL LYNCH & CO NT MTN	Invest. Grade Credit	6.88	04/25/2018	USD	A	7,800,000.000	107.9154	8,417,401.20	6.58
61746SBQ1	MORGAN STANLEY GLBL FRN	Invest. Grade Credit	0.76	10/15/2015	USD	A	5,700,000.000	93.9098	5,352,858.60	-0.13
6325C0AS0	NATIONAL AUSTRALIA BANK GOVT GTD 144	Invest. Grade Credit	2.55	01/13/2012	USD	AAA	3,000,000.000	101.5365	3,046,095.00	1.98
655844AZ1	NORFOLK SOUTHERN CORP GLBL SR UNSEC	Invest. Grade Credit	5.75	04/01/2018	USD	BAA+	3,600,000.000	105.9558	3,814,408.80	6.78
68389XAC9	ORACLE CORP NT	Invest. Grade Credit	5.75	04/15/2018	USD	A	2,700,000.000	108.2977	2,924,037.90	6.83
718172AC3	PHILIP MORRIS INTL INC GLBL NT	Invest. Grade Credit	6.38	05/16/2038	USD	A	400,000.000	108.4610	433,844.00	13.94
724078AA8	PIPER JAFFRAY COS SR NT FRN 144A	Invest. Grade Credit	4.35	12/31/2010	USD	BAA-	17,700,000.000	100.0000	17,700,000.00	0.24
74254PYF3	PRINCIPAL LIFE INC FDG SR SEC MTN	Invest. Grade Credit	5.55	04/27/2015	USD	AA-	900,000.000	99.7385	897,646.50	4.69
74456QAS5	PSEG SEC MTN	Invest. Grade Credit	5.30	05/01/2018	USD	A	1,100,000.000	105.1538	1,156,691.80	6.94
78010JCT7	RBS PLC GOVT GTD 144A	Invest. Grade Credit	3.00	12/09/2011	USD	AAA	2,600,000.000	102.4375	2,663,375.00	1.88
78010JCV2	RBS PLC CO GTD 144A	Invest. Grade Credit	4.88	08/25/2014	USD	AA-	200,000.000	101.4729	202,945.80	4.22
78442FBS6	SLM CORP CPI FRN	Invest. Grade Credit	1.94	01/31/2014	USD	BAA-	900,000.000	78.2440	704,196.00	4.00
78442FDE5	SLM CORP	Invest. Grade Credit	4.00	01/15/2010	USD	BAA-	2,800,000.000	99.9947	2,799,851.60	0.03
78442FDX3	SLM CORP FRN	Invest. Grade Credit	0.45	03/15/2011	USD	BAA-	2,700,000.000	94.1812	2,542,892.40	0.17
86722TAA0	SUNCOR ENERGY INC NT	Invest. Grade Credit	6.10	06/01/2018	USD	BAA+	4,000,000.000	107.4804	4,299,216.00	6.82
89837LAB1	PRINCETON UNIVERSITY NT	Invest. Grade Credit	5.70	03/01/2039	USD	AAA	800,000.000	103.1021	824,816.80	14.71
90261XFA5	UBS AG STAMFORD CT SR UNSEC DPNT	Invest. Grade Credit	5.75	04/25/2018	USD	AA-	400,000.000	101.9680	407,872.00	6.79
92857WAF7	VODAFONE GROUP PLC GLBL YANKEE	Invest. Grade Credit	5.00	12/16/2013	USD	A-	5,400,000.000	105.9790	5,722,866.00	3.64
92976WBH8	WACHOVIA CORP SR UNSEC	Invest. Grade Credit	5.75	02/01/2018	USD	AA-	1,000,000.000	104.5250	1,045,250.00	6.66
929903DU3	WACHOVIA CORP SR UNSEC FRN	Invest. Grade Credit	0.52	06/15/2017	USD	AA-	1,000,000.000	89.4052	894,052.00	-0.18
931142CM3	WAL-MART STORES INC SR NT	Invest. Grade Credit	6.20	04/15/2038	USD	AA	2,200,000.000	110.6651	2,434,632.20	14.30
SWPC01W8	CDX IG9 10Y 30-100% SP JPM	Invest. Grade Credit	0.55	12/20/2017	USD	AAA	2,314,797.260	1.5914	36,837.09	0.00
02635PTS2	AMERICAN GEN FIN MTN	High Yield Credit	6.90	12/15/2017	USD	BA+	175,000.000	69.5306	121,678.55	5.86
345397TS2	FORD MOTOR CRDT	High Yield Credit	7.38	02/01/2011	USD	B-	3,300,000.000	102.0646	3,368,131.80	1.05
345397TY9	FORD MOTOR CRDT	High Yield Credit	7.25	10/25/2011	USD	B-	1,800,000.000	101.0314	1,818,565.20	1.72
345397VD2	FORD MOTOR CRDT FRN	High Yield Credit	3.03	01/13/2012	USD	B-	800,000.000	93.1250	745,000.00	-0.03
52517P2K6	LEHMAN BROS HLDGS FRN MTN 2010***DEI	High Yield Credit	2.95	05/25/2024	USD	C	8,800,000.000	20.0000	1,760,000.00	1.00
52517PS28	LEHMAN BROS HLDGS NT FRN **DEF 1/26/1	High Yield Credit	3.38	01/26/2024	USD	C	900,000.000	20.0000	180,000.00	1.00
74837RAF1	QUICKSILVER RESOURCES	High Yield Credit	11.75	01/01/2016	USD	B	1,100,000.000	114.0000	1,254,000.00	4.58
0252369B8	AIG SR UNSEC EMTN	Non-U.S. Developed	4.00	09/20/2011	EUR	A-	900,000.000	94.0590	1,214,559.55	1.66
06738K9C7	BARCLAYS BANK PLC SUBORDINATED	Non-U.S. Developed	14.00	11/29/2049	GBP	BAA+	1,000,000.000	128.5000	2,075,080.78	5.78
0673999A5	BARCLAYS BANK PLC SUBORDINATED REC	Non-U.S. Developed	10.00	05/21/2021	GBP	A	1,209,000.000	124.5520	2,431,693.80	7.56
1729679M5	CITIGROUP INC GLBL SUB	Non-U.S. Developed	4.75	02/10/2019	EUR	A-	2,000,000.000	87.0930	2,499,131.98	3.39
317U423B7	IRO EUR 5Y C 2.5000 02/17/10 BRC	Non-U.S. Developed	0.00	02/17/2010	EUR	AAA	(2,600,000.000)	0.0483	(1,802.13)	4.67

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
3378969K2	FORTIS BANK NED HOLDING EMTN GOV GT	Non-U.S. Developed	3.00	04/17/2012	EUR	AAA	500,000.000	102.4160	734,706.29	2.21
3814109A9	GOLDMAN SACHS GROUP INC SR UNSEC E	Non-U.S. Developed	6.38	05/02/2018	EUR	AA-	400,000.000	111.0450	637,286.83	6.71
7808979C0	RBS GRP PLC BD	Non-U.S. Developed	7.09	10/29/2049	EUR	B-	2,000,000.000	50.7500	1,456,270.28	2.91
78442F9F7	SLM CORP SR UNSEC EMTN	Non-U.S. Developed	2.75	03/15/2011	CHF	BAA-	2,100,000.000	96.6700	1,963,792.02	1.18
9149159Z8	LEASEPLAN CORPORATION NV GOV GTD E	Non-U.S. Developed	3.13	02/10/2012	EUR	AAA	100,000.000	102.4850	147,040.26	2.03
OEH000006	FIN FUT EURO-BOBL 5Y 3/08/10	Non-U.S. Developed	0.00	03/09/2010	EUR	AAA	27,100,000.000	115.6600	44,970,573.29	4.40
RXH000001	FIN FUT EUR-BUND 10YR EUX 3/08/10	Non-U.S. Developed	0.00	03/09/2010	EUR	AAA	8,400,000.000	121.1900	14,605,687.92	7.40
RXH0C0024	EUR ACAL EURO-BUND 03/10 @ 125	Non-U.S. Developed	0.00	02/26/2010	EUR	AAA	(1,000,000.000)	0.1200	(1,721.70)	7.40
RXH0P0020	EUR APUT EUR-BUND 3/10 @ 121	Non-U.S. Developed	0.00	02/26/2010	EUR	AAA	(1,000,000.000)	1.0100	(14,490.96)	7.40
SWU0626G6	IRS GBP R 6ML/5.0 03/18/09 RYL	Non-U.S. Developed	5.00	03/18/2014	GBP	AAA	0.000	7.3506	0.00	3.66
SWU0664G6	IRS EUR R 6ME/4.5 03/18/09 BPS	Non-U.S. Developed	4.50	03/18/2014	EUR	AAA	1,400,000.000	7.4859	150,365.83	3.68
SWU0794G2	IRS GBP R 6ML/5.0 03/18/09 DUB	Non-U.S. Developed	5.00	03/18/2014	GBP	AAA	0.000	7.2903	0.00	3.66
SWU0795G1	IRS GBP R 6ML/5.0 03/18/09 FBF	Non-U.S. Developed	5.00	03/18/2014	GBP	AAA	0.000	7.2903	0.00	3.66
SWU0843M6	IRS EUR R 6ME/3.0 06/16/10 DUB	Non-U.S. Developed	3.00	06/16/2015	EUR	AAA	14,000,000.000	-0.4273	(85,821.52)	4.61
SWU0845M6	IRS EUR R 6ME/3.0 06/16/10 GLM	Non-U.S. Developed	3.00	06/16/2015	EUR	AAA	6,400,000.000	-0.4273	(39,232.70)	4.61
SWU0865M6	IRS EUR R 6ME/3.0 06/16/10 BRC	Non-U.S. Developed	3.00	06/16/2015	EUR	AAA	39,400,000.000	-0.4273	(241,526.28)	4.61
15234QAJ7	CENT ELET BRASILEIRAS SA SR UNSEC 14	Emerging Markets	6.88	07/30/2019	USD	BAA-	5,800,000.000	108.8750	6,314,750.00	7.33
21987BAM0	CODELCO INC NT 144A	Emerging Markets	7.50	01/15/2019	USD	A+	300,000.000	117.6370	352,911.00	6.96
3682669A2	GAZPROM REGS LPN	Emerging Markets	8.63	04/28/2034	USD	BAA+	3,300,000.000	110.2500	3,638,250.00	6.24
368287AD0	GAZPROM CAPITAL SA CO GTD 144A	Emerging Markets	7.34	04/11/2013	USD	BAA+	100,000.000	105.0000	105,000.00	2.97
368287AE8	GAZPROM CAPITAL SA CO GTD 144A	Emerging Markets	8.15	04/11/2018	USD	BAA+	600,000.000	105.8750	635,250.00	6.27
71645WAN1	PETROBRAS INTL FIN CO GLBL CO GTD	Emerging Markets	7.88	03/15/2019	USD	BAA+	3,400,000.000	115.7812	3,936,560.80	6.94
71654QAU6	PEMEX GLBL CO GTD	Emerging Markets	8.00	05/03/2019	USD	BAA+	1,100,000.000	116.2500	1,278,750.00	6.99
89354FAE1	TRANSNEFT (TRANSCAPIT) SECURED 144A	Emerging Markets	8.70	08/07/2018	USD	BAA+	300,000.000	114.7689	344,306.70	6.43
91086QAV0	MEXICO (UMS) GLOBAL SR UNSECURED	Emerging Markets	6.05	01/11/2040	USD	BAA+	800,000.000	96.6300	773,040.00	13.82
91911TAJ2	VALE OVERSEAS LIMITED GLBL CO GTD	Emerging Markets	5.63	09/15/2019	USD	BAA+	3,100,000.000	101.4728	3,145,656.80	7.69
SWPC244F0	CDX EM12 SP 09/21/2009 DUB	Emerging Markets	5.00	12/20/2014	USD	BA+	1,000,000.000	10.6049	106,048.85	0.25
SWU091758	IRS BRL ZCS R 10.61/CDI 03/11/09 HUS	Emerging Markets	10.61	01/02/2012	BRL	BAA+	1,400,000.000	-1.0379	(8,335.70)	1.78
SWU091766	IRS BRL ZCS R 10.60/CDI 03/11/09 BRC	Emerging Markets	10.60	01/02/2012	BRL	BAA+	900,000.000	-1.0584	(5,464.60)	1.78
SWU091840	IRS BRL ZCS R 10.60/CDI 03/11/09 JPM	Emerging Markets	10.60	01/02/2012	BRL	BAA+	600,000.000	-1.0584	(3,643.06)	1.78
110122AN8	BRISTOL-MYERS SQUIBB CONV	Municipal/Other	0.00	09/15/2023	USD	A+	3,200,000.000	95.0654	3,042,092.80	0.45
118217AU2	OH BUCKEYE TOB ASSET-A-2	Municipal/Other	5.88	06/01/2047	USD	BAA	2,100,000.000	75.3040	1,581,384.00	12.19
13063A5E0	CA TXB-VAR PURP 1 BAB	Municipal/Other	7.50	04/01/2034	USD	A	100,000.000	97.1610	97,161.00	11.21
13063A5F7	CA TXB-VAR PURP 1	Municipal/Other	5.65	04/01/2039	USD	A	100,000.000	102.3310	102,331.00	3.05
13063A5G5	CA TXB-VAR PURP BAB	Municipal/Other	7.55	04/01/2039	USD	A	100,000.000	97.0070	97,007.00	11.75
167725AC4	CHICAGO TRANSIT AUTH	Municipal/Other	6.90	12/01/2040	USD	AA+	800,000.000	106.1780	849,424.00	12.51
167725AE0	CHICAGO TRANSIT SER B	Municipal/Other	6.30	12/01/2021	USD	AA+	100,000.000	104.8380	104,838.00	7.52
167725AF7	CHICAGO TRANSIT AUTH	Municipal/Other	6.90	12/01/2040	USD	AA+	800,000.000	106.1780	849,424.00	12.08
268317AA2	ELECTRICITE DE FRANCE NT 144A	Municipal/Other	5.50	01/26/2014	USD	AA-	300,000.000	108.8079	326,423.70	3.71
268317AB0	ELECTRICITE DE FRANCE NT 144A	Municipal/Other	6.50	01/26/2019	USD	AA-	300,000.000	112.4570	337,371.00	7.18
268317AC8	ELECTRICITE DE FRANCE NT 144A	Municipal/Other	6.95	01/26/2039	USD	AA-	300,000.000	118.6722	356,016.60	13.97
46625HHA1	JP MORGAN CHASE & CO JR SUB PFD	Municipal/Other	7.90	04/29/2049	USD	BAA+	2,100,000.000	103.4834	2,173,151.40	5.83
6656P5AA2	NORTHERN ROCK PLC COVERED 144A	Municipal/Other	5.63	06/22/2017	USD	AAA	3,800,000.000	94.0814	3,575,093.20	6.18
66585VAW5	AK NTHRN TOB ASSET BKD-A	Municipal/Other	5.00	06/01/2046	USD	BAA-	2,600,000.000	65.4710	1,702,246.00	12.64
759911G46	REGL TRANSN AUTH-A MBIA	Municipal/Other	5.00	07/01/2025	USD	AA+	500,000.000	104.4430	522,215.00	10.69
87973PAA2	TEMASEK FINANCIAL I LTD CO GTD 144A	Municipal/Other	4.30	10/25/2019	USD	AAA	1,000,000.000	98.2442	982,442.00	8.17
888808DD1	NJ TOB SETTLE SER 1A	Municipal/Other	5.00	06/01/2029	USD	BAA	100,000.000	76.7520	76,752.00	12.48
888808DF6	NJ TOB SETTLE SER 1A	Municipal/Other	5.00	06/01/2041	USD	BAA	1,900,000.000	69.0700	1,312,330.00	13.05
913366DF4	UNIV CA-BAB	Municipal/Other	6.58	05/15/2049	USD	AA	14,100,000.000	97.2940	13,718,454.00	13.02
91412F7X9	REGENTS UNIV BAB	Municipal/Other	6.27	05/15/2031	USD	AA+	2,500,000.000	100.2000	2,505,000.00	9.92
949746804	WELLS FARGO & CO CONV NEW MONEY L	Municipal/Other	7.50	12/31/2049	USD	A-	2,500.000	918.0000	2,295,000.00	2.92

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949746PM7	WELLS FARGO & CO JR SUBORD K	Municipal/Other	7.98	03/29/2049	USD	A-	13,600,000.000	100.7500	13,702,000.00	5.62
00432CDT5	ACSS 2008-1 A 3MLIB+151	Net Cash Equivalents	1.58	10/27/2025	USD	AAA	3,225,701.620	102.9341	3,320,345.64	0.00
0258169P6	AMERICAN EXPRESS TRAVL SR UNSEC FR	Net Cash Equivalents	0.43	06/01/2011	USD	A	1,800,000.000	98.3750	1,770,750.00	0.07
02581FXT1	AMERICAN EXPRESS CENTURION SR UNS	Net Cash Equivalents	0.29	03/23/2010	USD	A	2,700,000.000	99.9326	2,698,180.20	0.05
02581FYD5	AMERICAN EXPRESS CENTURION SR UNSE	Net Cash Equivalents	0.31	07/13/2010	USD	A	1,100,000.000	99.8231	1,098,054.10	0.02
0258M0BW8	AMERICAN EXPRESS CREDIT FRN MTN	Net Cash Equivalents	0.38	10/04/2010	USD	A	4,080,000.000	99.7579	4,070,122.32	0.08
02660TBC6	AHM 2004-2 4A5	Net Cash Equivalents	2.47	02/25/2044	USD	AAA	558,282.200	97.3759	543,632.43	0.00
026874AV9	AIG GLBL SR UNSEC	Net Cash Equivalents	4.70	10/01/2010	USD	A-	2,800,000.000	99.9465	2,798,502.00	0.73
02687QBD9	AIG FRN GLBL	Net Cash Equivalents	0.39	10/18/2011	USD	A-	6,500,000.000	90.4520	5,879,380.00	-0.04
060505CY8	BANK OF AMERICA CORP SR UNSECUR FR	Net Cash Equivalents	0.39	02/12/2010	USD	A	1,350,000.000	99.9872	1,349,827.20	0.25
073928S53	BEAR STEARNS CO INC MTN FRN	Net Cash Equivalents	0.44	11/28/2011	USD	AA-	2,800,000.000	99.6886	2,791,280.80	0.14
073928U50	BEAR STEARNS CO INC FRN	Net Cash Equivalents	0.36	02/23/2010	USD	AA-	400,000.000	100.0344	400,137.60	0.13
126650BG4	CVS CAREMARK CORP SR UNSEC FRN	Net Cash Equivalents	0.56	06/01/2010	USD	BAA+	1,660,000.000	100.0535	1,660,888.10	0.15
161571DD3	CHAIT 2008-A13 A13 3MLIB+150	Net Cash Equivalents	1.75	09/15/2015	USD	AAA	5,400,000.000	103.0403	5,564,174.58	0.00
1730T0FV6	CITIGROUP FUNDING INC CO GTD FRN MTN	Net Cash Equivalents	1.33	05/07/2010	USD	A	12,400,000.000	100.2385	12,429,574.00	0.09
20034DHF9	COMERICA BANK SR UNSEC FRN BKNT	Net Cash Equivalents	0.37	05/24/2011	USD	A+	3,100,000.000	97.3199	3,016,916.90	0.12
25214BAB0	DEXIA CREDIT LOCAL GOV GTD FRN 144A	Net Cash Equivalents	0.90	09/23/2011	USD	AA+	4,700,000.000	100.8969	4,742,154.30	0.22
3125489N2	MERRILL LYNCH & CO	Net Cash Equivalents	1.02	05/30/2014	EUR	A	1,900,000.000	92.0220	2,508,541.06	-0.01
313385RT5	FEDERAL HOME LOAN BANK DISC NT	Net Cash Equivalents	0.05	01/13/2010	USD	A1+	5,000,000.000	99.9969	4,999,844.44	0.03
313385TM8	FEDERAL HOME LOAN BANK DISC NT	Net Cash Equivalents	0.06	02/24/2010	USD	A1+	2,400,000.000	99.9904	2,399,769.00	0.14
31404RUM7	FN ARM 776488 6MLIBOR+155 10.336	Net Cash Equivalents	2.53	03/01/2034	USD	AAA	938,028.420	102.6742	963,113.37	0.46
31406DAN6	FN ARM 806513 1YCMT+219.8 10.004	Net Cash Equivalents	2.57	12/01/2034	USD	AAA	1,104,829.430	102.7848	1,135,597.05	0.50
317510XX8	OTC ECAL USD VS JPY@94 GST	Net Cash Equivalents	0.00	12/29/2009	USD	AAA	0.000	0.0000	0.00	0.00
317511111	OTC EPUT USD VS JPY @ 88 GST	Net Cash Equivalents	0.00	12/29/2009	USD	AAA	0.000	0.0000	0.00	0.00
317512AD3	OTC EPUT USD VS JPY @ 88 CBK	Net Cash Equivalents	0.00	02/19/2010	USD	AAA	(2,200,000.000)	0.0035	(7,655.49)	0.00
317512AF8	OTC ECAL USD VS JPY @ 95 CBK	Net Cash Equivalents	0.00	02/19/2010	USD	AAA	(2,200,000.000)	0.0120	(26,498.52)	0.00
317512BH3	OTC EPUT USD VS JPY @ 88 CBK	Net Cash Equivalents	0.00	12/29/2009	USD	AAA	0.000	0.0000	0.00	0.00
317512BJ9	OTC ECAL USD VS JPY @ 94 CBK	Net Cash Equivalents	0.00	12/29/2009	USD	AAA	0.000	0.0000	0.00	0.00
34529FAB3	FORDO 2009-C A2 WM14 WC5.2812	Net Cash Equivalents	2.00	12/15/2011	USD	AAA	3,800,000.000	100.5899	3,822,416.58	1.00
34529GAE5	FORDO 2009-D A2 WM14 WC6.89 TALF	Net Cash Equivalents	1.21	01/15/2012	USD	AAA	1,100,000.000	100.2926	1,103,218.60	0.75
40429JAS6	HSBC FINANCE CORP MTN FRN	Net Cash Equivalents	0.49	08/09/2011	USD	A	3,200,000.000	98.1121	3,139,587.20	0.08
46115LAA6	INTESA SANPAOLO NEW YORK CERT DEP	Net Cash Equivalents	2.38	12/21/2012	USD	AA	10,000,000.000	99.1892	9,918,920.00	2.87
49306B9H8	KEY BANK NA SR UNSECURED EMTN	Net Cash Equivalents	0.84	11/21/2011	EUR	A	800,000.000	85.0190	975,847.43	0.00
4932639A7	KEY CORP SR UNSEC FRN EMTN	Net Cash Equivalents	0.92	11/22/2010	EUR	BAA+	1,600,000.000	94.2550	2,163,716.34	0.12
573284AH9	MARTIN MARIETTA MATERIAL FRN SR UNS	Net Cash Equivalents	0.43	04/30/2010	USD	BAA+	4,160,000.000	99.5682	4,142,037.12	0.07
59018YE72	MERRILL LYNCH & CO GLBL SR UNSEC MTN	Net Cash Equivalents	0.49	06/05/2012	USD	A	4,600,000.000	97.0815	4,465,749.00	0.13
59018YVA6	MERRILL LYNCH & CO FRN GLBL MTN	Net Cash Equivalents	0.50	02/05/2010	USD	A	9,800,000.000	100.0345	9,803,381.00	0.10
59018XYX2	MERRILL LYNCH & CO NT FRN	Net Cash Equivalents	0.48	07/25/2011	USD	A	400,000.000	98.5013	394,005.20	0.04
5902209A9	MERRILL LYNCH & CO FRN EMTN	Net Cash Equivalents	0.47	02/15/2011	USD	A	1,600,000.000	97.8220	1,565,152.00	0.10
59217ECA0	METLIFE GLBL FUNDING I 144A FRN	Net Cash Equivalents	0.85	09/17/2010	USD	AA-	10,900,000.000	100.1006	10,910,965.40	0.19
61746BDD5	MORGAN STANLEY SR UNSECURED MTN F	Net Cash Equivalents	2.37	05/14/2010	USD	A	1,200,000.000	100.7280	1,208,736.00	0.11
6944P0AF2	PACIFIC LIFE GLBL FNDG FRN 144A	Net Cash Equivalents	0.48	06/22/2011	USD	AA-	3,094,000.000	94.4587	2,922,552.18	0.18
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.52	05/01/2010	USD	AAA	44,488,672.755	10.0120	445,420,591.64	0.17
74153WBJ7	PRICOA GLOBAL FUNDING 1 FRN 144A	Net Cash Equivalents	0.45	09/27/2013	USD	AA-	700,000.000	93.6760	655,732.00	0.12
74153WBN8	PRICOA GLOBAL FUNDING 1 NT FRN 144A	Net Cash Equivalents	0.38	01/30/2012	USD	AA-	900,000.000	97.3268	875,941.20	0.05
74153WBU2	PRICOA GLOBAL FUNDING 1 NT 144A	Net Cash Equivalents	1.06	06/04/2010	USD	AA-	2,700,000.000	100.0652	2,701,760.40	0.16
74251T9Y5	PRINCIPAL FIN GLOBAL FND SR SEC EMTN	Net Cash Equivalents	2.75	07/12/2010	CHF	AA-	600,000.000	101.1940	587,341.23	0.52
761713AS5	REYNOLDS AMERICAN INC GLBL FRN	Net Cash Equivalents	0.95	06/15/2011	USD	BAA	3,100,000.000	99.1107	3,072,431.70	0.18
78011CAD8	RBS PLC GOVT GTD FRN 144A	Net Cash Equivalents	0.67	04/08/2011	USD	AAA	7,000,000.000	100.2467	7,017,269.00	0.11
78445JAA5	SLMA 2008-9 A 3MLIB+150	Net Cash Equivalents	1.78	04/25/2023	USD	AAA	6,214,839.800	104.0771	6,468,223.79	0.00
829471697	FINL FUTURES MAINTENANCE (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	374,317.700	110.0158	537,051.96	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
833656AG6	SFEF GOVT GTD FRN 144A FRN	Net Cash Equivalents	0.48	07/16/2012	USD	AAA	2,000,000.000	100.6250	2,012,500.00	0.04
83715AAG4	SCSLC 2008-1 A3 3MLIB+75	Net Cash Equivalents	1.01	03/02/2020	USD	AAA	3,100,000.000	100.0377	3,101,168.39	0.00
83715AAH2	SCSLC 2008-1 A4 3MLIB+100	Net Cash Equivalents	1.26	09/03/2024	USD	AAA	1,400,000.000	100.9245	1,412,942.44	0.00
87927VAT5	TELECOM ITALIA CAPITAL GBL FRN CO GT	Net Cash Equivalents	0.89	07/18/2011	USD	BAA	5,750,000.000	99.6212	5,728,219.00	0.03
87938WAE3	TELEFONICA EMISIONS SAU GBL CO GTD	Net Cash Equivalents	0.61	02/04/2013	USD	A-	3,000,000.000	98.5348	2,956,044.00	0.07
88522RAA2	TMST 2006-5 A1 ARM 1MLIB+12	Net Cash Equivalents	0.35	10/25/2046	USD	AAA	1,389,100.620	98.1043	1,362,767.58	0.00
888471695	FINL FUTURES MAINTENANCE(GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	24,682.630	125.1789	39,858.72	0.00
899100499	FINL FUTURES MAINTENANCE ACCT	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	6,286,737.580	100.0000	6,286,737.58	0.00
90261XFC1	UBS AG STAMFORD CT SR UNSEC FRN 144	Net Cash Equivalents	1.20	05/05/2010	USD	AA-	2,800,000.000	100.1313	2,803,676.40	0.08
908004690	STATE STREET OVERNIGHT RATE AUD	Net Cash Equivalents	0.35	12/31/2015	AUD	A1+	1.000	101.1842	0.90	0.00
911029890	STIF FUND (CNY)	Net Cash Equivalents	0.00	12/01/2015	CNY	A1+	1.000	95.5780	0.15	0.00
912795T68	U S TREASURY BILLS	Net Cash Equivalents	0.05	03/11/2010	USD	AAA	9,930,000.000	99.9936	9,929,364.48	0.18
912795T76	U S TREASURY BILLS	Net Cash Equivalents	0.09	03/18/2010	USD	AAA	3,065,000.000	99.9919	3,064,751.74	0.21
912795T76	U S TREASURY BILLS	Net Cash Equivalents	0.09	03/18/2010	USD	AAA	20,857,000.000	99.9919	20,855,310.58	0.21
912795T84	U S TREASURY BILLS	Net Cash Equivalents	0.11	03/25/2010	USD	AAA	396,000.000	99.9918	395,967.53	0.22
912795T84	U S TREASURY BILLS	Net Cash Equivalents	0.11	03/25/2010	USD	AAA	9,554,000.000	99.9918	9,553,216.57	0.22
912795UL3	CASH MGMT BILL	Net Cash Equivalents	0.17	04/01/2010	USD	AAA	8,068,000.000	99.9879	8,067,023.77	0.24
914471693	STIF FUND (BRL)	Net Cash Equivalents	0.00	12/01/2015	BRL	A1+	1.000	74.9576	0.57	0.00
920471695	STIF FUND (CAD)	Net Cash Equivalents	0.00	12/31/2015	CAD	A1+	193.680	101.2301	184.75	0.00
92344SAS9	CELLCO PART/VERI WIRELSS SR UNSEC FF	Net Cash Equivalents	2.87	05/20/2011	USD	A	6,077,000.000	103.4355	6,285,775.34	0.15
929072692	STATE STREET STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	195,781.670	110.4409	280,897.56	0.00
929903CG5	WACHOVIA CORP SR FRN	Net Cash Equivalents	0.41	10/15/2011	USD	AA-	5,500,000.000	98.9249	5,440,869.50	0.02
941005191	STIF FUND (IDR)	Net Cash Equivalents	0.00	12/31/2015	IDR	A1+	1.000	0.0000	0.00	0.00
948471693	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/15/2015	JPY	A1+	2.000	93.0950	0.02	0.00
949779AB8	WFMBS 2004-EE 2A1 AS WM34 WC4.25	Net Cash Equivalents	3.11	12/25/2034	USD	AAA	576,035.490	91.3318	526,103.52	0.50
950070094	STIF FUND (MYR)	Net Cash Equivalents	0.00	12/31/2015	MYR	A1+	1.000	95.8720	0.29	0.00
952145399	STIF FUND (MXN)	Net Cash Equivalents	0.00	12/31/2015	MXN	A1+	1.000	91.3878	0.08	0.00
9612EMAF6	WESTPAC BANKING CORP GOVT GTD FRN	Net Cash Equivalents	0.76	07/16/2014	USD	AAA	1,000,000.000	100.7227	1,007,227.00	0.05
968471698	STIF FUND (SGD)	Net Cash Equivalents	0.00	12/01/2015	SGD	A1+	1.000	96.8726	0.71	0.00
974471690	STIF FUND (KRW)	Net Cash Equivalents	0.00	12/01/2015	KRW	A1+	1.000	0.0000	0.00	0.00
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	1.000	100.0000	1.00	0.00
984471698	STIF FUND (CHF)	Net Cash Equivalents	0.00	12/31/2015	CHF	A1+	16,501.000	90.7594	15,962.27	0.00
987002698	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+	34,007.940	123.5069	54,917.68	0.00
AUD0011A4	AUSTRALIAN DOLLARS	Net Cash Equivalents	0.00	01/11/2010	USD		208,288.340	1.1132	187,107.58	0.00
BRL0033A5	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	02/02/2010	USD		7,306,230.500	1.7558	4,161,233.01	0.00
CAD0021B2	CANADIAN DOLLAR	Net Cash Equivalents	0.00	01/21/2010	USD		390,000.000	1.0483	372,022.04	0.00
CHF0082A3	SWISS FRANCS	Net Cash Equivalents	0.00	03/23/2010	USD		(1,803,000.000)	1.0332	(1,745,065.57)	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		1,967,820.000	6.8209	288,499.98	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		(1,967,820.000)	6.8209	(288,499.98)	0.00
CNY0237A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	08/25/2010	USD		56,409,418.500	6.7972	8,298,919.94	0.00
CNY0321A0	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/17/2010	USD		1,700,818.000	6.7768	250,978.43	0.00
CNY0327A4	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/23/2010	USD		225,536.000	6.7753	33,288.22	0.00
CSH00MLP2	CASH COLLATERAL FUTS MLP USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	0.000	0.0000	0.00	0.00
CSH00MLP2	CASH COLLATERAL FUTS MLP USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	511,000.000	100.0000	511,000.00	0.00
EDH000009	FIN FUT EURO\$ CME 03/15/10	Net Cash Equivalents	0.00	03/16/2010	USD	AAA	1,206,000,000.000	99.6450	1,201,718,700.00	0.25
EDH110006	FIN FUT EURO\$ CME 03/14/11	Net Cash Equivalents	0.00	03/15/2011	USD	AAA	81,000,000.000	98.0700	79,436,700.00	0.25
EDM000003	FIN FUT EURO\$ CME 06/14/10	Net Cash Equivalents	0.00	06/15/2010	USD	AAA	1,062,000,000.000	99.3200	1,054,778,400.00	0.25
EDU000004	FIN FUT EURO\$ CME 09/13/10	Net Cash Equivalents	0.00	09/14/2010	USD	AAA	109,000,000.000	98.9000	107,801,000.00	0.25
EDZ000009	FIN FUT EURO\$ CME 12/13/10	Net Cash Equivalents	0.00	12/14/2010	USD	AAA	62,000,000.000	98.4700	61,051,400.00	0.25
ERH000016	FIN FUT EURIBOR LIF 03/15/10	Net Cash Equivalents	0.00	03/16/2010	EUR	AAA	15,000,000.000	99.2350	21,356,598.27	0.25

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
ESH000006	FIN FUT EMINI S&P500 CME 3/10	Net Cash Equivalents	0.00	03/20/2010	USD	AAA	(396,250.000)	1,110.7000	(440,114,875.00)	0.00
EUR0008B8	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	01/08/2010	USD		(6,386,000.000)	0.6970	(9,162,215.40)	0.00
EUR0026B6	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	01/26/2010	USD		(1,522,000.000)	0.6970	(2,183,615.99)	0.00
EUR0049D5	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	02/18/2010	USD		(1,877,000.000)	0.6970	(2,692,826.92)	0.00
EUR0076C3	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	03/17/2010	USD		(1,009,000.000)	0.6971	(1,447,485.26)	0.00
GBP0004A6	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/04/2010	USD		(1,521,342.390)	0.6193	(2,456,682.48)	0.00
GBP0013A5	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/13/2010	USD		1,707,000.000	0.6193	2,756,337.80	0.00
GBP0013A5	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/13/2010	USD		(254,000.000)	0.6193	(410,140.48)	0.00
GBP0027A9	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/27/2010	USD		(5,091,000.000)	0.6194	(8,219,894.70)	0.00
IDR0022A6	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	01/22/2010	USD		9,559,950,000.000	9.437.1667	1,013,010.61	0.00
IDR0280A3	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	10/07/2010	USD		13,408,355,500.000	9.913.7037	1,352,507.19	0.00
JPY0025A7	JAPANESE YEN	Net Cash Equivalents	0.00	01/25/2010	USD		(218,361,000.000)	93.0826	(2,345,884.62)	0.00
KRW0042A2	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	02/11/2010	USD		2,187,370,000.000	1,165.9750	1,876,000.77	0.00
KRW0209A1	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	07/28/2010	USD		838,391,695.000	1,174.4417	713,864.06	0.00
KRW0239A5	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	08/27/2010	USD		1,721,070,000.000	1,175.4417	1,464,190.05	0.00
KRW0316A1	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	11/12/2010	USD		496,637,305.000	1,179.5417	421,042.61	0.00
L H00000	FIN FUT UK 90DAY LIF 03/17/10	Net Cash Equivalents	0.00	03/18/2010	GBP	AAA	1,500,000.000	99.3200	2,405,801.83	0.25
L M00000	FIN FUT UK 90DAY LIF 06/16/10	Net Cash Equivalents	0.00	06/17/2010	GBP	AAA	3,500,000.000	99.0000	5,595,451.28	0.25
L U00000	FIN FUT UK 90DAY LIF 09/15/10	Net Cash Equivalents	0.00	09/16/2010	GBP	AAA	3,500,000.000	98.5300	5,568,887.03	0.25
L Z00000	FIN FUT UK 90DAY LIF 12/15/10	Net Cash Equivalents	0.00	12/16/2010	GBP	AAA	1,500,000.000	97.9800	2,373,343.37	0.25
MXN0112A2	MEXICAN NUEVO PESO	Net Cash Equivalents	0.00	04/22/2010	USD		26,336,268.600	13.2325	1,990,278.19	0.00
MYR0043A0	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	02/12/2010	USD		2,942,985.420	3.4302	857,965.72	0.00
MYR0165A2	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	06/14/2010	USD		2,852,311.580	3.4466	827,582.64	0.00
SGD0042A9	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	02/11/2010	USD		330,000.000	1.4047	234,928.95	0.00
SGD0076A8	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	03/17/2010	USD		969,964.240	1.4051	690,308.03	0.00
SGD0167A8	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	06/16/2010	USD		557,000.000	1.4060	396,167.77	0.00
SLHOPNTA4	SLH OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		1,828.650	30.0000	548.60	0.00
SPF0C0030	CME ACAL S&P FUT 1/10 @ 1140	Net Cash Equivalents	0.00	01/15/2010	USD	AAA	(15,500.000)	4.4000	(68,200.00)	0.00
SPF0P0028	CME APUT S&P FUT 1/10 @ 1050	Net Cash Equivalents	0.00	01/15/2010	USD	AAA	(15,500.000)	3.3500	(51,925.00)	0.00
SPH000007	FIN FUT S&P 500 CME 3/18/10	Net Cash Equivalents	0.00	03/19/2010	USD	AAA	(1,188,750.000)	1,110.7000	(1,320,344,625.00)	0.00
SPH0C0004	CME ACAL S&P FUT 3/10 @ 1400	Net Cash Equivalents	0.00	03/19/2010	USD	AAA	169,500.000	0.0500	8,475.00	0.00
SPH0C0012	CME ACAL S&P FUT 3/10 @ 1425	Net Cash Equivalents	0.00	03/19/2010	USD	AAA	277,000.000	0.0500	13,850.00	0.00
SWPC309F2	UNITED KINGDOM GILT SW SP MYC	Net Cash Equivalents	1.00	12/20/2014	USD	AAA	200,000.000	1.0915	2,182.96	0.03
SWPC391D6	GECC SNR S* SP CBK	Net Cash Equivalents	5.00	09/20/2014	USD	AA+	10,500,000.000	14.6787	1,541,262.15	0.31
SWPC40672	CDX IG9 5Y 30-100% SP BRC	Net Cash Equivalents	0.76	12/20/2012	USD	AAA	482,249.430	1.8091	8,724.48	0.00
SWPC595DC	PROCTER AND GAMBLE CO. SNR S* SP DUI	Net Cash Equivalents	1.00	09/20/2014	USD	AA-	6,600,000.000	3.0333	200,198.05	0.07
SWPC889E3	GECC SNR S* SP DUB	Net Cash Equivalents	1.00	06/20/2010	USD	AA+	5,900,000.000	0.1518	8,955.24	0.00
SWPC894E6	ILFC SNR S* SP JPM	Net Cash Equivalents	5.00	06/20/2010	USD	BAA+	6,800,000.000	-1.0062	(68,423.33)	0.00
SWPC97F15	CDX IG10 5Y 30-100% SP DUB	Net Cash Equivalents	0.53	06/20/2013	USD	BAA+	964,498.860	1.2831	12,375.73	0.00
SWU0041L2	IRS USD R 3ML/3.0 12/16/09 BOA	Net Cash Equivalents	3.00	12/16/2010	USD	AAA	8,500,000.000	2.2717	193,097.05	0.76
SWU0101L9	IRS USD R 3ML/3.0 12/16/09 MYC	Net Cash Equivalents	3.00	12/16/2010	USD	AAA	40,900,000.000	2.2717	929,137.57	0.76
SWU023314	TRS 1ML+20/ERAFI INDX FCT	Net Cash Equivalents	0.00	02/26/2010	USD	A+	4,064,974.220	103.9010	0.00	0.00
SWU023330	TRS 1ML+20/ERAFI INDX MEI	Net Cash Equivalents	0.00	04/15/2010	USD	A	9,869,826.690	103.9010	0.00	0.00
SWU054145	TRS 1ML+30/ERAFI INDX FCT	Net Cash Equivalents	0.00	03/12/2010	USD	A+	1,319,523.520	103.9010	0.00	0.00
SWU091709	TRS 1ML+31/ERAFI INDX JPM	Net Cash Equivalents	0.00	02/26/2010	USD	A+	1,296,248.770	103.9010	0.00	0.00
SWU093564	TRS 1ML+20/ERAFI INDX MEI	Net Cash Equivalents	0.00	09/15/2010	USD	A+	441,236.870	103.9010	0.00	0.00
TWD0161A8	NEW TAIWAN DOLLAR-NDF	Net Cash Equivalents	0.00	06/10/2010	USD		9,106,164.000	31.0199	293,558.36	0.00
TWD0285A9	NEW TAIWAN DOLLAR-NDF	Net Cash Equivalents	0.00	10/12/2010	USD		1,688,136.000	30.6979	54,991.87	0.00
UARA02489	U S AGENCY REPO	Net Cash Equivalents	0.01	01/04/2010	USD	AAA	149,300,000.000	100.0000	149,300,000.00	0.00
UMRA01UDU	U S MTGE REPO	Net Cash Equivalents	0.10	01/06/2010	USD	AAA	20,500,000.000	100.0000	20,500,000.00	0.00
UTPA023R9	U S TIPS REPO	Net Cash Equivalents	0.00	01/04/2010	USD	AAA	178,000,000.000	100.0000	178,000,000.00	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
UTRA01HU7	U S TREASURY REPO	Net Cash Equivalents	0.10	01/06/2010	USD	AAA	4,000,000.000	100.0000	4,000,000.00	0.00
UTRA01KH2	U S TREASURY REPO	Net Cash Equivalents	0.10	01/15/2010	USD	AAA	2,000,000.000	100.0000	2,000,000.00	0.00
UTRA01S76	U S TREASURY REPO	Net Cash Equivalents	0.08	01/05/2010	USD	AAA	19,600,000.000	100.0000	19,600,000.00	0.00
UTRA024C9	U S TREASURY REPO	Net Cash Equivalents	-0.02	01/04/2010	USD	AAA	34,000,000.000	100.0000	34,000,000.00	0.00
	TOTAL SECURITIES POSITIONS HELD								2,853,997,645.35	
	UNINVESTED CASH PLUS RECEIVABLES								24,205,803.68	
	NET UNSETTLED TRADES								50,354,747.85	
	NET FUTURES HELD								(1,102,554,650.66)	
	BROKER CASH COLLATERAL RECEIVED								(44,542,364.69)	
	ACCOUNTING MARKET VALUE								1,781,461,181.53	