

**PORTFOLIO HOLDINGS FOR PIMCO INCOME 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 PIMCO Income Fund normally invests a majority of its assets in a portfolio of Fixed Income Instruments of varying maturities representing a broad array of fixed income sectors, including U.S. and non-U.S. corporate and government securities, asset-backed securities, and foreign currencies. The Fund may invest without limit in securities denominated in foreign currencies and may invest to a limited extent in securities of issuers based in countries with developing or emerging market economies. Investing in non-U.S. securities entails additional risks, including political and economic risk and the risk of currency fluctuations; these risks may be enhanced in emerging markets. The Fund will normally limit its foreign currency exposure.

The Fund may invest a substantial portion of its assets in high yield securities rated below investment grade. Lower rated bonds generally involve a greater risk to principal than higher rated bonds. The Fund may invest all of its assets in derivative instruments. 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 lose more than the principal amount invested in these instruments. When interest rates rise, bond prices generally fall. The Fund is non-diversified, which means that it may 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
3137EAAY5	FED HOME LN MTG GLBL NT (3MMM)	Government Related	5.50	08/23/2017	USD	AAA	29,300,000.000	111.7863	32,753,385.90	6.43
3137EAAY5	FED HOME LN MTG GLBL NT (3MMM)	Government Related	5.50	08/23/2017	USD	AAA	(29,300,000.000)	111.7863	(32,753,385.90)	6.43
317U171B1	IRO USD 5Y P 5.0000 06/15/10 GLM	Government Related	0.00	06/15/2010	USD	AAA	(1,000,000.000)	0.1884	(1,884.00)	4.56
317U173B9	IRO USD 5Y P 5.0000 06/15/10 BRC	Government Related	0.00	06/15/2010	USD	AAA	(1,000,000.000)	0.1884	(1,884.00)	4.56
317U175B7	IRO USD 5Y P 5.0000 06/15/10 BPS	Government Related	0.00	06/15/2010	USD	AAA	(1,000,000.000)	0.1884	(1,884.00)	4.56
317U307B8	IRO USD 10Y P 4.2500 04/19/10 RYL	Government Related	0.00	04/19/2010	USD	AAA	(10,700,000.000)	1.9175	(205,172.50)	8.37
317U327B4	IRO USD 10Y C 3.2500 04/19/10 FBF	Government Related	0.00	04/19/2010	USD	AAA	(1,600,000.000)	0.1794	(2,870.72)	8.65
317U328B3	IRO USD 10Y P 4.2500 04/19/10 FBF	Government Related	0.00	04/19/2010	USD	AAA	(2,800,000.000)	1.9175	(53,690.00)	8.37
317U390B6	IRO USD 10Y P 4.0000 02/17/10 DUB	Government Related	0.00	02/17/2010	USD	AAA	(2,300,000.000)	1.6749	(38,523.62)	8.44
317U392B4	IRO USD 10Y P 4.0000 02/17/10 BRC	Government Related	0.00	02/17/2010	USD	AAA	(2,500,000.000)	1.6749	(41,873.50)	8.44
317U393B3	IRO USD 10Y C 3.2500 02/17/10 BRC	Government Related	0.00	02/17/2010	USD	AAA	(2,500,000.000)	0.0313	(782.25)	8.67
317U394B2	IRO USD 10Y C 3.2500 04/19/10 RYL	Government Related	0.00	04/19/2010	USD	AAA	(8,400,000.000)	0.1794	(15,071.28)	8.65
317U395B1	IRO USD 7Y P 3.5000 02/17/10 GLM	Government Related	0.00	02/17/2010	USD	AAA	(1,300,000.000)	1.5320	(19,915.35)	6.33
317U431B7	IRO USD 7Y C 2.7500 04/19/10 BPS	Government Related	0.00	04/19/2010	USD	AAA	(8,700,000.000)	0.0979	(8,519.91)	6.44
317U432B6	IRO USD 7Y P 4.0000 04/19/10 BPS	Government Related	0.00	04/19/2010	USD	AAA	(8,700,000.000)	1.1201	(97,446.96)	6.24
83162CRN5	SBAP 2008-20A 1	Government Related	5.17	01/01/2028	USD	AAA	4,465,782.600	106.0688	4,736,800.67	4.50
83162CRP0	SBAP 2008-20B 1	Government Related	5.16	02/01/2028	USD	AAA	2,223,650.480	104.8954	2,332,506.62	5.00
83162CRS4	SBAP 2008-20D 1 PASS THRU	Government Related	5.37	04/01/2028	USD	AAA	1,773,366.800	106.1071	1,881,668.62	4.50
831641EP6	SBIC 2009-P10A 1	Government Related	4.73	02/10/2019	USD	AAA	1,934,075.480	102.5795	1,983,964.96	4.50
912828LW8	U S TREASURY NOTE	Government Related	1.00	09/30/2011	USD	AAA	2,000.000	100.0040	2,000.08	1.72
912828LY4	U S TREASURY NOTE	Government Related	3.38	11/15/2019	USD	AAA	6,700,000.000	96.2193	6,446,693.10	8.62
SWU0875H2IRS	USD R 3ML/4.0 06/17/09 FBF	Government Related	4.00	06/17/2011	USD	AAA	65,600,000.000	4.3425	2,848,706.24	1.25
TYG0C0013	CBOT ACAL USTN FUT 2/10 @ 119	Government Related	0.00	01/22/2010	USD	AAA	(14,900,000.000)	0.0313	(4,656.25)	6.10
TYG0P0001	CBOT APUT USTN FUT 2/10 @ 116	Government Related	0.00	01/22/2010	USD	AAA	(14,900,000.000)	1.0938	(162,968.75)	6.10
TYH0C0004	CBOT ACAL USTN FUT 3/10@ 120	Government Related	0.00	02/19/2010	USD	AAA	(6,100,000.000)	0.0469	(2,859.38)	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	Government Related	0.00	02/19/2010	USD	AAA	(6,100,000.000)	0.9688	(59,093.75)	6.10
01F042616	FNMA TBA 4.5% JAN	Mortgage	4.50	01/13/2040	USD	AAA	70,000,000.000	99.8438	69,890,660.00	4.79
021467AA3	CWALT 2006-15CB A1 WM36 WC7.046	Mortgage	6.50	06/25/2036	USD	CAA	1,449,291.220	62.2734	902,523.35	4.00
02147BAJ4	CWALT 2007-7T2 A9 WM37 WC6.7704	Mortgage	6.00	04/25/2037	USD	CAA	2,319,234.470	67.6225	1,568,325.26	2.50
02152AAY5	CWALT 2007-16CB 5A1 WM37 WC6.729	Mortgage	6.25	08/25/2037	USD	CAA+	1,880,480.280	50.1744	943,520.45	3.00
03072SDG7	AMSI 2002-C M2 MEZ 1MLIB+235 ***DEF***	Mortgage	3.76	11/25/2032	USD	CA	179,303.310	4.8078	8,620.47	0.00
03072SDL6	AMSI 2002-4 M4 MEZ 1MLIB+375 ***DEF***	Mortgage	5.86	02/25/2033	USD	CA	125,182.390	5.9550	7,454.59	0.00
05946XT5	BAFC 2005-E 7A1 COFI+143	Mortgage	1.66	06/20/2035	USD	B+	159,743.720	46.6063	74,450.56	0.00
05947UES3	BACM 2002-PB2-A4 SEQ	Mortgage	6.19	06/11/2035	USD	AAA	255,000.000	104.7880	267,209.37	2.41
05947UHL5	BACM 2002-2 A2 SEQ	Mortgage	4.77	07/11/2043	USD	AAA	163,703.970	101.7618	166,588.09	1.34
05949AY87	BOAMS 2005-C 2A2 ARM	Mortgage	4.69	04/25/2035	USD	BA+	194,631.810	79.7546	155,227.72	1.00
05950WAF5	BACM 2006-4 A4 TALF	Mortgage	5.63	07/10/2046	USD	AAA	500,000.000	93.8851	469,425.65	5.60
05951VAH2	BAFC 2006-I 4A1 WM37 WC6.2361 ARM	Mortgage	5.92	10/20/2046	USD	CAA	1,740,715.350	64.1557	1,116,767.25	2.50
06051GDQ9	BAFC 2005-D B1 SUB WM34 WC4.3629 ARM	Mortgage	3.27	05/25/2035	USD	B+	116,404.090	22.2204	25,865.48	1.00
07383FBX5	BSCMS 99-CLF1-A4 SEQ MBIA	Mortgage	7.00	05/20/2030	USD	AAA	390,663.890	110.6119	432,120.71	5.35
07384M4C3	BSARM 2004-10 12A3 WM34 WC5.1611	Mortgage	3.35	01/25/2035	USD	AA+	1,837,059.020	82.2517	1,511,013.01	1.75
07384YMA1	BSABS 2003-AC5 A1 WM31 WC6.1215	Mortgage	5.25	10/25/2033	USD	AAA	1,658,394.960	90.9936	1,509,033.11	3.00
073873AK7	BALTA 2006-5 2A2 WM36 WC6.7979 ARM	Mortgage	6.25	08/25/2036	USD	CAA	2,575,409.840	63.3419	1,631,312.75	2.00
073879BN7	BSABS 2004-AC3 A2 WM32 WC6.2659	Mortgage	5.50	06/25/2034	USD	AAA	1,621,234.830	85.8089	1,391,163.29	4.50
07387AAF2	BSARM 2005-1 4A1 WM35 WC5.6037 ARM	Mortgage	5.35	03/25/2035	USD	AA	1,607,646.660	81.4682	1,309,720.96	4.00
07387AEG6	BSARM 2005-9 A1 AS 1YRCMT+230	Mortgage	4.63	10/25/2035	USD	AA	1,484,243.560	85.2602	1,265,469.47	0.75
07387QAA8	BALTA 2006-8 1A1 1MLIB+16	Mortgage	0.39	06/25/2046	USD	CAA	3,021,511.200	42.1381	1,273,207.41	0.00
07387VAA7	BSABS 2007-HE7 1A1 1MLIB+100	Mortgage	1.23	10/25/2037	USD	BAA	161,077.540	63.2703	101,914.26	0.00
073888AA7	BSABS 2006-SD3 1A1A WM33 WC5.7576	Mortgage	5.50	08/25/2036	USD	BA	3,512,585.120	61.4633	2,158,950.03	2.00
07388EAK2	BSABS 2006-SD2 A3 1ML+49	Mortgage	0.72	06/25/2036	USD	B	400,000.000	40.0560	160,224.12	0.00
07388QAE9	BSCMS 2007-PW17 A4 WM16 WC5.9764	Mortgage	5.69	06/11/2050	USD	A+	1,000,000.000	87.7971	877,970.80	6.14
07388YAE2	BSCMS 2007-PW16 A4 TALF WM16 WC5.747	Mortgage	5.72	06/11/2040	USD	AAA	5,800,000.000	91.1232	5,285,142.70	6.00
07401UAA1	BSSLT 2007-SV1A A1 1MLIB+22 144A	Mortgage	0.45	12/25/2036	USD	B	859,621.460	69.3197	595,887.10	0.00
12513YAF7	CD 2007-CD4 A4	Mortgage	5.32	12/11/2049	USD	AAA	6,000,000.000	87.0070	5,220,417.60	5.82
12640QAE3	CSMC 2007-5R A5 WM36 WC6.9112	Mortgage	6.50	07/26/2036	USD	D	950,427.460	62.2598	591,734.52	2.00
12667GNS8	CWALT 2005-24 1A1 AS 12MTA+131	Mortgage	1.85	07/20/2035	USD	B	194,678.520	46.9116	91,326.75	0.00
12669GNL1	CWHL 2005-7 1A1 1MLIB+27	Mortgage	0.50	03/25/2035	USD	AAA	209,731.650	67.7292	142,049.46	1.00
12669GPN5	CWHL 2005-2 1A1 1MLIB+32	Mortgage	0.55	03/25/2035	USD	A	272,280.560	49.5932	135,032.75	0.00
12669GZQ7	CWHL 2005-9 1A3 1MLIB+23	Mortgage	0.46	05/25/2035	USD	AAA	100,563.670	54.1575	54,462.78	0.00
16679BAA9	CCMFC 2007-2A A1 1MLIB+13 144A	Mortgage	0.36	05/25/2048	USD	CAA	357,093.490	40.5643	144,852.55	0.00
22541NAP4	CSFB 2002-CP3 A3 WM12 WC7.1747	Mortgage	5.60	07/15/2035	USD	AAA	500,000.000	104.7151	523,575.70	2.88
22541NUJ6	CSFB 2002-CP5 A2 WM12 WC6.4462	Mortgage	4.94	12/15/2035	USD	AAA	500,000.000	102.6661	513,330.45	3.22
22541NW96	CSFB 2003-8 4PPA WM32 WC6.3287	Mortgage	5.75	04/22/2033	USD	AAA	753,655.200	100.9319	760,678.74	2.68
22541Q7A4	CSFB 2004-AR2 3A1 WM34 WC5.5348	Mortgage	5.30	03/25/2034	USD	AAA	180,319.210	81.5520	147,053.89	2.00
232433AA0	CWL 2006-SD4 A1 1MLIB+34 144A	Mortgage	0.57	12/25/2036	USD	A	1,575,101.530	39.8131	627,095.96	0.00
23332UAS3	DSLA 2004-AR2 A2B 1MLIB+40	Mortgage	0.63	11/19/2044	USD	AA	120,326.580	36.9668	44,480.85	0.00
23332UBE3	DSLA 2004-AR3 1A1B ARM WM36 WC7.74	Mortgage	2.87	07/19/2044	USD	AAA	84,248.240	43.4082	36,570.60	0.00
23333YAD7	DSLA 2007-AR1 2A1B ARM 1MLIB+18	Mortgage	0.41	04/19/2048	USD	AA+	685,919.660	24.9884	171,400.49	0.00
25151VAA3	DBALT 2007-OA1 A1 1MLIB+15	Mortgage	0.38	02/25/2047	USD	CAA+	1,477,022.210	48.2984	713,377.50	0.00
31281AFN7	FHLMC GOLDCONV #N3-0173	Mortgage	6.00	12/01/2023	USD	AAA	70,305.380	105.5909	74,236.07	1.46
31288VB73	FH ARM 845462 1YCMT+213.3 10.748	Mortgage	3.16	09/01/2023	USD	AAA	38,628.510	102.1138	39,445.05	2.50
31288VA2	FH ARM 846073 3YCMT+215 14.055	Mortgage	5.53	03/01/2025	USD	AAA	2,878.690	103.7273	2,985.99	1.50
3128CQ3K9	FHLMC GOLD15YR #P6-8002	Mortgage	6.00	12/01/2019	USD	AAA	1,277,954.900	106.8469	1,365,454.87	1.32
3128HD5V7	FH ARM 847160 1YCMT+222.6 9.953	Mortgage	3.18	07/01/2033	USD	AAA	53,342.550	102.8373	54,856.05	2.00
3128JM4F1	FH ARM 1B2721 1YRLIB+172.7 9.379	Mortgage	4.36	01/01/2035	USD	AAA	13,600.050	102.2681	13,908.52	2.25
3128JRDJ2	FH ARM 847305 1YCMT+225.9 11.727	Mortgage	3.33	09/01/2033	USD	AAA	24,026.090	102.8767	24,717.24	2.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
3128JRC7	FH ARM 847555 1YCMT+217.1 10.718	Mortgage	5.21	04/01/2036	USD	AAA	56,138.660	103.2263	57,949.86	2.00
3128JRR32	FH ARM 847706 1YLIB+179.1 9.548	Mortgage	3.99	01/01/2035	USD	AAA	254,648.930	103.8958	264,569.63	2.00
3128M6NA2	FHLMC GOLD #G0-4585	Mortgage	5.50	02/01/2038	USD	AAA	8,144,836.200	104.8854	8,542,745.41	2.68
3128M6NE4	FHLMC GOLDCONV #G0-4589	Mortgage	5.50	08/01/2037	USD	AAA	1,250,835.380	104.9635	1,312,921.12	2.68
3128NCQ64	FH ARM 1G0477 1YLIB+135.2 11.55	Mortgage	3.45	05/01/2035	USD	AAA	335,910.100	103.0227	346,063.62	2.50
3128NGDQ5	FH ARM 1H1311 1WTA+238.3 10.28	Mortgage	5.26	02/01/2036	USD	AAA	135,584.240	104.3686	141,507.33	2.50
3128NHQJ5	FH ARM 1J1357 1YLIB+170 11.969	Mortgage	5.97	09/01/2036	USD	AAA	19,138.730	106.0951	20,305.25	2.00
3128NUBX1	FH ARM 1K0054 1YCMT+235.5 10.864	Mortgage	5.86	11/01/2036	USD	AAA	16,023.690	105.4691	16,900.05	2.00
3128QHX21	FH ARM 1N-1597 6MLIB+166.5 10.844	Mortgage	5.84	01/01/2037	USD	AAA	593,989.660	105.9856	629,543.47	3.75
3128QPV33	FH ARM 1B7483 1YLIB+127.2 10.699	Mortgage	4.11	07/01/2037	USD	AAA	219,329.240	103.2197	226,391.08	2.00
3128QSLV6	FH ARM 1G2140 1YLIB+187 10.804	Mortgage	5.75	09/01/2037	USD	AAA	23,364.010	105.9676	24,758.28	1.50
3128QSML7	FH ARM 1G2163 1YLIB+187.5 10.995	Mortgage	5.93	09/01/2037	USD	AAA	50,059.930	106.2394	53,183.36	2.00
312903MF1	FHR 120 H PAC WM18 WC10.0993	Mortgage	9.00	02/15/2021	USD	AAA	181,974.800	109.1157	198,563.06	2.00
312905P97	FHR 1081 K WM20 WC9.7	Mortgage	7.00	05/15/2021	USD	AAA	83,600.200	110.4033	92,297.39	2.50
312907A32	FHR 1168 H WM19 WC9.1573	Mortgage	7.50	11/15/2021	USD	AAA	187,008.700	110.2460	206,169.63	2.00
312907SM1	FHR 1161 I WM19 WC10.1243	Mortgage	6.50	11/15/2021	USD	AAA	64,732.100	107.8914	69,840.34	2.50
312914HC1	FHLMC 1456-Z PAC REMIC	Mortgage	7.50	01/15/2023	USD	AAA	133,556.780	99.9516	133,492.09	2.25
312915W49	FHR 1525 G WM21 WC7.633	Mortgage	7.00	05/15/2023	USD	AAA	136,406.970	109.0530	148,755.82	2.50
312915YY1	FHR 1518 G -1*3MCMT+890	Mortgage	8.85	05/15/2023	USD	AAA	64,269.000	102.7081	66,009.48	7.50
31295MZJ2	FH ARM 788845 1YRCMT +225 11.0	Mortgage	2.66	11/01/2031	USD	AAA	94,372.800	103.2619	97,451.19	1.50
31295N6A1	FH ARM 789865 1YCMT+222.4 9.724	Mortgage	2.72	10/01/2032	USD	AAA	93,463.620	102.9143	96,187.39	3.00
31295RMU0	FH ARM 877571 6MLIB+247.2 9.657	Mortgage	4.16	08/01/2035	USD	AAA	18,942.960	103.2060	19,550.28	3.00
31302PKF0	FHLMC GOLD MTG #K3-0294	Mortgage	7.00	12/01/2047	USD	AAA	833,805.810	108.5729	905,287.29	1.22
31302US79	FHLMC GOLD MTG #K3-5042	Mortgage	7.00	09/01/2047	USD	AAA	1,112,597.120	108.5729	1,207,979.15	1.22
31339BSD2	FHR 2335-CZ PAC WM30 WC7.6324	Mortgage	7.00	07/15/2031	USD	AAA	2,291,951.550	106.8971	2,450,028.82	4.00
31339M2H0	FHR 2388 EZ WM30 WC6.9963	Mortgage	8.50	06/15/2031	USD	AAA	237,671.490	110.8677	263,500.96	2.00
31339NTA4	FHR 2425 OB SEQ WM16 WC6.42	Mortgage	6.00	03/15/2017	USD	AAA	6,930.160	107.4450	7,446.11	2.50
3133TOR71	FH 1573-PZ PAC (WAM'23/WAC 7.51)	Mortgage	7.00	09/15/2023	USD	AAA	503,098.260	109.0526	548,641.58	2.50
3133TOVX9	FHLMC 1560-Z PAC	Mortgage	7.00	08/15/2023	USD	AAA	210,695.600	109.0541	229,772.17	3.50
3133T2UF5	FHG 23-KZ PAC WAM23/WAC 7.5-GN	Mortgage	6.50	11/25/2023	USD	AAA	217,037.500	108.2593	234,963.32	2.00
3133T3A65	FHR 1663 ZB WM22 WC7.4991	Mortgage	6.75	01/15/2024	USD	AAA	45,846.670	107.0562	49,081.71	2.75
3133T4NZ5	FHLMC 1694-Z PAC WAM'23/WAC 7.03	Mortgage	6.50	03/15/2024	USD	AAA	137,233.470	109.5043	150,276.55	4.50
3133TV5T9	FHR 2359 ZB SEQ WM30 WC6.6346	Mortgage	8.50	06/15/2031	USD	AAA	402,258.710	112.0674	450,800.76	5.00
31340YA58	FHLMC 70-C REMIC	Mortgage	9.00	09/15/2020	USD	AAA	150,182.400	112.3158	168,678.58	2.00
31342ARA9	FH ARM 780481 1YCMT+222.3 9.671	Mortgage	3.14	05/01/2033	USD	AAA	61,115.050	103.1966	63,068.67	2.00
31348UCA5	FH ARM 86-5465 3YCMT+215.9 14.280	Mortgage	5.30	03/01/2025	USD	AAA	54,570.200	101.7317	55,515.19	1.50
31349TC33	FH ARM 781890 1YCMT+223.8 9.902	Mortgage	2.74	09/01/2034	USD	AAA	268,990.640	102.9049	276,804.60	3.00
31358PCB1	FN G92-40ZC ACRL (WC7.5 WM19)-GN	Mortgage	7.00	07/25/2022	USD	AAA	105,347.150	109.9750	115,855.55	2.25
31358PFH5	FNR 1992-118 PZ WM20 WC8.18	Mortgage	7.50	07/25/2022	USD	AAA	63,584.610	109.8429	69,843.15	2.25
31358PKY2	FNR G92-44 ZQ WM16 WC9-GN	Mortgage	8.00	07/25/2022	USD	AAA	45,396.440	110.9402	50,362.89	1.75
31358Q4G7	FNR 1992-188 PZ WM21 WC8.012	Mortgage	7.50	10/25/2022	USD	AAA	11,426.720	109.8455	12,551.74	2.25
31358QKQ7	FNMA GNMA 1992-54-Z REMIC	Mortgage	7.50	09/25/2022	USD	AAA	147,691.250	111.1668	164,183.58	2.00
31358SH20	FNR 2000-44 B SEQ WM29 WC8.4229	Mortgage	7.50	12/25/2030	USD	AAA	6,942.290	111.7310	7,756.69	2.00
31358SUP4	FNR 2000-37 PD WM29 WC8.5684	Mortgage	7.50	11/25/2030	USD	AAA	23,881.200	107.4649	25,663.92	2.50
31358U7D2	FN 93-70-Z ACRL(WAC 7.6/WAM '22)	Mortgage	6.90	05/25/2023	USD	AAA	166,538.640	109.6731	182,648.09	2.50
31359FK72	FNR G93-41 Z WM22 WC7.5014	Mortgage	7.00	12/25/2023	USD	AAA	63,798.960	110.2738	70,353.51	2.50
31359GRR9	FNR 1994-22 F 1MLIB+120	Mortgage	1.45	01/25/2024	USD	AAA	43,539.090	101.3557	44,129.36	0.00
31359QPC2	FNR 1997-61 ZC WM21 WC8.5	Mortgage	7.00	02/25/2023	USD	AAA	80,885.040	108.9188	88,098.99	2.50
31359RAQ5	FNR 1997-79-PL PAC WM26 WC7.6696	Mortgage	6.85	12/18/2027	USD	AAA	43,184.390	109.5222	47,296.51	3.00
31359UPD1	FNW 1998-W2-A8 WAM 25 WAC 8.02	Mortgage	6.50	06/25/2028	USD	AAA	81,315.090	97.2712	79,096.20	3.00
31359XBH1	FNR 1999-54 PH PAC WM27 WC7.0067	Mortgage	6.50	11/18/2029	USD	AAA	345,111.640	109.0630	376,389.18	3.50

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
313602D50	FNR 1989-50-G PAC WM 17 WC 10.12	Mortgage	8.60	08/25/2019	USD	AAA	312,828.070	112.2445	351,132.24	2.25
313610E37	FN ARM 046054 COFI + 125 13.138T	Mortgage	2.52	04/01/2017	USD	AAA	5,848.890	101.2113	5,919.74	1.50
31368H3U5	FN ARM 190811 1YCMT+220 10.115	Mortgage	3.22	05/01/2024	USD	AAA	115,721.020	103.2175	119,444.29	1.18
31368HLH4	FNMA PASS THRU MTG #190328	Mortgage	6.00	12/01/2032	USD	AAA	2,541,134.200	106.8906	2,716,234.23	1.93
31371MY92	FNMA PASS THRU MTG #256436	Mortgage	6.00	10/01/2036	USD	AAA	41,298.840	106.2344	43,873.56	1.93
31371NWX6	FNMA PASS THRU MTG #257247	Mortgage	5.50	06/01/2048	USD	AAA	798,318.460	103.9635	829,960.19	2.68
31371QSY5	FNMA PASS THRU MTG #258935	Mortgage	6.00	02/01/2037	USD	AAA	792,451.830	106.2344	841,856.25	1.93
31372TRD5	FN ARM 282284 1YCMT+219 9.883	Mortgage	3.32	05/01/2024	USD	AAA	50,585.170	103.2885	52,248.64	1.35
31377EU49	FNMA PASS THRU MTG DUS #375103	Mortgage	7.66	05/01/2015	USD	AAA	926,472.270	109.1520	1,011,262.64	2.51
31377F7G5	FN ARM 376295 3YCMT+205.5 12.517	Mortgage	6.04	03/01/2036	USD	AAA	68,697.990	99.7540	68,528.98	1.50
31378FMK8	FN ARM 397362 5YCMT+218.9 12.947	Mortgage	6.41	04/01/2027	USD	AAA	134,978.150	102.1744	137,913.16	2.50
31384YYF7	FN ARM 538110 1YRCMT+216.6 10.97	Mortgage	4.61	11/01/2029	USD	AAA	78,363.060	103.5526	81,146.98	1.25
31390NL59	FN ARM 651148 1YRCMT+154.7 9.73	Mortgage	4.26	07/01/2032	USD	AAA	674,133.720	102.1686	688,753.25	1.72
31390W7J5	FN ARM 658897 1YCMT+221.5 9.35	Mortgage	2.59	12/01/2032	USD	AAA	48,625.750	102.9620	50,066.04	1.36
31391VGB3	FNMA PASS THRU DWARF #677994	Mortgage	5.00	01/01/2016	USD	AAA	72,743.330	103.0956	74,995.18	2.19
313921MN5	FNR 2001-52-YZ PAC WM31WC7.073	Mortgage	6.50	10/25/2031	USD	AAA	38,645.510	108.7329	42,020.37	1.50
31392DGS5	FNR 2002-33 A1 WM27 WC8.0055	Mortgage	7.00	06/25/2032	USD	AAA	155,937.550	110.1289	171,732.28	1.22
31392DH70	FNW 2002-W6 2A AS WM28 WC8.26	Mortgage	7.50	06/25/2042	USD	AAA	70,776.630	112.8065	79,840.65	3.00
31392DQ21	FNW 2002-W8-A3 WM26 WC8.8164	Mortgage	7.50	06/25/2042	USD	AAA	94,079.980	112.8124	106,133.88	3.00
31393D6J5	FNR 2003-76 EZ WM32 WC5.4061	Mortgage	5.00	08/25/2033	USD	AAA	275,471.490	98.8152	272,207.68	7.00
31393KFA8	FHR 2572 HK WM17 WC5.4748	Mortgage	4.00	02/15/2017	USD	AAA	103,180.560	102.2046	105,455.26	2.25
31394GSE4	FHR 2657 LC WM17 WC6.5363	Mortgage	6.00	08/15/2018	USD	AAA	800,000.000	109.2633	874,106.64	6.00
31401K3A1	FN ARM 710993 1YCMT+22 9 9.134	Mortgage	2.88	07/01/2033	USD	AAA	55,496.200	101.6781	56,427.47	1.11
31402CTT9	FNMA PASS THRU MTG #725162	Mortgage	6.00	02/01/2034	USD	AAA	2,835,423.380	106.8281	3,029,029.63	1.93
31402DL81	FNMA PASS THRU FHA/VA #725851	Mortgage	7.00	07/01/2034	USD	AAA	860,675.060	110.6970	952,741.26	1.22
31402QS28	FNMA PASS THRU MTG #735037	Mortgage	6.00	10/01/2034	USD	AAA	9,490,433.690	106.6719	10,123,623.56	1.93
31403DV22	FNMA PASS THRU MTG #745933	Mortgage	6.00	09/01/2036	USD	AAA	495,202.730	106.2344	526,075.53	1.93
31404FV59	FN ARM 767536 1YCMT+229.5 9.249	Mortgage	2.80	03/01/2034	USD	AAA	52,754.000	102.1930	53,910.88	1.50
31405NQY4	FNMA PASS THRU MTG #794371	Mortgage	6.00	09/01/2034	USD	AAA	355,411.220	106.6719	379,123.81	1.93
31407FLM0	FN ARM 829332 1YRCMT+212.6 9.632	Mortgage	4.61	09/01/2035	USD	AAA	53,115.910	103.4145	54,929.57	1.03
31407JDR0	FNMA PASS THRU MTG #831812	Mortgage	6.00	09/01/2036	USD	AAA	132,749.400	106.2344	141,025.50	1.93
31407JHC9	FNMA PASS THRU MTG #831927	Mortgage	6.00	12/01/2036	USD	AAA	22,905,467.540	106.2344	24,333,480.28	1.93
31407JHG0	FNMA PASS THRU MTG #831931	Mortgage	6.00	12/01/2036	USD	AAA	181,537.930	106.2344	192,855.69	1.93
31407NZS5	FNMA PASS THRU MTG #836053	Mortgage	6.00	09/01/2035	USD	AAA	586,032.930	106.4219	623,667.23	1.93
31407SNV0	FNMA PASS THRU MTG #839304	Mortgage	6.00	09/01/2035	USD	AAA	148,269.560	106.4219	157,791.25	1.93
31408EJB9	FNMA PASS THRU MTG #849058	Mortgage	6.00	01/01/2036	USD	AAA	162,022.680	106.4219	172,427.57	1.93
31409YGN1	FNMA PASS THRU MTG #882305	Mortgage	6.00	07/01/2036	USD	AAA	126,898.120	106.2344	134,809.42	1.93
31410BDM3	FNMA PASS THRU MTG #884008	Mortgage	6.00	05/01/2036	USD	AAA	624,573.720	106.2344	663,511.98	1.93
31410ELC0	FNMA PASS THRU MTG #886923	Mortgage	6.00	09/01/2036	USD	AAA	332,847.810	106.2344	353,598.79	1.93
31410F2R5	FNMA PASS THRU MTG #888284	Mortgage	5.50	04/01/2037	USD	AAA	2,940,290.940	104.8854	3,083,936.55	2.68
31410GGR8	FNMA PASS THRU MTG #888608	Mortgage	6.00	05/01/2037	USD	AAA	94,642.980	106.2344	100,543.38	1.93
31410KB78	FNMA PASS THRU MTG #889362	Mortgage	6.00	03/01/2038	USD	AAA	274,521.850	106.2344	291,636.57	1.93
31410KJY1	FNMA PASS THRU MTG #889579	Mortgage	6.00	05/01/2038	USD	AAA	16,737,255.450	106.0938	17,757,181.95	1.93
31410KNG5	FNMA PASS THRU MTG #889691	Mortgage	6.00	07/01/2038	USD	AAA	8,926,844.640	106.0938	9,470,824.20	1.93
31410KXR0	FNMA PASS THRU MTG #889988	Mortgage	5.50	08/01/2038	USD	AAA	309,723.660	104.8073	324,613.00	2.68
31410KXV1	FNMA PASS THRU MTG #889992	Mortgage	5.50	06/01/2038	USD	AAA	478,529.670	104.8073	501,534.01	2.68
31410KXY5	FNMA PASS THRU MTG #889995	Mortgage	5.50	09/01/2038	USD	AAA	18,340,453.080	104.8073	19,222,133.13	2.68
31410KXZ2	FNMA PASS THRU MTG #889996	Mortgage	5.50	06/01/2038	USD	AAA	5,295,130.650	104.8073	5,549,683.31	2.68
31410PJZ7	FNMA PASS THRU MTG #893180	Mortgage	6.00	11/01/2037	USD	AAA	414,169.020	106.0938	439,407.45	1.93
31410R5Z8	FNMA PASS THRU MTG #895564	Mortgage	6.00	05/01/2036	USD	AAA	137,223.670	106.2344	145,778.71	1.93
31410SB30	FNMA PASS THRU MTG #895658	Mortgage	7.00	08/01/2036	USD	AAA	2,305,633.110	109.2760	2,519,504.49	1.22

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31410TYJ8	FNMA PASS THRU MTG #897213	Mortgage	6.00	08/01/2036	USD	AAA	487,913.160	106.2344	518,331.50	1.93
31410UPC0	FNMA PASS THRU MTG #897819	Mortgage	6.00	09/01/2036	USD	AAA	1,712,297.620	106.2344	1,819,048.67	1.93
31410VUT5	FNMA PASS THRU MTG #898894	Mortgage	6.00	11/01/2036	USD	AAA	468,166.060	106.2344	497,353.29	1.93
31410X3E4	FNMA PASS THRU MTG #900897	Mortgage	6.00	01/01/2037	USD	AAA	414,823.750	106.2344	440,685.42	1.93
31410YW34	FNMA PASS THRU MTG #901666	Mortgage	6.00	10/01/2036	USD	AAA	1,327,256.690	106.2344	1,410,002.85	1.93
31410YZF4	FNMA PASS THRU MTG #901742	Mortgage	6.00	10/01/2036	USD	AAA	475,234.140	106.2344	504,862.02	1.93
31411AD51	FNMA PASS THRU MTG #902024	Mortgage	6.00	12/01/2036	USD	AAA	17,853.270	106.2344	18,966.31	1.93
31411EB22	FNMA PASS THRU MTG #905557	Mortgage	6.00	11/01/2036	USD	AAA	1,501,836.420	106.2344	1,595,466.53	1.93
31411RFL7	FNMA PASS THRU MTG #912871	Mortgage	6.00	02/01/2037	USD	AAA	616,273.570	106.0938	653,827.74	1.93
31412DLW6	FNMA PASS THRU MTG #922041	Mortgage	6.00	02/01/2037	USD	AAA	429,711.450	106.0938	455,896.99	1.93
31412MDN5	FNMA PASS THRU MTG #929009	Mortgage	6.00	01/01/2038	USD	AAA	3,457,699.220	106.0938	3,668,402.76	1.93
31412XV35	FNMA PASS THRU MTG #938134	Mortgage	6.00	07/01/2037	USD	AAA	723,853.660	106.0938	767,963.49	1.93
31413ALM3	FNMA PASS THRU MTG #939632	Mortgage	6.00	06/01/2037	USD	AAA	215,065.850	106.0938	228,171.43	1.93
31413BEC1	FN ARM 940331 6MLIB+199.5 10.707	Mortgage	3.66	10/01/2035	USD	AAA	527,415.190	103.3071	544,857.56	1.07
31413CF53	FNMA PASS THRU MTG #941288	Mortgage	6.00	07/01/2037	USD	AAA	216,193.770	106.0938	229,368.08	1.93
31413EY82	FNMA PASS THRU MTG #943635	Mortgage	6.00	10/01/2037	USD	AAA	7,210,101.470	106.0938	7,649,467.03	1.93
31413EY82	FNMA PASS THRU MTG #943635	Mortgage	6.00	10/01/2037	USD	AAA	8,878,038.680	106.0938	9,419,044.16	1.93
31413F7B2	FNMA PASS THRU MTG #944690	Mortgage	6.00	07/01/2037	USD	AAA	65,292.250	106.0938	69,271.00	1.93
31413G6P0	FNMA PASS THRU MTG #945578	Mortgage	6.00	10/01/2037	USD	AAA	113,589.690	106.2344	120,671.30	1.93
31413HLL0	FNMA PASS THRU MTG #945931	Mortgage	6.00	08/01/2037	USD	AAA	483,189.510	106.0938	512,633.87	1.93
31413JW91	FNMA PASS THRU MTG #947172	Mortgage	6.00	10/01/2037	USD	AAA	492,819.950	106.0938	522,851.17	1.93
31413MLC9	FNMA PASS THRU MTG #949523	Mortgage	6.00	10/01/2037	USD	AAA	756,043.460	106.0938	802,114.86	1.93
31413MSQ1	FNMA PASS THRU MTG #949727	Mortgage	6.00	09/01/2037	USD	AAA	171,322.440	106.0938	181,762.40	1.93
31413QRG5	FNMA PASS THRU MTG #952387	Mortgage	6.00	11/01/2037	USD	AAA	58,391.450	106.0938	61,949.68	1.93
31413R2Y1	FNMA PASS THRU MTG #953591	Mortgage	5.50	01/01/2038	USD	AAA	1,492,709.200	104.8073	1,564,468.16	2.68
31413RU38	FNMA PASS THRU MTG #953402	Mortgage	6.00	11/01/2037	USD	AAA	121,939.190	106.0938	129,369.86	1.93
31413T2X9	FNMA PASS THRU MTG #955390	Mortgage	6.00	11/01/2037	USD	AAA	2,373,100.720	106.0938	2,517,711.54	1.93
31413TDD1	FNMA PASS THRU MTG #954700	Mortgage	6.00	10/01/2037	USD	AAA	48,064.850	106.0938	50,993.80	1.93
31413USG5	FNMA PASS THRU MTG #956019	Mortgage	6.00	11/01/2037	USD	AAA	248,277.700	106.0938	263,407.12	1.93
31413UUZ0	FNMA PASS THRU MTG #956100	Mortgage	6.00	11/01/2037	USD	AAA	118,128.790	106.0938	125,327.26	1.93
31413VM20	FNMA PASS THRU MTG #956777	Mortgage	6.00	12/01/2037	USD	AAA	1,514,717.360	106.0938	1,607,020.45	1.93
31413YZG9	FNMA PASS THRU MTG #959843	Mortgage	6.00	11/01/2037	USD	AAA	104,003.650	106.0938	110,341.37	1.93
31414ADX7	FNMA PASS THRU MTG #960118	Mortgage	6.00	11/01/2037	USD	AAA	3,717,811.950	106.0938	3,944,366.09	1.93
31414AHL9	FNMA PASS THRU MTG #960235	Mortgage	6.00	11/01/2037	USD	AAA	83,119.440	106.0938	88,184.53	1.93
31414BNB2	FNMA PASS THRU MTG #961286	Mortgage	5.50	01/01/2038	USD	AAA	1,473,927.130	104.8073	1,544,783.19	2.68
31414DMU7	FNMA PASS THRU MTG #963071	Mortgage	5.50	05/01/2048	USD	AAA	2,331,761.410	103.9635	2,424,181.87	2.68
31414EJ88	FNMA PASS THRU MTG #963887	Mortgage	5.50	07/01/2038	USD	AAA	673,737.160	104.8073	706,125.71	2.68
31414GC49	FNMA PASS THRU MTG #965491	Mortgage	6.00	12/01/2037	USD	AAA	1,463,265.340	106.0938	1,552,433.08	1.93
31414GGS2	FNMA PASS THRU MTG #965609	Mortgage	5.50	12/01/2037	USD	AAA	1,394,546.420	104.8073	1,461,586.41	2.68
31414JD34	FNMA PASS THRU MTG #967322	Mortgage	6.00	01/01/2038	USD	AAA	187,180.400	106.0313	198,469.72	1.93
31414JYE7	FNMA PASS THRU MTG #967909	Mortgage	6.00	02/01/2038	USD	AAA	21,415.190	106.0313	22,706.79	1.93
31414KGJ3	FNMA PASS THRU MTG #968301	Mortgage	5.50	02/01/2038	USD	AAA	1,647,839.570	104.8073	1,727,056.11	2.68
31414KJ68	FNMA PASS THRU MTG #968385	Mortgage	5.50	01/01/2038	USD	AAA	1,526,149.800	104.8073	1,599,516.35	2.68
31414MAW6	FNMA PASS THRU MTG #969921	Mortgage	6.00	01/01/2038	USD	AAA	352,471.570	106.0938	373,950.31	1.93
31414MCS3	FNMA PASS THRU MTG #969981	Mortgage	6.00	05/01/2038	USD	AAA	801,951.120	106.0313	850,318.80	1.93
31414QDK0	FNMA PASS THRU MTG #972706	Mortgage	6.00	02/01/2038	USD	AAA	546,922.530	106.0313	579,908.80	1.93
31414TBG5	FNMA PASS THRU MTG #975339	Mortgage	5.50	05/01/2038	USD	AAA	1,556,903.020	104.8073	1,631,747.97	2.68
31414VCD6	FNMA PASS THRU MTG #977168	Mortgage	5.50	09/01/2038	USD	AAA	1,573,935.870	104.8073	1,649,599.65	2.68
31414YEP1	FNMA PASS THRU MTG #979942	Mortgage	6.00	05/01/2038	USD	AAA	405,123.610	106.0313	429,557.63	1.93
31415BZA0	FNMA PASS THRU MTG #982337	Mortgage	6.00	08/01/2038	USD	AAA	412,398.850	106.0313	437,271.66	1.93
31415L4K0	FNMA PASS THRU MTG #983826	Mortgage	6.00	08/01/2038	USD	AAA	86,782.270	106.0313	92,016.33	1.93

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31415LWV5	FNMA PASS THRU MTG #983660	Mortgage	5.50	06/01/2038	USD	AAA	1,761,678.120	104.8073	1,846,367.22	2.68
31415PBQ0	FNMA PASS THRU MTG #984847	Mortgage	6.00	07/01/2038	USD	AAA	9,685,975.920	106.0313	10,270,161.36	1.93
31415PYD4	FNMA PASS THRU MTG #985508	Mortgage	6.00	08/01/2038	USD	AAA	586,023.620	106.0313	621,368.17	1.93
31415PYE2	FNMA PASS THRU MTG #985509	Mortgage	6.00	09/01/2038	USD	AAA	208,584.380	106.0313	221,164.63	1.93
31415QM52	FNMA PASS THRU MTG #986080	Mortgage	6.00	08/01/2038	USD	AAA	285,270.460	106.0313	302,475.83	1.93
31415QWT9	FNMA PASS THRU MTG #986358	Mortgage	6.00	04/01/2038	USD	AAA	35,999.370	106.2344	38,243.71	1.93
31415QZZ2	FNMA PASS THRU MTG #986460	Mortgage	6.00	08/01/2038	USD	AAA	1,298,870.960	106.0313	1,377,209.12	1.93
31415RNS9	FNMA PASS THRU MTG #987001	Mortgage	6.00	07/01/2038	USD	AAA	354,867.380	106.0313	376,270.32	1.93
31415SKD3	FNMA PASS THRU MTG #987792	Mortgage	6.00	08/01/2038	USD	AAA	36,038.880	106.0313	38,212.48	1.93
31415SUP5	FNMA PASS THRU MTG #988090	Mortgage	5.50	08/01/2038	USD	AAA	596,127.860	104.8073	624,785.50	2.68
31415TPU8	FNMA PASS THRU MTG #988835	Mortgage	6.00	08/01/2038	USD	AAA	984,734.620	106.0313	1,044,126.43	1.93
31416BLA4	FNMA PASS THRU MTG #995021	Mortgage	5.50	02/01/2038	USD	AAA	1,182,347.800	104.8854	1,240,110.48	2.68
31416BLB2	FNMA PASS THRU MTG #995022	Mortgage	5.50	08/01/2037	USD	AAA	43,699.640	105.0573	45,909.66	2.68
32051GXT7	FHASI 2005-AR5 3A1 WM35 WC5.781 ARM	Mortgage	5.56	10/25/2035	USD	BAA-	243,765.420	85.1447	207,553.26	2.00
361849VM1	GMACC 2002-C2 A3 SEQ	Mortgage	5.71	10/15/2038	USD	AAA	500,000.000	104.5535	522,767.70	2.68
36202K7H2	GN II ARM 008996M 07/10 11.00	Mortgage	4.38	06/20/2022	USD	AAA	24,678.800	102.8155	25,373.63	1.25
36202KJS5	GN II ARM 008373M 04/10 10.00	Mortgage	4.38	02/20/2024	USD	AAA	19,657.800	102.8210	20,212.34	1.25
36208LP43	GNMA PASS THRU SGL FAML #454143X	Mortgage	6.10	07/15/2028	USD	AAA	253,293.460	107.0834	271,235.17	1.92
36208LPQ4	GNMA PASS THRU SGL FAML #454131X	Mortgage	6.49	02/15/2028	USD	AAA	143,151.300	108.0198	154,631.80	1.49
36208LPR2	GNMA PASS THRU SGL FAML #454132X	Mortgage	6.49	03/15/2028	USD	AAA	70,130.030	108.0198	75,754.35	1.49
36208LPX9	GNMA PASS THRU SGL FAML #454138X	Mortgage	6.49	04/15/2028	USD	AAA	254,450.860	108.0198	274,857.41	1.49
36208LPY7	GNMA PASS THRU SGL FAML #454139X	Mortgage	6.49	05/15/2028	USD	AAA	31,599.600	108.0198	34,133.84	1.49
36208RGL2	GNMA PASS THRU SGL FAML #458403X	Mortgage	6.49	01/15/2028	USD	AAA	185,639.840	108.0198	200,527.86	1.49
36209DGK4	GNMA PASS THRU SGL FAML #468302X	Mortgage	6.49	01/15/2028	USD	AAA	414,950.760	108.0198	448,229.14	1.49
36209DGP3	GNMA PASS THRU SGL FAML #468306X	Mortgage	6.49	02/15/2028	USD	AAA	194,235.240	108.0198	209,812.59	1.49
36209DGS7	GNMA PASS THRU SGL FAML #468309X	Mortgage	6.49	02/15/2028	USD	AAA	110,584.140	108.0198	119,452.81	1.49
36209LZ25	GNMA PASS THRU SGL FAML #475161X	Mortgage	6.10	06/15/2028	USD	AAA	151,086.930	107.0834	161,788.97	1.92
36209LZU3	GNMA PASS THRU SGL FAML #475155X	Mortgage	6.10	06/15/2028	USD	AAA	46,249.120	107.0834	49,525.11	1.92
36209SSM4	GNMA PASS THRU SGL FAML #480324X	Mortgage	6.49	01/15/2029	USD	AAA	242,693.810	108.0198	262,157.46	1.49
36209SSN2	GNMA PASS THRU SGL FAML #480325X	Mortgage	6.10	07/15/2028	USD	AAA	201,326.660	107.0834	215,587.37	1.92
36209SSY8	GNMA PASS THRU SGL FAML #480335X	Mortgage	6.10	01/15/2029	USD	AAA	269,240.000	107.0834	288,311.26	2.00
36225CCW4	GN II ARM 080084M 07/10 10.50	Mortgage	4.38	06/20/2027	USD	AAA	13,900.520	102.8463	14,296.17	1.25
36225CQP4	GN II ARM 080461X 01/11 11.0	Mortgage	4.00	10/20/2030	USD	AAA	162,516.780	102.1826	166,063.90	1.04
362341RY7	GSR 2005-AR6 2A2 WM34 WC4.789 ARM	Mortgage	3.34	09/25/2035	USD	AA	152,655.180	54.4614	83,138.18	0.50
362341XG9	GSR 2005-AR7 6A1 ARM WM35 WC5.5	Mortgage	5.23	11/25/2035	USD	AAA	400,163.080	83.1031	332,547.80	2.00
36242DFT5	GSR 2004-11 2A2 WM34 WC5.0148	Mortgage	3.81	09/25/2034	USD	A+	173,161.960	82.3789	142,648.87	1.50
38375JVW2	GNR 2007-21 PZ WM37 WC6.45	Mortgage	5.50	04/20/2037	USD	AAA	57,878.990	99.5546	57,621.21	10.00
393505T28	GT 1999-1-A5 SEQ WM25 WC9.1465	Mortgage	6.11	09/01/2023	USD	B-	33,911.540	99.9830	33,905.78	0.75
393505XG2	GT 1997-6 A10 WM24 WC9.48	Mortgage	6.87	01/15/2029	USD	A+	377,178.830	99.4142	374,969.20	3.50
395383AF9	GPMH 1999-5 M1A MEZ WM25 WC11.05	Mortgage	8.30	10/15/2026	USD	CA	1,500,000.000	77.8798	1,168,197.15	6.00
39538WBQ0	GPMF 2005-AR4 1A1 1MLIB+26	Mortgage	0.49	10/25/2045	USD	AA	978,808.290	51.5523	504,597.70	0.00
39539GAA0	GPMF 2006-OH1 A1 1MLIB+18	Mortgage	0.41	01/25/2037	USD	A-	2,693,452.140	49.7943	1,341,185.91	0.00
41161PUK7	HVMLT 2005-11 2A1A STEP 1MLIB+31	Mortgage	0.54	08/19/2045	USD	A+	48,776.990	52.6339	25,673.24	0.00
41162DAB5	HVMLT 2006-12 2A11 STEP 1MLIB+9	Mortgage	0.32	01/19/2038	USD	AAA	214,837.940	98.3948	211,389.38	0.00
41162DAF6	HVMLT 2006-12 2A2A 1MLIB+19	Mortgage	0.42	01/19/2038	USD	B	5,063,164.800	55.1297	2,791,307.56	0.00
41162GAA0	HVMLT 2006-11 A1A ARM 1MLIB+17	Mortgage	0.40	12/19/2036	USD	B-	553,787.590	52.6913	291,797.88	0.00
44328AAB6	HASC 2006-HE1 2A1 STEP 1MLIB+5	Mortgage	0.28	10/25/2036	USD	B-	216,892.990	64.7490	140,436.02	0.00
44328BAC2	HASC 2006-HE2 2A1 1ML+5	Mortgage	0.28	12/25/2036	USD	CAA	86,560.030	72.5599	62,807.89	0.00
45661EAV6	INDX 2006-AR4 A1A 1MLIB+21	Mortgage	0.44	05/25/2046	USD	B	101,464.840	51.6811	52,438.15	0.00
45661HAC1	INDX 2006-AR25 2A1 WM36 WC6.2549 ARM	Mortgage	3.81	09/25/2036	USD	CAA+	1,020,566.000	56.2719	574,291.37	0.00
464187AA1	IRWHE 2002-A-IA1 1ML+27	Mortgage	0.77	07/25/2032	USD	BAA	6,731.450	49.0686	3,303.03	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
46625MLS6	JPMCC 2002-C1 A3 WM12 WC7.1947	Mortgage	5.38	07/12/2037	USD	AAA	500,000.000	104.0138	520,068.95	2.83
466284AL0	JPALT 2006-A5 2A1 WM36 WC6.9788 ARM	Mortgage	5.55	10/25/2036	USD	CAA+	240,510.970	88.3398	212,467.01	1.75
46629QAT3	JPMAC 2006-CH2 AV2 STEP 1MLIB+5	Mortgage	0.28	10/25/2036	USD	AAA	221,599.940	92.2672	204,464.06	0.00
50180CAD2	LBUBS 2006-C7 A3 SEQ	Mortgage	5.35	11/15/2038	USD	AAA	500,000.000	91.8758	459,379.15	5.76
50180JAD7	LBUBS 2007-C2 A3 WM16 WC6.0317	Mortgage	5.43	02/15/2040	USD	A+	500,000.000	86.6136	433,067.85	5.80
576433UE4	MARM 2004-13 2A1 ARM WM33WC4.067	Mortgage	3.02	04/21/2034	USD	AAA	45,803.770	93.5396	42,844.67	1.25
576434RL0	MALT 2004-5 6A1 WM33 WC6.9656	Mortgage	7.00	06/25/2034	USD	AAA	88,644.290	94.7500	83,990.42	4.00
576436AR0	MARP 2005-1 1A1 SEQ WM31 WC6.3453 144	Mortgage	6.00	08/25/2034	USD	BAA	172,637.770	91.0609	157,205.56	1.93
617451CL1	MSC 2005-HQ7 A4 FRN	Mortgage	5.21	11/14/2042	USD	AAA	500,000.000	98.7485	493,742.65	5.24
617451DQ9	MSAC 2006-HE1 A3 1MLIB+18	Mortgage	0.41	01/25/2036	USD	BAA	505,981.480	83.0225	420,078.63	0.00
61750HAE6	MSC 2006-HQ10 A4 SEQ	Mortgage	5.33	11/12/2041	USD	AAA	580,000.000	94.1323	545,967.57	5.77
61758FAA0	MSRR 2009-GG10 A4A WM17WC5.8052 VAR	Mortgage	5.81	08/12/2045	USD	AAA	6,000,000.000	90.8987	5,453,923.80	5.80
65535VAT5	NAA 2003-A1 A1 SEQ WM32 WC5.9735	Mortgage	5.50	05/25/2033	USD	AAA	68,111.950	99.7025	67,909.32	5.00
65535VAU2	NAA 2003-A1 A2 SEQ WM33 WC6.39	Mortgage	6.00	05/25/2033	USD	AAA	29,556.620	96.0641	28,393.30	4.50
65535VAX6	NAA 2003-A1 A5 WM32 WC7.3471	Mortgage	7.00	04/25/2033	USD	AAA	11,158.090	89.7114	10,010.07	2.50
74958TAJ2	RFMSI 2007-SA3 3A4 WM37 WC6.0824 ARM	Mortgage	5.77	07/27/2037	USD	D	1,190,205.140	65.5754	780,481.90	2.00
74978FAA7	RAAC 2007-SP3 A1 1MLIB+120	Mortgage	1.43	09/25/2047	USD	AAA	1,391,823.910	64.3655	895,854.70	0.00
75114NAA2	RALI 2006-QO6 A1 ARM 1MLIB+18	Mortgage	0.41	06/25/2046	USD	CAA+	1,636,302.800	38.9717	637,694.69	0.00
75116CAA4	RALI 2007-QS6 A1 1MLIB+33	Mortgage	0.56	04/25/2037	USD	CAA	3,273,022.500	39.1406	1,281,081.63	0.00
760985W80	RAMP 2004-SL1 A7 WM26 WC7.6916	Mortgage	7.00	11/25/2031	USD	AAA	401,171.730	94.6640	379,765.29	4.00
761118CW6	RALI 2005-QS10 2A SEQ WM35 WC6.3819	Mortgage	6.00	08/25/2035	USD	B-	2,493,038.100	74.0511	1,846,122.64	3.50
761136AH3	RAST 2007-A1 A8 WM36 WC6.6581	Mortgage	6.00	03/25/2037	USD	CAA	2,122,265.290	70.9318	1,505,360.33	1.75
86359LJE0	SAMI 2005-AR2 3A1 WM34 WC5.9248	Mortgage	4.33	05/25/2045	USD	BA+	79,433.850	49.9795	39,700.63	0.00
86360UAG1	SAMI 2006-AR6 2A2 1MLIB+23	Mortgage	0.46	07/25/2046	USD	CAA	123,047.120	23.2244	28,576.91	0.00
90348HAC8	UBSCM 2007--FL1 A2 1MLIB+57.5 144A	Mortgage	0.81	07/15/2024	USD	AA+	2,000,000.000	59.3553	1,187,105.00	0.55
911760ET9	VENDE 1994-3A 1ZB WM23 WC7.00	Mortgage	6.50	09/15/2024	USD	AAA	258,675.100	103.5254	267,794.46	2.25
929227XB7	WAMU 2002-AR17 1A 12MTA+120	Mortgage	1.74	11/25/2042	USD	A	13,521.920	65.7431	8,889.72	0.00
92922FB80	WAMU 2004-AR13 A2B 1MLIB+44	Mortgage	0.69	11/25/2034	USD	AAA	198,868.260	40.9883	81,512.68	0.00
92922FD21	WAMU 2005-AR2 2A1A 1MLIB+31	Mortgage	0.54	01/25/2045	USD	AAA	115,820.600	76.2221	88,280.93	0.00
92922FZE1	WAMU 2004-AR12 A1 1MLIB+40	Mortgage	0.65	10/25/2044	USD	AA+	192,190.360	61.7637	118,703.84	0.00
92925CBB7	WAMU 2005-AR19 A1A2 1MLIB+29	Mortgage	0.52	12/25/2045	USD	AAA	176,523.470	63.7277	112,494.33	0.00
92925CDA7	WAMU 2006-AR3 A1A 12MTA+100	Mortgage	1.54	02/25/2046	USD	AA	319,647.020	56.9017	181,884.46	0.00
93363CAC3	WAMU 2006-AR7 3A 1MCOFI+150	Mortgage	2.76	07/25/2046	USD	BA	1,174,909.740	64.9197	762,748.00	0.00
93934EAA3	WAMU 2003-R1 A1 1MLIB+27	Mortgage	0.77	12/25/2027	USD	AAA	308,440.160	75.2433	232,080.43	0.00
949775AA8	WFMB 2003-18 A1 WM33 WC5.6016	Mortgage	5.50	12/25/2033	USD	AAA	42,208.260	99.7986	42,123.23	2.68
SWPC00379	ABX.HE.AAA.06-1 SP DUB	Mortgage	0.18	07/25/2045	USD	AAA	2,091,408.240	-18.7138	(391,380.91)	0.00
SWPC12614	ABX.HE.AA.07-1 SP JPM	Mortgage	0.15	08/25/2037	USD	AA	2,655,271.500	-95.8688	(2,545,575.60)	0.00
SWPC12648	ABX.HE.AA.07-2 SP JPM	Mortgage	1.92	01/25/2038	USD	AA	2,834,034.330	-95.1250	(2,695,875.16)	0.00
SWPC155EC	ABX.HE.AAA.06-1 SP MYC	Mortgage	0.18	07/25/2045	USD	AAA	4,357,100.500	-18.7138	(815,376.89)	0.00
SWPC191F3	ABX.HE.AAA.06-1 SP BRC	Mortgage	0.18	07/25/2045	USD	AAA	4,357,100.500	-18.7138	(815,376.89)	0.00
SWPC42546	ABX.HE.AA.07-1 SP FBF	Mortgage	0.15	08/25/2037	USD	AA	9,735,995.500	-95.8688	(9,333,777.19)	0.00
SWPC61942	ABX.HE.AAA.06-1 SP GST	Mortgage	0.18	07/25/2045	USD	AAA	4,357,100.500	-18.7138	(815,376.89)	0.00
SWPC69622	ABX.HE.A.06-1 SP FBF	Mortgage	0.54	07/25/2045	USD	A	3,564,969.240	-89.0538	(3,174,738.79)	0.00
SWPC98548	ABX.HE.AA.06-2 SP JPM	Mortgage	0.17	05/25/2046	USD	AA	1,878,542.260	-89.1850	(1,675,377.91)	0.00
02378JBG2	AMR EETC 01-2-A1	Invest. Grade Credit	6.98	10/01/2012	USD	BAA	13,651.670	100.0000	13,651.67	0.71
026874AT4	AIG GLBL SR UNSEC	Invest. Grade Credit	4.25	05/15/2013	USD	A-	500,000.000	92.4412	462,206.00	3.34
026874BS5	AIG GLBL JR SUB DEBS WI	Invest. Grade Credit	8.18	05/15/2068	USD	BAA	1,075,000.000	66.7500	717,562.50	8.14
026874BT3	AIG GLBL SR UNSECURED WI	Invest. Grade Credit	8.25	08/15/2018	USD	A-	275,000.000	94.0253	258,569.58	6.27
02687QBE7	AIG GLBL NT	Invest. Grade Credit	5.38	10/18/2011	USD	A-	400,000.000	99.3537	397,414.80	1.72
02687QDG0	AIG MTN SR UNSEC	Invest. Grade Credit	5.85	01/16/2018	USD	A-	2,100,000.000	82.1773	1,725,723.30	6.37
032511AX5	ANADARKO PETROLEUM CORP GLBL SR U	Invest. Grade Credit	5.95	09/15/2016	USD	BAA-	500,000.000	108.3197	541,598.50	5.70

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
060505DH4	BANK OF AMERICA CORP GLBL SR NT	Invest. Grade Credit	6.00	09/01/2017	USD	A	500,000.000	103.9512	519,756.00	6.32
06739GAD1	BARCLAYS BANK PLC 144A NT	Invest. Grade Credit	7.43	09/29/2049	USD	BAA+	375,000.000	92.5000	346,875.00	5.36
073902PR3	BEAR STEARNS CO INC GLBL SR NT	Invest. Grade Credit	6.40	10/02/2017	USD	AA-	1,000,000.000	109.1758	1,091,758.00	6.34
073928X73	BEAR STEARNS CO INC MTN NT	Invest. Grade Credit	6.95	08/10/2012	USD	AA-	137,000.000	111.7948	153,158.88	2.42
126650BS8	CVS PASS-THROUGH TRUST CO GTD 144A	Invest. Grade Credit	7.51	01/10/2032	USD	BAA+	5,000,000.000	105.0378	5,251,890.00	10.90
136385AK7	CANADIAN NATL RESOURCES GLBL NT	Invest. Grade Credit	5.70	05/15/2017	USD	BAA	500,000.000	107.0006	535,003.00	6.20
138616AA5	CANTOR FITZGERALD LP BD 144A	Invest. Grade Credit	7.88	10/15/2019	USD	BAA	2,000,000.000	98.0293	1,960,586.00	6.99
14043CAB9	CAPITAL ONE CAPITAL V GLBL NT	Invest. Grade Credit	10.25	08/15/2039	USD	BAA	300,000.000	116.5515	349,654.50	10.58
172967EH0	CITIGROUP INC GLBL NT	Invest. Grade Credit	6.00	08/15/2017	USD	A	500,000.000	100.1128	500,564.00	6.26
173094AA1	CITIGROUP INC JR SUB	Invest. Grade Credit	8.30	12/21/2077	USD	BAA-	475,000.000	96.7500	459,562.50	10.72
20030NAL5	COMCAST CORP CO GTD	Invest. Grade Credit	5.90	03/15/2016	USD	BAA+	500,000.000	107.8320	539,160.00	5.34
22237AAB2	BANK OF AMERICA (COUNTRYWIDE CAPIT	Invest. Grade Credit	8.05	06/15/2027	USD	BAA-	100,000.000	93.9620	93,962.00	9.36
2254C0TC1	CREDIT SUISSE NEW YORK SR NT	Invest. Grade Credit	5.00	05/15/2013	USD	AA+	4,000,000.000	106.7262	4,269,048.00	3.14
25156PAC7	DEUTSCHE TELEKOM INT FIN GLBL CO GTT	Invest. Grade Credit	8.75	06/15/2030	USD	BAA+	250,000.000	128.9561	322,390.25	11.02
25179SAC4	DEVON FINANCING CORP ULC GLBL CO GT	Invest. Grade Credit	6.88	09/30/2011	USD	BAA+	500,000.000	108.6764	543,382.00	1.66
27826SAC7	EATON VANCE CORP SR UNSEC	Invest. Grade Credit	6.50	10/02/2017	USD	A-	1,000,000.000	103.5665	1,035,665.00	6.28
30239XAC1	FBG FINANCE LTD 144A NT	Invest. Grade Credit	5.13	06/15/2015	USD	BAA	2,000,000.000	103.6285	2,072,570.00	4.85
344775AC5	FOOD LION INC	Invest. Grade Credit	8.05	04/15/2027	USD	BAA-	25,000.000	108.4650	27,116.25	9.91
36962GAB7	GECC GLBL SR UNSEC MTN	Invest. Grade Credit	6.88	01/10/2039	USD	AA+	4,000,000.000	103.5981	4,143,924.00	13.04
38144LAB6	GOLDMAN SACHS GROUP INC GLBL SR NT	Invest. Grade Credit	6.25	09/01/2017	USD	A+	500,000.000	107.4052	537,026.00	6.30
4041A2AH7	HBOS PLC SUB NT 144A	Invest. Grade Credit	6.75	05/21/2018	USD	BAA-	1,000,000.000	92.9347	929,347.00	6.48
459745FG5	ILFC GLBL NT	Invest. Grade Credit	5.88	05/01/2013	USD	BAA+	2,950,000.000	79.5431	2,346,521.45	3.02
459745FP5	ILFC GLBL	Invest. Grade Credit	5.00	04/15/2010	USD	BAA+	25,000.000	98.5056	24,626.40	0.27
459745FQ3	ILFC	Invest. Grade Credit	4.88	09/01/2010	USD	BAA+	850,000.000	96.0685	816,582.25	0.65
45974VA24	ILFC SR UNSEC MTN	Invest. Grade Credit	5.75	06/15/2011	USD	BAA+	200,000.000	91.9104	183,820.80	1.40
45974VA81	ILFC MTN GLBL	Invest. Grade Credit	5.63	09/20/2013	USD	BAA+	500,000.000	78.5028	392,514.00	3.35
45974VA99	ILFC MTN	Invest. Grade Credit	5.40	02/15/2012	USD	BAA+	150,000.000	86.9965	130,494.75	2.01
45974VB23	ILFC SR UNSEC	Invest. Grade Credit	5.35	03/01/2012	USD	BAA+	150,000.000	86.8518	130,277.70	2.05
45974VB31	ILFC SR UNSECURE MTN	Invest. Grade Credit	5.30	05/01/2012	USD	BAA+	50,000.000	84.9857	42,492.85	2.20
45974VZZ4	ILFC SR MTN FRN	Invest. Grade Credit	0.48	05/24/2010	USD	BAA+	25,000.000	97.2333	24,308.33	0.13
494550BD7	KINDER MORGAN ENER PART SR UNSEC	Invest. Grade Credit	6.50	09/01/2039	USD	BAA	5,000,000.000	101.1130	5,055,650.00	13.46
62912XAC8	NGPL PIPECO LLC SR NT 144A	Invest. Grade Credit	7.77	12/15/2037	USD	BAA-	1,000,000.000	115.5750	1,155,750.00	12.64
694475AA2	PACIFIC LIFE INSURANCE CO 144A SUB	Invest. Grade Credit	9.25	06/15/2039	USD	A	400,000.000	115.7954	463,181.60	11.37
740816AD5	HARVARD UNIVERSITY BD	Invest. Grade Credit	5.63	10/01/2038	USD	AAA	1,000,000.000	100.2738	1,002,738.00	14.54
74913GAE5	QWEST OP CO	Invest. Grade Credit	7.88	09/01/2011	USD	BAA-	100,000.000	105.2500	105,250.00	1.58
749770AQ6	RABOBANK NEDERLAND JR SUBORD 144A	Invest. Grade Credit	11.00	06/29/2049	USD	AA	1,000,000.000	122.2640	1,222,640.00	6.39
7591EPAF7	REGIONS FINANCIAL CORP GLBL SR NT	Invest. Grade Credit	7.75	11/10/2014	USD	BAA	4,100,000.000	98.7201	4,047,524.10	4.13
78442FAX6	SLM CORP	Invest. Grade Credit	5.00	06/15/2018	USD	BAA-	125,000.000	76.9956	96,244.50	6.79
78442FEC8	SLM CORP FRN	Invest. Grade Credit	0.44	07/26/2010	USD	BAA-	50,000.000	97.8817	48,940.85	0.05
78442FEE4	SLM CORP FRN	Invest. Grade Credit	0.51	10/25/2011	USD	BAA-	1,060,000.000	93.6528	992,719.68	0.00
78442FEH7	SLM CORP	Invest. Grade Credit	8.45	06/15/2018	USD	BAA-	25,000.000	98.8217	24,705.43	6.20
78490FSJ9	SLM CORP CPI FRN	Invest. Grade Credit	0.19	03/15/2012	USD	BAA-	269,000.000	87.3740	235,036.06	2.50
78490FX0	SLM CORP CPI FRN	Invest. Grade Credit	1.16	06/15/2013	USD	BAA-	260,000.000	82.8570	215,428.20	3.25
80281YAA5	SANTANDER PERPETUAL BK GTD***TENDE	Invest. Grade Credit	6.67	10/29/2049	USD	A+	100,000.000	90.0133	90,013.30	5.36
902552AB4	UNITED AIRLINES INC GLBL EETC 2009-1	Invest. Grade Credit	10.40	05/01/2018	USD	BAA	250,000.000	105.3750	263,437.50	3.26
90264AAA7	UBS PFD FUNDING TRST V GLBL SUB	Invest. Grade Credit	6.24	05/29/2049	USD	BAA-	100,000.000	79.2500	79,250.00	3.56
909317AS8	UNITED AIR EETC 00-1-A2	Invest. Grade Credit	7.73	01/01/2012	USD	BAA-	21,102.250	100.0000	21,102.25	0.48
909317BE8	UNITED AIRLINES INC 09-2 A EETC CO GTD	Invest. Grade Credit	9.75	01/15/2017	USD	BAA	2,200,000.000	102.0000	2,244,000.00	3.79
912920AB1	QWEST OP CO	Invest. Grade Credit	7.50	06/15/2023	USD	BAA-	597,000.000	95.0000	567,150.00	6.07
91324PB0	UNITEDHEALTH GROUP INC BD	Invest. Grade Credit	6.00	02/15/2018	USD	A-	3,300,000.000	103.4600	3,414,180.00	6.62
949801AA2	WELLS FARGO CAPITAL XV NT	Invest. Grade Credit	9.75	12/31/2049	USD	A-	350,000.000	107.5000	376,250.00	2.88

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
94986EAA8	WELLS FARGO CAPITAL XIII CO GT FRN GM	Invest. Grade Credit	7.70	12/29/2049	USD	A-	25,000.000	97.5000	24,375.00	2.17
962166BR4	WEYERHAEUSER CO GLOBAL DEB	Invest. Grade Credit	7.38	03/15/2032	USD	BAA-	1,000,000.000	95.0578	950,578.00	10.87
SWPC858B6	FBG FINANCE LTD 144A NEGB SNR NS BP E	Invest. Grade Credit	-1.60	06/20/2015	USD	BAA	2,000,000.000	-5.5096	(110,191.33)	0.15
SWPC95L20	JPM BEAR STEARNS CO INC NS BP GST	Invest. Grade Credit	-3.00	12/20/2017	USD	AA-	1,000,000.000	-17.4953	(174,953.21)	0.58
00103XAC7	AES IRONWOOD	High Yield Credit	8.86	11/30/2025	USD	B+	81,400.320	99.5000	80,993.32	5.74
00130HAU9	AES SR UNSEC	High Yield Credit	8.88	02/15/2011	USD	BA-	50,000.000	104.7500	52,375.00	1.08
00130HBH7	AES SR UNSEC	High Yield Credit	8.00	10/15/2017	USD	BA-	325,000.000	103.1250	335,156.25	6.00
00130HBN4	AES SR UNSEC	High Yield Credit	8.00	06/01/2020	USD	BA-	50,000.000	102.2500	51,125.00	7.32
00130HBP9	AES SR UNSEC	High Yield Credit	9.75	04/15/2016	USD	BA-	250,000.000	110.0000	275,000.00	4.93
00508XAD6	ACTUANT CORPORATION GLBL CO GTD	High Yield Credit	6.88	06/15/2017	USD	BA	50,000.000	95.6250	47,812.50	5.82
013104AF1	SUPERVALU / ALBERTSONS	High Yield Credit	7.45	08/01/2029	USD	BA-	125,000.000	86.2500	107,812.50	9.83
019736AA5	ALLISON TRANSMISSION INC 144A SR NT	High Yield Credit	11.00	11/01/2015	USD	CAA+	170,000.000	105.5000	179,350.00	4.04
023771R59	AMR SR SEC	High Yield Credit	10.50	10/15/2012	USD	B	375,000.000	105.0000	393,750.00	2.48
02635PSF1	AMERICAN GEN FIN MTNH	High Yield Credit	4.63	09/01/2010	USD	BA+	300,000.000	96.9317	290,795.10	0.65
030096AF8	SUPERVALU / AM STORES	High Yield Credit	8.00	06/01/2026	USD	BA-	250,000.000	91.7500	229,375.00	9.05
03073KAF8	AMERIGAS PARTNERS	High Yield Credit	7.13	05/20/2016	USD	BA-	180,000.000	100.5000	180,900.00	4.86
030981AD6	AMERIGAS PARTNERS	High Yield Credit	7.25	05/20/2015	USD	BA-	25,000.000	100.5000	25,125.00	3.87
038521AD2	ARAMARK CORP	High Yield Credit	8.50	02/01/2015	USD	B	150,000.000	103.5000	155,250.00	3.65
043353AC5	ARVINMERITOR NT	High Yield Credit	8.13	09/15/2015	USD	CAA	335,000.000	96.0000	321,600.00	4.66
085789AD7	BERRY PETROLEUM CO SR NT	High Yield Credit	10.25	06/01/2014	USD	B+	25,000.000	109.2500	27,312.50	3.69
085791AD3	BERRY PLASTICS CORP 2ND LIEN	High Yield Credit	8.88	09/15/2014	USD	CAA+	75,000.000	97.7500	73,312.50	3.82
08579AAC5	BERRY PLASTICS CORP **EXCHANGE**	High Yield Credit	8.88	09/15/2014	USD	CAA+	300,000.000	97.7500	293,250.00	3.93
090613AC4	BIOMET INC GLBL SR	High Yield Credit	10.00	10/15/2017	USD	B-	290,000.000	109.1250	316,462.50	4.90
090613AD2	BIOMET INC GLBL SR TOGGLE	High Yield Credit	10.38	10/15/2017	USD	B-	100,000.000	109.0000	109,000.00	4.90
090613AE0	BIOMET INC GLBL SUB	High Yield Credit	11.63	10/15/2017	USD	B-	315,000.000	111.0000	349,650.00	4.64
12543DAF7	COMMUNITY HEALTH	High Yield Credit	8.88	07/15/2015	USD	B	440,000.000	103.7500	456,500.00	4.04
125581FT0	CIT GROUP INC SERIES SR SECURED A	High Yield Credit	7.00	05/01/2013	USD	B	865,686.000	94.0000	813,744.84	2.99
125581FU7	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2014	USD	B	398,530.000	93.1250	371,131.07	3.76
125581FV5	CIT GROUP INC SERIES SR SECURED A	High Yield Credit	7.00	05/01/2015	USD	B	398,530.000	90.0000	358,677.00	4.47
125581FW3	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2016	USD	B	664,219.000	88.5000	587,833.82	5.13
125581FX1	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2017	USD	B	1,843,824.000	87.2500	1,608,736.44	5.72
126304AK0	CABLEVISION OP CO	High Yield Credit	7.63	07/15/2018	USD	BA	475,000.000	103.5000	491,625.00	6.49
126304AP9	CABLEVISION OP CO	High Yield Credit	7.63	04/01/2011	USD	BA	25,000.000	103.7500	25,937.50	1.20
126304AR5	CABLEVISION OP CO	High Yield Credit	6.75	04/15/2012	USD	BA	75,000.000	103.7500	77,812.50	2.15
126304AU8	CABLEVISION OP CO	High Yield Credit	8.50	06/15/2015	USD	BA	125,000.000	107.0000	133,750.00	4.18
146900AC9	CASCADES INC	High Yield Credit	7.25	02/15/2013	USD	BA-	25,000.000	101.5000	25,375.00	0.66
161175AA2	CHARTER COMMUNICATIONS SECURED	High Yield Credit	8.00	04/30/2012	USD	BA-	70,000.000	103.2500	72,275.00	2.16
161175AD6	CHARTER COMMUNICATIONS SECURED	High Yield Credit	8.38	04/30/2014	USD	BA-	75,000.000	103.2500	77,437.50	1.66
165167CC9	CHESAPEAKE ENERGY	High Yield Credit	7.25	12/15/2018	USD	BA	125,000.000	101.2500	126,562.50	6.79
165167CD7	CHESAPEAKE ENERGY	High Yield Credit	9.50	02/15/2015	USD	BA	425,000.000	110.2500	468,562.50	4.23
171276AD0	CHUKCHANSI GAMING	High Yield Credit	8.00	11/15/2013	USD	B+	25,000.000	73.5000	18,375.00	3.30
17453BAJ0	FRONTIER COMM / CITIZENS	High Yield Credit	9.00	08/15/2031	USD	BA	100,000.000	98.7500	98,750.00	9.67
17453BAW1	FRONTIER COMM / CITIZENS	High Yield Credit	7.13	03/15/2019	USD	BA	165,000.000	95.0000	156,750.00	6.86
177342AM4	FRONTIER COMM / CITIZENS	High Yield Credit	7.00	11/01/2025	USD	BA	120,000.000	82.7500	99,300.00	9.16
18451QAA6	CLEAR CHANNEL WORLDWIDE SR NT 144A	High Yield Credit	9.25	12/15/2017	USD	B	150,000.000	102.5000	153,750.00	5.57
18451QAB4	CLEAR CHANNEL WORLDWIDE SR NT 144A	High Yield Credit	9.25	12/15/2017	USD	B	100,000.000	103.5000	103,500.00	5.55
204386AF3	CIE GEN GEOPHYSIQUE YANK	High Yield Credit	7.50	05/15/2015	USD	BA	25,000.000	99.7500	24,937.50	4.04
204386AK2	CIE GEN GEOPHYSIQUE GLBL SR UNSEC	High Yield Credit	7.75	05/15/2017	USD	BA	155,000.000	99.7500	154,612.50	5.51
204386AL0	CIE GEN GEOPHYSIQUE **EXCHANGE**	High Yield Credit	9.50	05/15/2016	USD	BA	100,000.000	107.5000	107,500.00	4.75
216762AB0	COOPER STANDARD ***DEF***	High Yield Credit	7.00	12/15/2012	USD	D	200,000.000	95.2500	190,500.00	1.00
226566AG2	LEAP WIRELESS / CRICKET COMM CO GTD	High Yield Credit	10.00	07/15/2015	USD	B-	150,000.000	101.8750	152,812.50	4.28

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
247361ZC5	DELTA AIR LINES SR SECURED 144A	High Yield Credit	9.50	09/15/2014	USD	BA	375,000.000	104.3750	391,406.25	3.71
27876GAQ1	ECHOSTAR DBS CORP	High Yield Credit	6.38	10/01/2011	USD	BA-	100,000.000	103.5000	103,500.00	1.67
27876GBE7	ECHOSTAR DBS CORP	High Yield Credit	7.13	02/01/2016	USD	BA-	355,000.000	102.6250	364,318.75	5.07
28368EAA4	EL PASO CORP	High Yield Credit	8.05	10/15/2030	USD	BA-	225,000.000	94.8191	213,342.98	10.04
28368EAD8	EL PASO CORP	High Yield Credit	7.80	08/01/2031	USD	BA-	325,000.000	94.6433	307,590.73	10.37
28368EAE6	EL PASO CORP	High Yield Credit	7.75	01/15/2032	USD	BA-	225,000.000	95.0613	213,887.93	10.50
283701AA8	EL PASO CORP	High Yield Credit	7.75	07/15/2011	USD	BA-	250,000.000	103.0161	257,540.25	1.46
292680AF2	TXU (EFH) SECURED	High Yield Credit	9.75	10/15/2019	USD	B+	29,000.000	100.2046	29,059.33	6.32
292681AA1	TXU (EFH) SECURED	High Yield Credit	9.75	10/15/2019	USD	B+	64,000.000	100.2046	64,130.94	6.32
293791AV1	ENTERPRISE PRODUCTS OPER CO GTD A	High Yield Credit	8.38	08/01/2066	USD	BA+	370,000.000	97.6207	361,196.59	5.18
293791AW9	ENTERPRISE PRODUCTS OPER CO GTD	High Yield Credit	7.03	01/15/2068	USD	BA+	50,000.000	91.8865	45,943.25	6.21
319963AP9	FIRST DATA CORP	High Yield Credit	9.88	09/24/2015	USD	B-	405,000.000	93.7500	379,687.50	4.45
3453709F9	FORD MOTOR CORP TERM B	High Yield Credit	3.29	12/15/2013	USD	BA-	0.000	92.9167	0.00	0.25
3453709G7	FORD MOTOR CORP TERM B	High Yield Credit	3.24	12/15/2013	USD	BA-	0.000	92.9167	0.00	0.25
345370BU3	FORD MOTOR CORP	High Yield Credit	9.22	09/15/2021	USD	CAA+	25,000.000	93.5000	23,375.00	7.24
345397ST1	FORD MOTOR CRDT	High Yield Credit	7.88	06/15/2010	USD	B-	150,000.000	101.5217	152,282.55	0.44
345397TZ6	FORD MOTOR CRDT	High Yield Credit	7.00	10/01/2013	USD	B-	175,000.000	99.9303	174,878.03	3.35
345397UC5	FORD MOTOR CRDT	High Yield Credit	5.70	01/15/2010	USD	B-	50,000.000	100.0042	50,002.10	0.03
345397VA8	FORD MOTOR CRDT	High Yield Credit	9.88	08/10/2011	USD	B-	50,000.000	104.7406	52,370.30	1.51
345397VC4	FORD MOTOR CRDT	High Yield Credit	8.00	12/15/2016	USD	B-	550,000.000	100.2644	551,454.20	5.48
345397VD2	FORD MOTOR CRDT FRN	High Yield Credit	3.03	01/13/2012	USD	B-	200,000.000	93.1250	186,250.00	-0.03
345397VL4	FORD MOTOR CRDT	High Yield Credit	8.70	10/01/2014	USD	B-	400,000.000	104.6501	418,600.40	4.01
35802QAB4	FRESENIUS MEDICAL CARE	High Yield Credit	7.88	06/15/2011	USD	BA	100,000.000	104.1250	104,125.00	1.37
35804GAF5	FRESENIUS US FINANCE II SR UNSEC 144A	High Yield Credit	9.00	07/15/2015	USD	BA+	100,000.000	110.5000	110,500.00	4.54
36186CAC7	GMAC LLC	High Yield Credit	6.00	04/01/2011	USD	CAA	300,000.000	97.0237	291,071.10	1.20
36186CAP8	GMAC LLC***EXCHANGE***	High Yield Credit	7.50	12/31/2013	USD	CAA	400,000.000	97.5000	390,000.00	3.51
370425RZ5	GMAC LLC	High Yield Credit	8.00	11/01/2031	USD	CAA	290,000.000	90.1900	261,551.00	9.97
370425SE1	GMAC LLC	High Yield Credit	6.88	08/28/2012	USD	CAA	100,000.000	97.9139	97,913.90	2.46
373298BM9	GEORGIA PACIFIC CORP	High Yield Credit	7.70	06/15/2015	USD	BA	215,000.000	105.5000	226,825.00	4.59
373298BU1	GEORGIA PACIFIC CORP	High Yield Credit	8.88	05/15/2031	USD	BA	150,000.000	106.5000	159,750.00	10.14
373298CF3	GEORGIA PACIFIC CORP	High Yield Credit	8.00	01/15/2024	USD	BA	175,000.000	102.5000	179,375.00	8.76
373298CG1	GEORGIA PACIFIC CORP GTD	High Yield Credit	7.00	01/15/2015	USD	BA+	200,000.000	101.7500	203,500.00	3.86
37331NAA9	GEORGIA PACIFIC CORP GTD	High Yield Credit	8.25	05/01/2016	USD	BA+	100,000.000	106.5000	106,500.00	4.87
382550AZ4	GOODYEAR TIRE	High Yield Credit	10.50	05/15/2016	USD	B+	25,000.000	111.0000	27,750.00	4.47
404119AU3	HCA 2ND LIEN	High Yield Credit	9.13	11/15/2014	USD	BA-	225,000.000	105.7500	237,937.50	2.89
404119AX7	HCA 2ND LIEN	High Yield Credit	9.25	11/15/2016	USD	BA-	790,000.000	107.6250	850,237.50	4.23
404119BE8	HCA 1ST LIEN	High Yield Credit	8.50	04/15/2019	USD	BA	50,000.000	108.2500	54,125.00	6.09
413627BG4	HARRAHS OPERATING CO INC SR***EXCH**	High Yield Credit	10.00	12/15/2018	USD	CAA-	140,000.000	80.7500	113,050.00	5.75
458207AF4	INTELSAT JACKSON	High Yield Credit	9.50	06/15/2016	USD	B+	50,000.000	107.5000	53,750.00	3.70
45823VAE1	INTELSAT CORP SR UNSECURED	High Yield Credit	9.25	08/15/2014	USD	BA-	50,000.000	103.2500	51,625.00	2.32
45823VAF8	INTELSAT CORP SR UNSECURED *	High Yield Credit	9.25	06/15/2016	USD	BA-	410,000.000	103.7500	425,375.00	4.44
45867XAE4	INTERGEN NV SR SECURED 144A	High Yield Credit	9.00	06/30/2017	USD	BA-	275,000.000	104.7500	288,062.50	5.17
462613AD2	AES IPALCO	High Yield Credit	8.63	11/14/2011	USD	BA+	25,000.000	105.0000	26,250.00	1.75
462613AE0	AES IPALCO	High Yield Credit	7.25	04/01/2016	USD	BA+	75,000.000	100.7500	75,562.50	5.15
49455WAD8	KINDER MORGAN	High Yield Credit	5.70	01/05/2016	USD	BA+	285,000.000	96.5000	275,025.00	5.17
5249087M6	LEHMAN BROS HLDGS JR **DEF 12/28/17**	High Yield Credit	6.75	12/28/2024	USD	C	100,000.000	0.0300	30.00	1.00
52517PSC6	LEHMAN BROS HLDGS GLOBAL 2012***DEF	High Yield Credit	6.63	01/18/2024	USD	C	100,000.000	20.0000	20,000.00	1.00
5252M0BZ9	LEHMAN BROS HLDGS SR UNS **DEF 1/24/1	High Yield Credit	5.63	01/24/2024	USD	C	25,000.000	21.0000	5,250.00	1.00
5252M0FD4	LEHMAN BROS HLDGS MTN **DEF 5/2/18**	High Yield Credit	6.88	05/02/2024	USD	C	100,000.000	21.2500	21,250.00	1.00
552953BF7	MGM SR SEC	High Yield Credit	10.38	05/15/2014	USD	B+	50,000.000	109.0000	54,500.00	3.65
552953BG5	MGM SR SEC	High Yield Credit	11.13	11/15/2017	USD	B+	75,000.000	111.2500	83,437.50	4.84

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
581241AA4	MCJUNKIN RED MAN CORP SR SECURED 1-	High Yield Credit	9.50	12/15/2016	USD	B	250,000.000	98.2500	245,625.00	5.17
591709AC4	METROPCS WIRELESS INC GLBL SR UNSEC	High Yield Credit	9.25	11/01/2014	USD	B	250,000.000	101.7500	254,375.00	3.65
59832WAF6	EDISON MIDWEST GEN	High Yield Credit	8.56	01/02/2016	USD	BA+	62,610.020	101.0000	63,236.12	2.69
629360AB4	NPC INTERNATIONAL INC GLBL CO GTD	High Yield Credit	9.50	05/01/2014	USD	CAA+	100,000.000	99.5000	99,500.00	3.40
629377AX0	NRG ENERGY INC	High Yield Credit	7.38	01/15/2017	USD	BA-	125,000.000	100.5000	125,625.00	5.32
629377BG6	NRG ENERGY INC	High Yield Credit	8.50	06/15/2019	USD	BA-	600,000.000	103.0000	618,000.00	6.41
62940QAA3	NSG HOLDINGS LLC/NSG HLD 144A SEC	High Yield Credit	7.75	12/15/2025	USD	BA	225,000.000	90.0000	202,500.00	7.39
651290AK4	NEWFIELD EXPLORATION CO SR SUB NT	High Yield Credit	7.13	05/15/2018	USD	BA+	125,000.000	101.5000	126,875.00	6.13
65562VAA2	NORDIC TEL CO HLDGS 144A SR NT	High Yield Credit	8.88	05/01/2016	USD	BA-	305,000.000	106.2500	324,062.50	3.83
68383KAB5	OPTI CANADA INC GLBL GO GTD	High Yield Credit	8.25	12/15/2014	USD	B	165,000.000	82.8750	136,743.75	4.07
69344MAH4	PMI GROUP INC SR UNSEC	High Yield Credit	6.00	09/15/2016	USD	B-	500,000.000	57.9652	289,826.12	5.21
704549AF1	PEABODY ENERGY	High Yield Credit	7.88	11/01/2026	USD	BA+	200,000.000	102.1250	204,250.00	9.66
708160BE5	JC PENNEY	High Yield Credit	7.13	11/15/2023	USD	BA+	50,000.000	99.6250	49,812.50	9.06
74819RAG1	QUEBECOR MEDIA SR NT	High Yield Credit	7.75	03/15/2016	USD	B	100,000.000	100.2500	100,250.00	4.70
74819RAK2	QUEBECOR MEDIA SR NT	High Yield Credit	7.75	03/15/2016	USD	B	250,000.000	100.2500	250,625.00	4.70
74837RAF1	QUICKSILVER RESOURCES	High Yield Credit	11.75	01/01/2016	USD	B	300,000.000	114.0000	342,000.00	4.58
749121BP3	QWEST SERVICES**FULL CALL**	High Yield Credit	7.25	02/15/2011	USD	BA-	25,000.000	101.0000	25,250.00	0.13
749121BR9	QWEST SERVICES	High Yield Credit	7.50	02/15/2014	USD	BA-	200,000.000	100.8750	201,750.00	2.46
749121BV0	QWEST SERVICES	High Yield Credit	7.50	02/15/2014	USD	BA-	75,000.000	100.8750	75,656.25	2.46
74971XAC1	RELIANT ENERGY INC	High Yield Credit	7.88	06/15/2017	USD	B+	75,000.000	98.7500	74,062.50	5.78
75281AAH2	RANGE RESOURCES	High Yield Credit	7.50	10/01/2017	USD	BA	75,000.000	103.5000	77,625.00	5.57
777774AE0	DYNEGY ROSETON	High Yield Credit	7.27	11/08/2010	USD	B	17,007.000	100.1250	17,028.26	0.83
780097AU5	RBS JR SUB MTN	High Yield Credit	7.64	03/29/2049	USD	B-	400,000.000	54.0644	216,257.60	2.94
780153AN2	ROYAL CARIBBEAN	High Yield Credit	8.00	05/15/2010	USD	BA-	25,000.000	102.2500	25,562.50	0.36
78442P601	SLM CORP CPI FRN	High Yield Credit	0.76	01/16/2018	USD	BA+	51,000.000	14.5100	740,010.00	8.00
80007PAF6	SANDRIDGE ENERGY INC GLBL CO GTD	High Yield Credit	8.63	04/01/2015	USD	B+	75,000.000	100.5000	75,375.00	4.08
80007PAG4	SANDRIDGE ENERGY INC FRN CO GTD	High Yield Credit	3.88	04/01/2014	USD	B+	275,000.000	89.7533	246,821.58	0.08
81725WAC7	SENSATA TECH	High Yield Credit	8.00	05/01/2014	USD	CAA	300,000.000	98.5000	295,500.00	3.55
829809AF9	DYNEGY INC / SITHE	High Yield Credit	9.00	12/30/2013	USD	BA	421,990.510	102.7900	433,764.05	2.12
835415AJ9	EL PASO CORP / SONAT	High Yield Credit	7.63	07/15/2011	USD	BA-	200,000.000	103.5701	207,140.20	1.46
852060AG7	SPRINT CAPITAL CORP GLBL	High Yield Credit	6.90	05/01/2019	USD	BA	300,000.000	92.5000	277,500.00	6.96
852060AJ1	SPRINT CAPITAL CORP GLBL CO GTD	High Yield Credit	7.63	01/30/2011	USD	BA	65,000.000	102.8750	66,868.75	1.04
852060AT9	SPRINT CAPITAL CORP GLBL CO GTD	High Yield Credit	8.75	03/15/2032	USD	BA	900,000.000	94.7500	852,750.00	9.70
852061AD2	SPRINT NEXTEL BD SR UNSEC	High Yield Credit	6.00	12/01/2016	USD	BA	160,000.000	91.7500	146,800.00	5.73
85590AAD6	STARWOOD HOTELS & RESORTS CO GTD	High Yield Credit	7.88	05/01/2012	USD	BA+	25,000.000	108.3750	27,093.75	2.17
867363AH6	SUNGARD DATA SYSTEMS INC GLBL CO GTD	High Yield Credit	9.13	08/15/2013	USD	B	320,000.000	103.0000	329,600.00	2.04
87264MAB5	TRW AUTO CO GTD 144A	High Yield Credit	7.25	03/15/2017	USD	B-	300,000.000	97.5000	292,500.00	5.73
8731689R1	TXU (TCEH) TERM B3	High Yield Credit	3.73	10/10/2014	USD	B+	492,366.420	80.9500	398,570.62	0.25
8731689T7	TXU (TCEH) TERM B3	High Yield Credit	3.75	10/10/2014	USD	B+	5,089.050	80.9500	4,119.58	0.25
878742AJ4	TECK RESOURCES SEC	High Yield Credit	9.75	05/15/2014	USD	BA+	125,000.000	115.8750	144,843.75	3.71
878742AM7	TECK RESOURCES SEC	High Yield Credit	10.25	05/15/2016	USD	BA+	100,000.000	117.0000	117,000.00	4.19
878742AQ8	TECK RESOURCES SEC	High Yield Credit	10.75	05/15/2019	USD	BA+	325,000.000	120.0000	390,000.00	5.06
87952VAE6	TELESAT CANADA/TELESAT L GLBL SR UNSEC	High Yield Credit	11.00	11/01/2015	USD	B-	175,000.000	109.0000	190,750.00	4.23
88031NAA5	TENASKA ALABAMA II PT SR NT 144A	High Yield Credit	7.00	06/30/2021	USD	BA	126,294.600	92.5784	116,921.52	4.99
88732AAD9	TIME WARNER TEL SR SEC 2ND LIEN	High Yield Credit	9.25	02/15/2014	USD	B	135,000.000	103.6250	139,893.75	0.55
90210E9K4	TXU (TCEH) BANK LOAN	High Yield Credit	3.75	10/10/2014	USD	B+	5,000.000	80.5500	4,027.50	0.25
90210EAD8	TXU (TCEH) BANK LOAN	High Yield Credit	3.73	10/10/2014	USD	B+	493,750.000	80.5500	397,715.63	0.25
92531XAC6	VERSO PAPER HLDGS LLC/IN GLBL SEC	High Yield Credit	9.13	08/01/2014	USD	B	170,000.000	96.0000	163,200.00	3.77
92769VAA7	VIRGIN MEDIA FINANCE PLC CO GTD	High Yield Credit	9.50	08/15/2016	USD	B	100,000.000	107.8750	107,875.00	4.89
92933BAA2	WMG ACQUISITION CORP SR SECURED 144	High Yield Credit	9.50	06/15/2016	USD	BA	100,000.000	107.6250	107,625.00	4.80
952355AC9	WEST CORP	High Yield Credit	9.50	10/15/2014	USD	B-	120,000.000	102.0000	122,400.00	3.56

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
97314XAA2	WIND ACQUISITION FIN SA SR NT 144A	High Yield Credit	10.75	12/01/2015	USD	B+	75,000.000	107.5000	80,625.00	2.87
97381WAD6	WINDSTREAM CORP	High Yield Credit	8.63	08/01/2016	USD	BA-	425,000.000	102.2500	434,562.50	4.74
983130AK1	WYNN RESORTS 1ST MTG	High Yield Credit	6.63	12/01/2014	USD	BA+	550,000.000	97.1250	534,187.50	4.08
SWPC219D6	EL PASO CORP SNR S* SP GST	High Yield Credit	5.00	09/20/2014	USD	BA-	200,000.000	6.3962	12,792.48	0.16
SWPC223DC	RELIANT ENERGY INC SNR S* SP GST	High Yield Credit	5.00	09/20/2014	USD	B+	300,000.000	-1.8564	(5,569.12)	-0.02
SWPC353F7	PMI GROUP INC SNR S* BP CBK	High Yield Credit	-5.00	09/20/2016	USD	B-	500,000.000	29.3893	146,946.52	-1.00
SWPC791B6	COMMUNITY HEALTH SYS INC SNR NS SP C	High Yield Credit	5.00	03/20/2014	USD	B	50,000.000	2.7671	1,383.54	0.07
SWPC845B2	GEORGIA PACIFIC LLC SNR NS SP BOA	High Yield Credit	5.00	06/20/2014	USD	BA	50,000.000	11.9192	5,959.58	0.25
SWPC903E5	STARWOOD HOTELS NEGB SNR S* BP DUB	High Yield Credit	-1.00	06/20/2012	USD	BA+	25,000.000	-0.2098	(52.45)	0.01
0268749R0	AIG JR SUBORD EMTN	Non-U.S. Developed	8.63	05/22/2068	GBP	BAA	1,200,000.000	64.0000	1,240,203.92	4.12
026874BF3	AIG GLBL JR SUB DEB A2	Non-U.S. Developed	5.75	03/15/2067	GBP	BAA	9,000,000.000	54.0000	7,848,165.45	2.75
06738K9C7	BARCLAYS BANK PLC SUBORDINATED	Non-U.S. Developed	14.00	11/29/2049	GBP	BAA+	200,000.000	128.5000	415,016.16	5.78
1913229E8	SLM CORP SR UNSEC FRN EMTN	Non-U.S. Developed	0.96	11/15/2011	EUR	BAA-	1,000,000.000	87.0000	1,248,231.67	0.25
31572JAA4	FIBRIA CO GTD 144A	Emerging Markets	9.25	10/30/2019	USD	BA+	200,000.000	112.7500	225,500.00	6.88
368287AE8	GAZPROM CAPITAL SA CO GTD 144A	Emerging Markets	8.15	04/11/2018	USD	BAA+	100,000.000	105.8750	105,875.00	6.27
SWPC093H8	CDX EM10 SP 9/21/08 JPM	Emerging Markets	3.35	12/20/2013	USD	BA+	7,000,000.000	1.1421	79,946.27	0.05
SWPC0B011	CDX EM10 SP 9/21/08 BRC	Emerging Markets	3.35	12/20/2013	USD	BA+	1,000,000.000	1.1421	11,420.90	0.05
060505682	BANK OF AMERICA CORP PFD CONV	Municipal/Other	7.25	12/31/2049	USD	BA	800.000	879.0000	703,200.00	3.60
125581801	CIT GROUP INC	Municipal/Other	0.00	12/31/9999	USD		20,752.000	27.6100	572,962.72	0.00
172967416	CITIGROUP INC NEW MONEY CONV	Municipal/Other	7.50	12/15/2012	USD	BAA-	2,000.000	104.3400	208,680.00	0.48
672325TS6	OAKLAND USD BAB	Municipal/Other	9.50	08/01/2034	USD	BAA+	300,000.000	97.9430	293,829.00	8.55
81663A105	SEMGROUP CORP CLASS A	Municipal/Other	0.00	12/31/9999	USD		646.000	25.7500	16,634.50	0.00
81663A113	SEMGROUP CORP WARRANTS	Municipal/Other	0.00	11/30/2014	USD		680.000	4.5000	3,060.00	0.00
887367AA8	TIMES SQUARE HOTEL TRUST 144A NT	Municipal/Other	8.53	08/01/2026	USD	BAA-	2,233,742.080	80.6185	1,800,809.36	8.00
949746804	WELLS FARGO & CO CONV NEW MONEY L	Municipal/Other	7.50	12/31/2049	USD	A-	300.000	918.0000	275,400.00	2.92
949746PM7	WELLS FARGO & CO JR SUBORD K	Municipal/Other	7.98	03/29/2049	USD	A-	400,000.000	100.7500	403,000.00	5.62
97314XAE4	WIND ACQUISITION FIN SA SR NT 144A	Municipal/Other	11.75	07/15/2017	USD	B+	650,000.000	109.7500	713,375.00	4.84
0252369C6	AIG SNR UNSEC EMTN	Net Cash Equivalents	0.88	04/26/2011	EUR	A-	100,000.000	92.3540	132,504.81	0.25
02581FXZ7	AMERICAN EXPRESS CENTURION SR UNSE	Net Cash Equivalents	0.38	06/12/2012	USD	A	2,000,000.000	97.0873	1,941,746.00	-0.02
058927AA2	BAFC 2006-A 1A1 SUPER SR ARM	Net Cash Equivalents	4.53	02/20/2036	USD	AAA	176,127.070	86.4196	152,208.22	1.00
05948X4S7	BOAMS 2004-2 2A6 1MLIB+40	Net Cash Equivalents	0.63	03/25/2034	USD	AAA	38,641.040	99.7983	38,563.12	0.00
05948XJ44	BOAMS 2003-10 1A6 1MLIB+45	Net Cash Equivalents	0.68	01/25/2034	USD	AAA	31,521.870	93.8745	29,591.01	0.00
06050HKR8	BOAMS 2002-G 1A3	Net Cash Equivalents	4.58	07/20/2032	USD	AAA	199,872.750	88.4116	176,710.64	0.00
07383FAB4	BSCMS 1998-C1-A2 SEQ W25W7.2CMBS	Net Cash Equivalents	6.44	06/16/2030	USD	AAA	3,166.500	99.9104	3,163.66	0.19
07384YBM7	BSABS 2001-3-A2 1MOLIB+40	Net Cash Equivalents	0.63	10/27/2032	USD	AAA	55,299.190	66.2468	36,633.94	0.00
07384YEM4	BSABS 2002-2 A1 1MOLIB+33	Net Cash Equivalents	0.89	10/25/2032	USD	AAA	89,532.860	86.5217	77,465.33	0.00
07384YUG9	BSABS 2005-4 A1 1MLIB+33	Net Cash Equivalents	0.56	01/25/2036	USD	AAA	164,744.520	94.6355	155,906.80	0.00
073879JG4	BSABS 2004-BO1 A2 1MLIB+35	Net Cash Equivalents	0.58	09/25/2034	USD	AAA	633,225.580	97.0354	614,452.66	0.00
07387AER2	BSARM 2005-10 A1 SEQ	Net Cash Equivalents	4.46	10/25/2035	USD	BAA+	4,707,401.220	97.5434	4,591,757.79	0.00
126670JY5	CWHL 2005-HYB9 3A2A 12MLIB+175	Net Cash Equivalents	5.25	02/20/2036	USD	AA+	172,134.780	65.8146	113,289.75	0.75
12668KAB9	CWL 2007-5 2A1 1MLIB+10	Net Cash Equivalents	0.33	09/25/2047	USD	AAA	271,944.640	92.9525	252,779.31	0.00
12669D2Y3	CWHL 2003-HYB2 1A1 ARM	Net Cash Equivalents	4.50	07/19/2033	USD	AAA	289,528.140	83.4194	241,522.75	0.50
12669DC89	CWHL 2003-HYB1 1A1 12MLIB	Net Cash Equivalents	4.22	05/19/2033	USD	AAA	180,894.120	90.6595	163,997.61	0.00
12669FKR3	CWHL 2004-2 1A1 ARM WM34WC4.4217	Net Cash Equivalents	4.97	02/25/2034	USD	AAA	208,239.120	94.6230	197,042.19	0.00
15641YAA6	CENTURION CDO III LTD. 1-A FRN 144A	Net Cash Equivalents	1.05	04/11/2013	USD	AAA	1,897,633.670	95.1900	1,806,358.08	0.25
161551FJ0	CFAB 2001-4 2A1 AS 1MLIB+32	Net Cash Equivalents	0.87	11/25/2031	USD	AAA	63,089.680	93.4092	58,931.57	0.00
17307GTJ7	CMLTI 2005-3 2A2A WM35 WC5.0453	Net Cash Equivalents	4.64	08/25/2035	USD	AA-	274,896.530	79.5610	218,710.29	0.75
22541Q7H9	CSFB 2004-AR2 6M1 1MLIB+65	Net Cash Equivalents	0.88	03/25/2034	USD	AA+	975,325.700	85.1598	830,585.71	0.00
2886269P1	GHM 2006-1 A2B 3MEUR+15	Net Cash Equivalents	0.87	06/18/2038	EUR	AAA	929,228.320	76.6500	1,021,905.04	0.00
3059989D0	SMHL 2009-3 A1	Net Cash Equivalents	5.20	11/07/2040	AUD	AAA	2,000,000.000	100.5477	1,808,551.84	0.04
31288VRC5	FH ARM 845883 1YCMT+236.1 10.926	Net Cash Equivalents	3.33	09/01/2024	USD	AAA	37,762.450	101.5957	38,365.04	1.00

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31288VSZ3	FH ARM 845936 1YCMT+220.6 10.66	Net Cash Equivalents	3.37	08/01/2024	USD	AAA	32,564.520	101.4996	33,052.84	1.00
3128HD4S5	FH ARM 847133 1YCMT+223.4 10.149	Net Cash Equivalents	3.63	04/01/2033	USD	AAA	5,998.120	102.6094	6,154.63	0.10
3128HD6C8	FH ARM 847167 1YLIB+198.3 10.17	Net Cash Equivalents	3.99	07/01/2033	USD	AAA	221,449.050	103.2336	228,609.75	1.00
3128HDRD3	FH ARM 846784 1YTCM+215.9 11.7	Net Cash Equivalents	3.28	05/01/2029	USD	AAA	153,589.510	102.3269	157,163.33	0.00
3128HDUA5	FH ARM 846877 1YCMT+238.7 11.878	Net Cash Equivalents	3.50	03/01/2031	USD	AAA	139,601.400	103.3825	144,323.40	0.10
3128HDX87	FH ARM 847003 1YR WTA +235 12.09	Net Cash Equivalents	3.28	03/01/2032	USD	AAA	667,325.270	103.6555	691,719.64	0.25
3128JMAY3	FH ARM 1B1922 1YLIB+176.5 10.382	Net Cash Equivalents	3.39	08/01/2034	USD	AAA	268,313.260	102.3455	274,606.43	1.00
3128JNZD0	FH ARM 1B3539 1YLIB+192 10.873	Net Cash Equivalents	5.88	08/01/2037	USD	AAA	11,677.160	106.2139	12,402.77	1.00
3128JRAME8	FH ARM 84-7212 1YLIB+193.8 9.881	Net Cash Equivalents	3.63	12/01/2033	USD	AAA	393,219.140	102.6133	403,494.97	0.00
3128JRFR2	FH ARM 847376 1YCMT+228.6 9.57	Net Cash Equivalents	3.65	12/01/2034	USD	AAA	74,773.210	102.7300	76,814.53	1.00
3128JRME3	FH ARM 847557 1YCMT+223.4 9.532	Net Cash Equivalents	2.83	07/01/2034	USD	AAA	303,195.210	103.5101	313,837.62	0.50
3128LUU38	FH ARM 1J0602 1YLIB+189 10.893	Net Cash Equivalents	5.80	08/01/2037	USD	AAA	7,351.940	106.0868	7,799.44	1.00
3128LUUN4	FH ARM 1J0589 1YLIB+188.1 10.827	Net Cash Equivalents	5.81	08/01/2037	USD	AAA	24,938.360	106.1126	26,462.74	1.00
3128NFLT2	FH ARM 1A-1238 6MLIB+216.5 12.522	Net Cash Equivalents	6.38	10/01/2035	USD	AAA	647,568.380	103.8819	672,706.18	0.50
3128NGEQ4	FH ARM 1H1343 1YLIB+231.8 10.935	Net Cash Equivalents	5.90	08/01/2036	USD	AAA	22,810.010	105.1645	23,988.03	1.00
3128NGGD1	FH ARM 1H1396 1YCMT+225 10.593	Net Cash Equivalents	5.57	05/01/2037	USD	AAA	75,527.070	105.8774	79,966.10	1.00
3128PD2D1	FHLMC GOLD15YR #J0-2572	Net Cash Equivalents	7.50	06/01/2014	USD	AAA	477,755.720	106.5454	509,026.94	0.49
3128QGMNS	FH ARM 1N0365 6MLIB+141.8 11.527	Net Cash Equivalents	6.40	02/01/2037	USD	AAA	67,389.680	105.8997	71,365.45	1.00
3128QH6X3	FH ARM 1N1786 6MLIB+103.6 12.799	Net Cash Equivalents	6.86	09/01/2037	USD	AAA	1,727,715.040	106.3160	1,836,837.06	1.00
3128QSMV5	FH ARM 1G2172 1YLIB+175.8 10.571	Net Cash Equivalents	5.46	09/01/2037	USD	AAA	21,057.380	105.8789	22,295.33	1.00
3128QSSJ6	FH ARM 1G2321 1YLIB+186.8 10.764	Net Cash Equivalents	5.71	12/01/2037	USD	AAA	30,721.220	105.9937	32,562.55	1.00
3128QUA43	FH ARM 1G3627 1YLIB+164 10.717	Net Cash Equivalents	5.70	06/01/2037	USD	AAA	11,137.070	105.6738	11,768.97	0.50
3128S4K22	FH ARM 1Q-0313 1YLIB+178.5 10.537	Net Cash Equivalents	5.53	09/01/2037	USD	AAA	60,095.630	105.9979	63,700.10	1.00
3128X8E24	FED HOME LN MTGE NT (3MMM) FRN	Net Cash Equivalents	0.21	08/05/2011	USD	AAA	221,000.000	100.0282	221,062.32	0.09
3128X8RC8	FED HOME LN MTGE NT (6MMM) FRN	Net Cash Equivalents	0.33	03/09/2011	USD	AAA	498,000.000	100.1929	498,960.64	0.18
3128X8UJ9	FED HOME LN MTGE NT (3MMM) FRN	Net Cash Equivalents	0.31	04/01/2011	USD	AAA	0.000	100.1795	0.00	0.24
3128X8UJ9	FED HOME LN MTGE NT (3MMM) FRN	Net Cash Equivalents	0.31	04/01/2011	USD	AAA	8,922,000.000	100.1795	8,938,014.99	0.24
31294JQA9	FHLMC GOLD15YR #E0-0449	Net Cash Equivalents	7.50	09/01/2011	USD	AAA	34,729.350	105.2712	36,560.01	0.49
31295MTT7	FH ARM 788662 1YTCM+223.0 12.046	Net Cash Equivalents	3.23	09/01/2031	USD	AAA	285,679.200	103.3445	295,233.85	0.00
31295MXU9	FH ARM 788791 1YTCM+238.1 12.83	Net Cash Equivalents	3.37	11/01/2029	USD	AAA	672,486.570	101.8446	684,891.03	0.00
31295N4U9	FH ARM 789835 1YTCM+225.0 10.64	Net Cash Equivalents	3.25	09/01/2032	USD	AAA	213,539.700	103.0509	220,054.56	0.00
31295Q2V2	FH ARM 877088 6MLIB+226.2 11.211	Net Cash Equivalents	4.14	07/01/2024	USD	AAA	15,595.650	103.7757	16,184.50	1.00
31295RA41	FH ARM 877227 6MLIB+212.5 10.635	Net Cash Equivalents	3.50	10/01/2024	USD	AAA	50,801.390	103.9471	52,806.58	0.50
31336CK51	FH ARM 972116 1YCMT+197.5 10.091	Net Cash Equivalents	3.91	02/01/2033	USD	AAA	6,991.180	102.0257	7,132.80	0.10
31336CKZ5	FH ARM 972112 1YCMT+222.5 10.311	Net Cash Equivalents	3.12	01/01/2033	USD	AAA	29,170.280	102.8759	30,009.18	0.10
31336CLB7	FH ARM 972122 1YCMT+197.5 9.54	Net Cash Equivalents	2.89	06/01/2033	USD	AAA	52,363.220	102.6230	53,736.72	0.50
31336CLQ4	FH ARM 972135 1YCMT+222.5 9.061	Net Cash Equivalents	2.79	09/01/2033	USD	AAA	447,682.480	102.7415	459,955.85	1.00
31336CMM2	FH ARM 972164 1YCMT+224.1 10.609	Net Cash Equivalents	2.86	01/01/2035	USD	AAA	311,511.920	102.7249	320,000.28	0.00
31336RWU0	FH ARM 1B0159 1YLIB+190.8 11.158	Net Cash Equivalents	3.28	11/01/2031	USD	AAA	126,940.360	103.4699	131,345.01	1.00
31337BA46	FH ARM 410927 1YTCM+284.0 10.09	Net Cash Equivalents	3.95	11/01/2035	USD	AAA	289,571.650	102.2081	295,965.66	0.00
3133T1NM0	FHR 1595 D TAC WC7 5792 W12	Net Cash Equivalents	7.00	10/15/2013	USD	AAA	40,602.850	108.2500	43,952.59	1.00
31340YKP3	FHR 32 C PAC WM17 WC10.5629	Net Cash Equivalents	9.50	03/15/2020	USD	AAA	339.490	100.2259	340.26	0.75
313421MJ5	FH ARM 350048 1YRCMT +175 12.50	Net Cash Equivalents	2.88	04/01/2017	USD	AAA	339,391.920	101.2433	343,611.59	0.50
31342AEZ8	FH ARM 780152 1YCMT+222.3 10.025	Net Cash Equivalents	4.27	01/01/2033	USD	AAA	28,754.720	103.3924	29,730.18	1.00
31346T5A8	FH ARM 400841 1YCMT+225 14	Net Cash Equivalents	3.13	07/01/2017	USD	AAA	43,524.380	101.8013	44,308.39	0.50
31346VGN3	FH ARM 390205 COFI+125.0 12.425	Net Cash Equivalents	2.66	06/01/2019	USD	AAA	26,571.500	99.1939	26,357.32	0.00
31346VJN0	FH ARM 390269 COFI +125 13.192	Net Cash Equivalents	2.75	01/01/2020	USD	AAA	26,743.040	99.2355	26,538.59	1.00
31348P3X6	FH ARM 77-5314 COFI+192.5 12.375	Net Cash Equivalents	4.02	06/01/2019	USD	AAA	60,865.890	100.0060	60,869.51	0.25
31348P5P1	FH ARM 775354 COFI + 150.1	Net Cash Equivalents	3.43	05/01/2019	USD	AAA	8,512.880	99.6331	8,481.65	1.00
31348QDX3	FH ARM 77-5518 COFI +169 12.577	Net Cash Equivalents	3.73	02/01/2018	USD	AAA	49,271.220	99.3722	48,961.88	0.00
31348QH24	FH ARM 77-5648 COFI+208.3 12.228	Net Cash Equivalents	4.70	05/01/2019	USD	AAA	451,522.840	100.0753	451,862.90	0.50

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31348SFK5	FH ARM 785570 1YCMT+230.3 11.745	Net Cash Equivalents	3.30	02/01/2026	USD	AAA	65,284.020	102.8263	67,129.15	1.00
31348STS3	FH ARM 785961 1YCMT+217.6 13.127	Net Cash Equivalents	3.21	10/01/2026	USD	AAA	8,898.860	102.5130	9,122.49	0.10
31348TZK1	FH ARM 865246 1YCMT+224.2 14.737	Net Cash Equivalents	4.87	09/01/2018	USD	AAA	40,144.220	102.5209	41,156.22	1.00
31349AR20	FH ARM 745005 COFNA+133.5 13.835	Net Cash Equivalents	4.34	08/01/2017	USD	AAA	0.000	100.2358	0.00	0.00
31349AR61	FH ARM 745009 COFNA+140.5 12.305	Net Cash Equivalents	3.91	11/01/2017	USD	AAA	30,238.370	100.3303	30,338.24	0.00
31349ASR4	FH ARM 745028 COFNA+209.5 15.776	Net Cash Equivalents	4.49	02/01/2015	USD	AAA	66,017.150	101.9292	67,290.75	0.00
31349G3Q0	FH ARM 7-5307 1YCMT+223.3 11.747	Net Cash Equivalents	3.19	07/01/2025	USD	AAA	114,305.130	102.6902	117,380.16	1.00
31349T5Z0	FH ARM 782664 1YCMT+239.5 10.543	Net Cash Equivalents	5.54	04/01/2036	USD	AAA	83,258.520	102.8464	85,628.37	0.00
31349TCC3	FH ARM 781867 1YLIB+199.5 10.98	Net Cash Equivalents	2.89	08/01/2034	USD	AAA	5,176.070	102.3527	5,297.85	1.00
31358FDZ9	FNR 1990-122 F 1MLIB+85	Net Cash Equivalents	1.10	10/25/2020	USD	AAA	15,936.480	100.0892	15,950.70	0.00
31358GEB9	FNR 1991-29 H WM20 WC9.6637	Net Cash Equivalents	8.00	04/25/2021	USD	AAA	19,525.400	101.0814	19,736.55	0.90
31358GJD0	FNR 1991-34 F 1MO LIB+90BP	Net Cash Equivalents	1.15	04/25/2021	USD	AAA	16,490.660	100.0265	16,495.03	0.00
31358GSK4	FNR 1991-42 F 1MLIB+90	Net Cash Equivalents	1.15	05/25/2021	USD	AAA	48,134.380	100.1051	48,184.95	0.00
31358HWW1	FNR 1991-90 FA 1MLIB+45	Net Cash Equivalents	0.70	07/25/2021	USD	AAA	26,109.370	98.7878	25,792.88	0.00
31358JZG9	FNR 1991-140 F 1MLIB+90	Net Cash Equivalents	1.15	10/25/2021	USD	AAA	34,719.120	100.1387	34,767.28	0.00
31358KDK1	FNR 1991-151 F 1MLIB+40	Net Cash Equivalents	0.65	11/25/2021	USD	AAA	17,162.640	99.2949	17,041.62	0.00
31358KGZ5	FNR 1991-156-F 1MOLIBOR+130BP	Net Cash Equivalents	1.55	11/25/2021	USD	AAA	52,740.100	99.5147	52,484.13	0.00
31358LLQ7	FNR 1992-5 F SEQ T7Y+0	Net Cash Equivalents	3.04	01/25/2022	USD	AAA	68,109.360	100.6208	68,532.15	0.00
31358MCA0	FNR 1992-39 FB SEQ T7Y-10	Net Cash Equivalents	2.94	03/25/2022	USD	AAA	24,501.040	100.5414	24,633.68	0.00
31358NBC5	FNR 1992-99 F 1MLIB+80	Net Cash Equivalents	1.05	05/25/2022	USD	AAA	10,917.150	100.0309	10,920.52	0.00
31358PXZ5	FNR 1992-154 FA 1MLIB+70	Net Cash Equivalents	0.95	08/25/2022	USD	AAA	12,914.370	89.1232	11,509.71	0.00
31358QES0	FNR 1992-162 FB T7Y-5	Net Cash Equivalents	2.99	09/25/2022	USD	AAA	11,658.710	100.5812	11,726.47	0.00
31358QUB9	FNR 1992-174 F COF11+50	Net Cash Equivalents	2.59	09/25/2022	USD	AAA	12,974.220	96.6831	12,543.88	0.00
31358UXT8	FNR G93-19 FD 10YCMT-65	Net Cash Equivalents	2.91	04/25/2023	USD	AAA	14,913.590	100.1491	14,935.82	0.00
31359RY63	FNR 1998-22-FA 1MO LIBOR +40	Net Cash Equivalents	0.63	04/18/2028	USD	AAA	9,574.510	99.3895	9,516.05	0.00
31359V6Z1	FNR 1999-37 F 1MLIB+40	Net Cash Equivalents	0.63	06/25/2029	USD	AAA	16,277.470	99.4659	16,190.54	0.00
313602CS1	FNR 1988-11 C SUP 1ML85	Net Cash Equivalents	1.10	05/25/2018	USD	AAA	40,218.590	100.0605	40,242.92	0.25
313616PH1	FN ARM 051724 COFNA+200 14.619	Net Cash Equivalents	4.50	09/01/2016	USD	AAA	4,011.700	102.3413	4,105.63	0.00
313616PK4	FN ARM 051726 COFNA+200 13.65	Net Cash Equivalents	4.38	10/01/2016	USD	AAA	10,401.190	102.2810	10,638.44	0.00
313616PN8	FN ARM 051729 COFNA+200 13.652	Net Cash Equivalents	4.38	11/01/2016	USD	AAA	5,865.760	102.2810	5,999.56	0.00
313618BM1	FN ARM 053144 COFNA+200 13.25	Net Cash Equivalents	4.63	06/01/2017	USD	AAA	3,222.590	102.0003	3,287.05	0.00
313618BN9	FN ARM 053145 COFNA+200 13.267	Net Cash Equivalents	4.63	07/01/2017	USD	AAA	20,711.110	102.0003	21,125.39	0.00
313619ZX9	FN ARM 054758 COFNA+200 13.25	Net Cash Equivalents	4.63	06/01/2017	USD	AAA	3,414.870	102.0003	3,483.18	0.00
31361HL57	FN ARM 031848 COFI + 125 13.51 T	Net Cash Equivalents	3.54	08/01/2026	USD	AAA	19,069.480	103.4348	19,724.48	0.00
31361HL65	FN ARM 031849 COFI +125 13.55 T	Net Cash Equivalents	3.59	07/01/2026	USD	AAA	15,262.870	103.4389	15,787.74	0.00
313622NZ1	FN ARM 076008 COF11+125 12	Net Cash Equivalents	2.75	08/01/2018	USD	AAA	37,241.240	101.2859	37,720.13	0.00
31362BSP8	FN ARM 056326 COFNA+200 13.724	Net Cash Equivalents	4.50	09/01/2017	USD	AAA	13,261.930	102.4074	13,581.19	0.00
31362DE46	FN ARM 057755 COFI+125.0 13.0	Net Cash Equivalents	2.52	07/01/2017	USD	AAA	7,921.900	103.6217	8,208.81	0.00
31362DEL8	FN ARM 057739 COFI+125 14.22	Net Cash Equivalents	2.52	10/01/2017	USD	AAA	23,233.950	102.6508	23,849.84	0.00
31362DFQ6	FN ARM 57775 COFI+125	Net Cash Equivalents	2.75	05/01/2018	USD	AAA	39,058.430	103.8027	40,543.69	0.00
31362DGV4	FN ARM 57812 COFI+125 12.472 T	Net Cash Equivalents	5.15	09/01/2018	USD	AAA	24,146.630	103.9634	25,103.65	0.00
31362DK49	FN ARM 057915 COF11+150 12.2	Net Cash Equivalents	3.11	08/01/2017	USD	AAA	17,217.880	101.4552	17,468.44	0.00
31362DK56	FN ARM 057916 COF11+175 12.45	Net Cash Equivalents	3.36	08/01/2017	USD	AAA	7,289.340	101.4761	7,396.94	0.00
31362DPV4	FN ARM 058036 COF11+150 12.073	Net Cash Equivalents	3.28	07/01/2017	USD	AAA	7,687.450	101.4694	7,800.41	0.00
31362DPY8	FN ARM 058039 COF11+150 12.2	Net Cash Equivalents	3.11	08/01/2017	USD	AAA	4,542.630	101.4552	4,608.73	0.00
31362DPZ5	FN ARM 058040 COF11+175 12.409	Net Cash Equivalents	3.36	08/01/2017	USD	AAA	9,572.590	101.4761	9,713.89	0.00
31362JF34	FN ARM 062286 COF11+187.5 12.448	Net Cash Equivalents	3.29	12/01/2027	USD	AAA	6,647.610	102.8301	6,835.74	0.00
31362JF42	FN ARM 062287 COF11+187.5 12.488	Net Cash Equivalents	4.76	01/01/2028	USD	AAA	4,123.340	102.8994	4,242.89	0.00
31362JF59	FN ARM 062288 COF11+187.5 12.225	Net Cash Equivalents	5.00	02/01/2028	USD	AAA	4,267.610	102.9411	4,393.12	0.00
31362JF83	FN ARM 062291 COF11+187.5 12.18	Net Cash Equivalents	4.35	05/01/2028	USD	AAA	10,761.210	102.8508	11,067.99	0.00
31362JY82	FN ARM 062835 COF11+162.5 12.72	Net Cash Equivalents	4.75	01/01/2027	USD	AAA	14,434.720	102.8334	14,843.72	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31362L4Q0	FN ARM 64731 COFI +125 12.99T	Net Cash Equivalents	4.13	12/01/2027	USD	AAA	31,241.500	102.8605	32,135.17	1.00
31362LB41	FN ARM 063959 COFI+125 11.988	Net Cash Equivalents	2.66	09/01/2017	USD	AAA	11,516.460	101.2163	11,656.54	0.00
31362PVE8	FN ARM 67213 COFI+125 11.875 X	Net Cash Equivalents	2.52	07/01/2018	USD	AAA	15,880.960	101.2784	16,083.98	0.00
31362TGZ0	FN ARM 070416 6MTCM+200 13.968	Net Cash Equivalents	2.74	07/01/2019	USD	AAA	87,431.640	101.5401	88,778.16	0.25
31362TNW9	FN ARM 070605 1YCMT+180 12.26	Net Cash Equivalents	2.53	01/01/2018	USD	AAA	72,680.980	100.7718	73,241.96	0.00
31362TPG2	FN ARM 070623 COF11+154.5 12.069	Net Cash Equivalents	3.55	01/01/2019	USD	AAA	9,352.580	102.6190	9,597.53	0.00
31362UC57	FN ARM 071192 COFI+125.0 11.875	Net Cash Equivalents	2.52	07/01/2018	USD	AAA	50,108.520	101.2784	50,749.11	0.00
313633KK4	FN ARM 105698 COF11+143 14.573	Net Cash Equivalents	4.14	07/01/2018	USD	AAA	8,554.580	102.3203	8,753.07	0.00
31363KSQ5	FN ARM 091427 COF11+159.5 11.723	Net Cash Equivalents	3.34	11/01/2018	USD	AAA	1,444.440	101.5692	1,467.11	0.00
31363QQT8	FN ARM 095866 COFNA+184.5 15.605	Net Cash Equivalents	4.42	03/01/2016	USD	AAA	5,223.660	102.3042	5,344.02	0.00
31363QQV3	FN ARM 095868 1YCMT+219.2 14.015	Net Cash Equivalents	3.19	05/01/2018	USD	AAA	23,024.190	101.8346	23,446.60	0.50
31364SQC0	FN ARM 115751 COFI + 125 13.066T	Net Cash Equivalents	2.51	11/01/2020	USD	AAA	53,120.680	101.3767	53,852.01	1.00
31364TLN9	FN ARM 116533 COFI +125 13.04 T	Net Cash Equivalents	2.51	11/01/2020	USD	AAA	13,585.230	101.3767	13,772.26	0.00
31364TMY4	FN ARM 116575 COF11+125 11.842	Net Cash Equivalents	2.48	03/01/2020	USD	AAA	11,623.400	101.3717	11,782.84	0.00
31364VQ66	FN ARM 118477 COF11+125 12.002	Net Cash Equivalents	2.86	01/01/2018	USD	AAA	8,905.090	101.5458	9,042.75	0.00
31364VRJ7	FN ARM 118489 COF11+125 12.95	Net Cash Equivalents	2.63	12/01/2020	USD	AAA	12,110.410	101.3842	12,278.05	0.00
31364X2C5	FN ARM 120571 COF11+150 13.375	Net Cash Equivalents	4.26	09/01/2017	USD	AAA	16,054.160	102.0015	16,375.49	0.00
31365WK44	FN ARM 139915 COFNA+200 12.824	Net Cash Equivalents	4.43	01/01/2018	USD	AAA	8,544.790	102.0457	8,719.60	0.00
31367XWB1	FN ARM 182542 6MLIB+160 10.777	Net Cash Equivalents	4.98	09/01/2022	USD	AAA	30,866.240	107.0313	33,036.52	0.00
31368RLU3	FN ARM 197539 COF11+185.2 13.062	Net Cash Equivalents	4.14	05/01/2019	USD	AAA	10,182.590	102.1601	10,402.54	0.00
31370Q6L8	FN ARM 238575 COFI +125 12.27T	Net Cash Equivalents	2.66	03/01/2033	USD	AAA	76,048.220	101.7135	77,351.29	1.00
31373EQK2	FN ARM 291258 6MLIB+212.5 11.250	Net Cash Equivalents	4.13	09/01/2024	USD	AAA	56,034.750	102.8636	57,639.37	0.00
31373GT65	FN ARM 293173 1YCMT+225 11.625	Net Cash Equivalents	3.25	09/01/2024	USD	AAA	207,387.790	102.4677	212,505.47	0.50
31373UJB4	FN ARM 303658 3YCMT+208.6 10.722	Net Cash Equivalents	4.65	09/01/2024	USD	AAA	6,946.400	102.2948	7,105.81	1.00
31373UPH4	FN ARM 303824 1YCMT+214.4 10.429	Net Cash Equivalents	3.07	07/01/2025	USD	AAA	2,865.290	103.0903	2,953.84	0.50
31374EL83	FN ARM 311851 1YCMT+212.5 11.740	Net Cash Equivalents	3.38	07/01/2025	USD	AAA	60,049.170	101.6389	61,033.30	0.10
31374VCJ1	FN ARM 325073 1YTCM+259.8 12.33	Net Cash Equivalents	3.55	10/01/2025	USD	AAA	4,553.160	101.3256	4,613.52	0.00
31375Q5B6	FN ARM 342042 1YCMT+195.5 10.410	Net Cash Equivalents	3.24	06/01/2025	USD	AAA	4,400.030	102.6895	4,518.37	0.25
31376XXU7	FN ARM 368891 1YRCMT 227.5 12.09	Net Cash Equivalents	3.26	04/01/2024	USD	AAA	18,800.460	102.5841	19,286.29	0.50
31376XZY7	FN ARM 368959 1YCMT+217 11.184	Net Cash Equivalents	2.72	10/01/2025	USD	AAA	75,035.120	103.8992	77,960.91	0.00
31384DRK0	FN ARM 520790 1YTCM+226.4 11.129	Net Cash Equivalents	4.92	04/01/2028	USD	AAA	24,810.620	103.3448	25,640.49	0.00
31384V7L0	FN ARM 535599 1YRTSY 140 10.42	Net Cash Equivalents	1.94	10/01/2040	USD	AAA	134,223.800	99.7855	133,935.84	0.25
31384WAP5	FN ARM 535614 COFI +164 12.50 T	Net Cash Equivalents	3.68	01/01/2029	USD	AAA	186,380.550	103.3619	192,646.49	1.00
31385HUF7	FN ARM 545182 1YTCM+226.1 12.065	Net Cash Equivalents	3.21	03/01/2038	USD	AAA	9,229.130	102.7571	9,483.59	0.00
31385HVV1	FN ARM 545228 1YRCMT 218.7 11.8	Net Cash Equivalents	3.09	09/01/2031	USD	AAA	3,579.630	103.5029	3,705.02	0.50
31385W6E4	FN ARM 555369 1MTCM+129.3 10.247	Net Cash Equivalents	3.40	08/01/2036	USD	AAA	24,933.470	103.9753	25,924.66	0.00
31385XAE7	FN ARM 555405 1YCMT+225.1 10.548	Net Cash Equivalents	3.26	03/01/2033	USD	AAA	352,685.120	102.6639	362,080.13	0.00
31385XNT0	FN ARM 555802 1YCMT+204.2 10.314	Net Cash Equivalents	3.08	07/01/2032	USD	AAA	277,934.740	103.5441	287,785.09	0.25
31385YUM5	FN ARM 556888 12MTA+229.0 13.18	Net Cash Equivalents	3.29	06/01/2019	USD	AAA	19,513.590	103.2157	20,141.09	0.00
31386C4B5	FN ARM 559818 1YTA+140 10.745	Net Cash Equivalents	1.94	10/01/2040	USD	AAA	118,994.130	99.8153	118,774.34	0.00
31386M2G4	FN ARM 567875 1YCMT+249.8 9.573	Net Cash Equivalents	4.95	09/01/2030	USD	AAA	91,150.550	101.9832	92,958.28	1.00
31388G7H8	FN ARM 604896 1YCMT+200 10.279	Net Cash Equivalents	3.00	09/01/2032	USD	AAA	24,040.600	102.2774	24,588.11	0.50
31388HR92	FN ARM 605412 6MLIB+190.2 11.502	Net Cash Equivalents	3.84	08/01/2031	USD	AAA	232,389.110	102.9685	239,287.57	0.00
31388K2K7	FN ARM 607478 1YRCMT 225.9 2.26	Net Cash Equivalents	4.40	09/01/2031	USD	AAA	164,653.430	102.9891	169,575.09	1.00
31389EYU3	FN ARM 623623 1YCMT+169.5 11.181	Net Cash Equivalents	2.95	02/01/2032	USD	AAA	74,797.810	100.1067	74,877.59	0.10
31389HWK0	FN ARM 626250 1YR CMT +213 9.545	Net Cash Equivalents	3.19	02/01/2033	USD	AAA	66,664.240	102.4070	68,268.86	0.50
31389KYU9	FN ARM 628123 1YLIB+163.8 11.43	Net Cash Equivalents	3.90	02/01/2032	USD	AAA	22,685.630	103.0880	23,386.17	0.00
31389L4S5	FN ARM 629133 1YTCM+212.5 10.746	Net Cash Equivalents	3.25	05/01/2032	USD	AAA	3,619.140	102.3595	3,704.53	0.00
31389LDH9	FN ARM 628404 1YCMT+219.3 11.507	Net Cash Equivalents	3.38	02/01/2032	USD	AAA	166,019.460	101.8066	169,018.73	0.10
31390EWB4	FN ARM 644242 1YRLIB+182.6 10.90	Net Cash Equivalents	3.47	08/01/2032	USD	AAA	26,329.040	102.7141	27,043.63	0.25
31390LPW0	FN ARM 649437 1YTCM+226.6 10.128	Net Cash Equivalents	3.15	08/01/2032	USD	AAA	231,399.600	101.8808	235,751.84	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31390N4G4	FN ARM 651623 1YCMT+216.9 9.753	Net Cash Equivalents	3.07	07/01/2032	USD	AAA	40,304.690	103.4574	41,698.19	0.50
31390NRJ3	FN ARM 651289 1YCMT+227 9.931	Net Cash Equivalents	4.73	06/01/2032	USD	AAA	368,433.330	103.1818	380,156.12	0.25
31390RVZ3	FN ARM 654132 1YCMT+227.5 10.345	Net Cash Equivalents	3.28	09/01/2032	USD	AAA	37,532.140	102.1264	38,330.23	0.50
31391AJN0	FN ARM 660969 1YCMT+221.9 10.091	Net Cash Equivalents	3.19	08/01/2032	USD	AAA	31,362.840	103.7402	32,535.86	0.50
31391BBP1	FN ARM 661646 1YLIB+159 10.489	Net Cash Equivalents	3.14	10/01/2032	USD	AAA	37,651.980	102.5684	38,619.03	1.00
31391JKL3	FN ARM 668199 1YRCMT+222 10.18	Net Cash Equivalents	2.71	12/01/2032	USD	AAA	34,943.220	101.6950	35,535.50	0.25
31391JP87	FN ARM 668347 1YCMT+200 10.012	Net Cash Equivalents	2.46	11/01/2032	USD	AAA	34,553.740	102.1961	35,312.56	0.75
31391LYM1	FN ARM 670416 CMT1Y+221.8 10.374	Net Cash Equivalents	3.14	10/01/2032	USD	AAA	250,715.700	102.0317	255,809.50	0.75
31391PG82	FN ARM 672879 1YCMT+212.5 10.263	Net Cash Equivalents	2.50	11/01/2032	USD	AAA	120,942.360	102.1030	123,485.82	0.75
31391SF62	FN ARM 675289 1YCMT+221.5 10.779	Net Cash Equivalents	2.59	12/01/2032	USD	AAA	107,260.800	102.5705	110,017.96	0.00
313920ZH6	FNR 2001-46 F 1MLIB+40	Net Cash Equivalents	0.63	09/18/2031	USD	AAA	17,900.230	99.4296	17,798.12	0.00
31392DQ70	FNW 2002-W8-F 1MOLIB+40	Net Cash Equivalents	0.63	09/25/2032	USD	AAA	59,256.390	94.8337	56,195.05	0.00
31392E7G9	FNR 2002-71 FT SEQ 1MOLIB+35	Net Cash Equivalents	0.58	11/25/2032	USD	AAA	22,821.480	99.3593	22,675.25	0.00
313937H3	FNR 2004-11 A 1MLIBOR+12	Net Cash Equivalents	0.35	03/25/2034	USD	AAA	93,987.740	90.2317	84,806.69	0.00
31393XGV3	FNW 2004-W2 5AF PT 1MLIBOR+35	Net Cash Equivalents	0.58	03/25/2044	USD	AAA	61,004.520	94.4743	57,633.61	0.00
31394ANT9	FNR 2004-63 FA PT 1MLIB+15	Net Cash Equivalents	0.38	08/25/2034	USD	AAA	35,599.910	91.9929	32,749.39	0.00
31395A3J2	FSPC T-61 1A1 12MTA+140	Net Cash Equivalents	2.03	07/25/2044	USD	AAA	38,593.360	95.3187	36,786.68	0.00
31396GS44	FHR 3098 KB WM35 WC6.1036	Net Cash Equivalents	5.50	11/15/2024	USD	AAA	18,303.480	101.4891	18,576.03	1.00
31396KBZ4	FNR 2006-76 QF 1MLIB+40	Net Cash Equivalents	0.63	08/25/2036	USD	AAA	56,213.300	99.5669	55,969.83	0.00
31396L4T4	FNR 2006-118 A2 SEQ 1MLIB+6	Net Cash Equivalents	0.29	12/25/2036	USD	AAA	343,470.380	95.8104	329,080.35	0.00
31396X3Q5	FNR 2007-114 A6 1MLIB+20	Net Cash Equivalents	0.43	10/27/2037	USD	AAA	4,000,000.000	95.0000	3,800,000.00	0.00
31400AMC9	FN ARM 681755 1YTCM+200.0 9.821	Net Cash Equivalents	2.38	01/01/2033	USD	AAA	78,315.980	102.1324	79,985.97	0.00
31400AMQ8	FN ARM 681767 CMT1Y+200 9.982	Net Cash Equivalents	2.66	01/01/2033	USD	AAA	100,797.760	102.2347	103,050.26	0.25
31400ANT1	FN ARM 681802 1YCMT+200.1 9.585	Net Cash Equivalents	3.31	02/01/2033	USD	AAA	64,646.940	102.5051	66,266.42	0.50
31400APL6	FN ARM 681827 1YCMT+212.5 9.609	Net Cash Equivalents	3.36	02/01/2033	USD	AAA	41,345.880	102.2573	42,279.17	0.10
31400JVR7	FN ARM 689224 1YCMT+221.5 9.700	Net Cash Equivalents	3.36	04/01/2033	USD	AAA	83,231.200	101.8659	84,784.21	0.10
31400SXE4	FN ARM 696477 1YCMT+221.5 10.374	Net Cash Equivalents	3.09	04/01/2018	USD	AAA	60,628.070	102.1106	61,907.72	0.79
31400XZG6	FN ARM 701043 1YRLIB+161.9 10.0	Net Cash Equivalents	3.64	04/01/2033	USD	AAA	16,309.000	103.2220	16,834.47	0.46
31401D6F3	FN ARM 705670 1YCMT+215.2 10.169	Net Cash Equivalents	3.07	05/01/2033	USD	AAA	56,057.080	102.2032	57,292.12	0.50
31402CXQ0	FN ARM 725287 CMT1Y+213.3 10.409	Net Cash Equivalents	2.81	08/01/2036	USD	AAA	203,062.070	103.0520	209,259.50	0.25
31402DBW9	FN ARM 725553 1YTCM+198 13.102	Net Cash Equivalents	2.97	09/01/2033	USD	AAA	61,641.970	101.6344	62,649.43	0.00
31402KR63	FN ARM 731409 1YRCMT+228 9.147	Net Cash Equivalents	3.10	09/01/2033	USD	AAA	14,259.790	101.8667	14,525.98	0.75
31402MPX2	FN ARM 733138 1YCMT+224.5 9.687	Net Cash Equivalents	2.94	05/01/2034	USD	AAA	385,240.420	101.9586	392,785.61	0.50
31402QZY0	FN ARM 735259 CMT1Y+221.3 9.867	Net Cash Equivalents	2.95	05/01/2038	USD	AAA	314,444.520	103.2175	324,561.83	0.25
31402RKC2	FN ARM 735691 1YCMT+224.9 10.426	Net Cash Equivalents	3.18	04/01/2032	USD	AAA	102,902.990	102.9609	105,949.83	1.00
31402VZX1	FN ARM 739758 6MLIB+156 10.043	Net Cash Equivalents	2.74	08/01/2033	USD	AAA	203,497.370	102.7066	209,005.31	0.71
31403AU60	FN ARM 743205 1YLIB+173.1 10.323	Net Cash Equivalents	5.31	10/01/2033	USD	AAA	11,125.380	105.5117	11,738.57	0.48
31403CU41	FN ARM 745003 1YCMT+218.9 10.008	Net Cash Equivalents	2.92	05/01/2033	USD	AAA	604,096.220	101.8066	615,009.83	0.00
31403DXB0	FN ARM 745974 1YLIB+180.9 10.990	Net Cash Equivalents	6.03	10/01/2036	USD	AAA	103,392.740	106.1277	109,728.35	0.95
31403HDB3	FN ARM 748998 1ML+120.3 11.08	Net Cash Equivalents	1.45	11/01/2028	USD	AAA	704,541.050	102.6576	723,264.90	0.00
31403K3J0	FN ARM 751501 1YCMT+221.5 9.293	Net Cash Equivalents	2.59	12/01/2033	USD	AAA	147,425.310	102.9212	151,731.85	1.00
31403NCZ8	FN ARM 753488 1YCMT+215.2 9.432	Net Cash Equivalents	2.79	11/01/2033	USD	AAA	47,391.260	102.0940	48,383.64	1.00
31403UYK1	FN ARM 758614 6MLIB+155 10.53	Net Cash Equivalents	2.27	11/01/2033	USD	AAA	123,807.360	101.9719	126,248.73	0.77
31404ERM0	FN ARM 766492 1YCMT+215.4 9.700	Net Cash Equivalents	3.44	03/01/2034	USD	AAA	123,492.800	101.7406	125,642.32	0.10
31405MAQ0	FN ARM 793015 1YLIB+166 9.679	Net Cash Equivalents	3.31	10/01/2034	USD	AAA	469,588.450	102.7743	482,616.07	1.00
31405U5T2	FN ARM 800158 1YRLIB+160.8 9.60	Net Cash Equivalents	2.92	11/01/2034	USD	AAA	37,275.260	102.4219	38,178.04	0.89
31405VC62	FN ARM 800293 CMT1Y+192 8.604	Net Cash Equivalents	2.30	12/01/2034	USD	AAA	487,195.190	101.8540	496,227.56	0.00
31406DAF3	FN ARM #806506 12MTA+120 8.804	Net Cash Equivalents	1.74	10/01/2044	USD	AAA	21,821.630	97.1361	21,196.67	0.00
31406DYU4	FN ARM 807223 1YLIB+180 9.191	Net Cash Equivalents	3.61	01/01/2035	USD	AAA	368,086.370	103.7101	381,742.68	1.00
31406TWG2	FN ARM 819747 6MLIB+146.5 10.941	Net Cash Equivalents	4.97	01/01/2035	USD	AAA	136,514.530	101.4734	138,525.97	0.99
31407FUQ1	FN ARM 829591 1YCMT+217.3 9.477	Net Cash Equivalents	3.13	07/01/2035	USD	AAA	43,015.500	103.0150	44,312.40	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31407YFY0	FN ARM 844483 1YCMT+194.7 10.646	Net Cash Equivalents	2.41	12/01/2035	USD	AAA	25,933.060	103.0378	26,720.85	1.00
31408DXE9	FN ARM 848577 1YCMT+180.2 10.588	Net Cash Equivalents	2.18	12/01/2035	USD	AAA	42,649.040	100.0021	42,649.94	1.00
31409BD46	FN ARM 866023 CMT1Y+249.5 11.038	Net Cash Equivalents	3.93	03/01/2036	USD	AAA	607,114.900	102.6701	623,325.53	0.25
31410DQS2	FN ARM 886165 1YCMT+227.9 11.351	Net Cash Equivalents	3.07	07/01/2036	USD	AAA	104,257.740	102.3090	106,665.00	0.89
32028GAC9	FFML 2006-FF15 A3 1MLIB+5	Net Cash Equivalents	0.28	11/25/2036	USD	AAA	157,129.760	97.5070	153,212.47	0.00
32051DTM4	FHASI 2003-AR1 2A1 ARM WM33 WC5.38	Net Cash Equivalents	3.67	03/25/2033	USD	AAA	139,522.050	93.9195	131,038.41	0.00
32051DUP5	FHASI 2003-2 2A1 AS 1MLIB+50	Net Cash Equivalents	0.73	03/25/2018	USD	AAA	120,229.570	93.6517	112,596.99	0.00
336161AM6	FRBPT 2000-FRB2 A1 AFC 1ML+25	Net Cash Equivalents	0.48	11/15/2030	USD	AAA	108,708.930	92.3594	100,402.89	0.00
336161AZ7	FRBPT 2001 FRB1-A 1MOLIB+35	Net Cash Equivalents	0.58	11/15/2031	USD	AAA	48,892.450	85.1010	41,607.98	0.00
36202KVA0	GN II ARM 008709M 01/11 10.00	Net Cash Equivalents	4.13	10/20/2025	USD	AAA	15,171.710	102.1123	15,492.18	1.00
36202KXR1	GN II ARM 008788M 04/10 10.50	Net Cash Equivalents	4.38	01/20/2026	USD	AAA	7,324.690	102.9468	7,540.53	1.00
36208ANP2	GN II ARM 879702X 07/10 9.00	Net Cash Equivalents	4.38	06/20/2032	USD	AAA	411,257.310	102.7409	422,529.47	0.80
36209SSR3	GNMA PASS THRU SGL FAML #480328X	Net Cash Equivalents	6.10	09/15/2028	USD	AAA	177,223.090	107.0834	189,776.45	0.25
36209SSX0	GNMA PASS THRU SGL FAML #480334X	Net Cash Equivalents	6.10	10/15/2028	USD	AAA	97,179.370	107.0834	104,062.94	0.75
36209TYF0	GNMA PASS THRU SGL FAML #481410X	Net Cash Equivalents	6.10	07/15/2028	USD	AAA	249,099.590	107.0834	266,744.23	0.50
36209TYR4	GNMA PASS THRU SGL FAML #481420X	Net Cash Equivalents	6.10	08/15/2028	USD	AAA	210,250.430	107.0834	225,143.24	0.75
36210DR78	GNMA PASS THRU SGL FAML #489310X	Net Cash Equivalents	6.10	09/15/2028	USD	AAA	117,101.410	107.0834	125,396.13	0.75
36210DS77	GNMA PASS THRU SGL FAML #489342X	Net Cash Equivalents	6.49	01/15/2029	USD	AAA	201,031.890	108.0198	217,154.32	0.25
36210DVF5	GNMA PASS THRU SGL FAML #489414X	Net Cash Equivalents	6.10	03/15/2029	USD	AAA	162,427.810	107.0834	173,933.17	0.75
36225C2K1	GN II ARM 080777X 01/11 8.00	Net Cash Equivalents	4.00	12/20/2033	USD	AAA	25,147.950	101.9521	25,638.86	0.50
36225CA97	GN II ARM 080031M 04/10 11.50	Net Cash Equivalents	4.38	01/20/2027	USD	AAA	7,322.980	103.0440	7,545.89	1.00
36225CAY2	GN II ARM 080022M 01/11 11.00	Net Cash Equivalents	4.13	12/20/2026	USD	AAA	10,867.600	102.2495	11,112.07	1.00
36225CAZ9	GN II ARM 080023M 01/11 11.5	Net Cash Equivalents	4.13	12/20/2026	USD	AAA	6,675.070	102.2871	6,827.73	1.00
36225CDP8	GN II ARM 080109M 10/10 12.00	Net Cash Equivalents	3.63	08/20/2027	USD	AAA	3,417.470	102.7197	3,510.42	1.00
36225CJ56	GN II ARM 080283M 07/10 10.00	Net Cash Equivalents	4.38	05/20/2029	USD	AAA	25,318.710	102.7872	26,024.40	1.00
36225CJD9	GN II ARM 080259M04/10 10.00	Net Cash Equivalents	4.25	02/20/2029	USD	AAA	43,669.410	103.0504	45,001.48	1.00
36225CLR5	GN II ARM 080335X 10/10 10.0	Net Cash Equivalents	3.63	10/20/2029	USD	AAA	200,769.000	102.3198	205,426.42	0.80
36225CT22	GN II ARM 080568X 04/10 9.50	Net Cash Equivalents	3.75	01/20/2032	USD	AAA	37,331.740	102.5014	38,265.56	1.00
36225CTZ9	GN II ARM 080567X 04/10 9.0	Net Cash Equivalents	3.75	01/20/2032	USD	AAA	288,709.190	102.4600	295,811.39	0.00
36225CUH7	GN II ARM 080583M 04/10 9.5	Net Cash Equivalents	3.75	03/20/2032	USD	AAA	36,045.760	102.4908	36,943.61	1.00
36225CUU8	GN II ARM 080594M 07/10 10.0	Net Cash Equivalents	4.38	04/20/2032	USD	AAA	33,806.510	102.8159	34,758.47	1.00
36225CWB8	GN II ARM 080641M 01/11 9.0	Net Cash Equivalents	4.00	10/20/2032	USD	AAA	45,957.610	101.9379	46,848.21	0.50
36225CY26	GN II ARM 080728X 10/10 8.5	Net Cash Equivalents	4.13	08/20/2033	USD	AAA	25,425.440	102.5194	26,066.01	0.50
36225DLE2	GN II ARM 081224X 04/10 10.0	Net Cash Equivalents	3.00	01/20/2035	USD	AAA	11,138.970	101.8787	11,348.24	1.00
36228FD45	GSR 2004-4 2A2 1YRCMT+175	Net Cash Equivalents	2.23	04/25/2032	USD	AAA	57,307.410	77.3548	44,330.02	0.00
36228FT63	GSAA 2004-CW1 2A2 WM33 WC6.6552	Net Cash Equivalents	6.00	04/01/2034	USD	AAA	380,022.960	98.3271	373,665.56	1.00
362341DH9	GSAA 2005-8 A4 1MLIB+27	Net Cash Equivalents	0.50	06/25/2035	USD	AAA	578,682.680	58.4397	338,180.19	0.00
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Net Cash Equivalents	3.34	09/25/2035	USD	AAA	152,655.180	86.8260	132,544.42	0.50
36242DBJ1	GSR 2004-9 2A1 ARM WM34 WC6.92	Net Cash Equivalents	3.75	08/25/2034	USD	AA-	357,885.200	93.2941	333,885.78	0.00
36962G2M5	GECC GLBL MTN FRN	Net Cash Equivalents	0.40	04/10/2012	USD	AA+	1,060,000.000	97.8881	1,037,613.86	-0.01
36962GZ49	GECC GLBL FRN MTN	Net Cash Equivalents	0.41	11/01/2012	USD	AA+	790,000.000	96.5079	762,412.41	0.03
38373RLC1	GNR 2001-30 SD INV -3.5*1MLIB+2817.5	Net Cash Equivalents	27.36	03/20/2031	USD	AAA	1,370,436.540	154.1983	2,113,189.98	0.00
40430GAA8	HFCHC 2005-1 A 1MLIB+29	Net Cash Equivalents	0.52	01/20/2034	USD	AAA	1,817,780.640	84.7404	1,540,394.22	0.00
40431XAB8	HFCHC 2007-3 A1 1MLIB+80	Net Cash Equivalents	1.03	11/20/2036	USD	AAA	265,100.960	97.1464	257,535.93	0.00
45660NX59	INDX 2004-AR6 3A2 WM34 WC7.8639 ARM	Net Cash Equivalents	3.51	10/25/2034	USD	AAA	262,882.480	80.9798	212,881.79	0.00
466279AA4	JLOC 36A A1 3MJPY+26 144A	Net Cash Equivalents	0.58	02/16/2016	JPY	AAA	6,646,000.000	69.5625	49,660.28	0.00
576433UL8	MARM 2004-13 3A6 ARM WM34WC4.05	Net Cash Equivalents	3.10	11/21/2034	USD	AAA	200,000.000	97.9426	195,885.28	0.00
576433WL6	MARM 2004-13 3A7A ARM WM34 WC4.05	Net Cash Equivalents	3.10	11/21/2034	USD	AAA	1,950,000.000	87.0430	1,697,337.72	0.00
576433WN2	MARM 2004-13 3A8 WM34 WC4.0535 ARM	Net Cash Equivalents	3.10	11/21/2034	USD	AAA	300,000.000	44.9412	134,823.51	0.50
585525EN4	MRFC 2000-TBC3 A1 AS 1MLIB+44	Net Cash Equivalents	0.67	12/15/2030	USD	AAA	48,077.340	90.1352	43,334.60	0.00
585525FN3	MRFC 2002-TBC1-A 1MOLIB+37	Net Cash Equivalents	0.60	09/15/2030	USD	AAA	564,729.360	84.8825	479,356.57	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
5899292N7	MLCC 2003-F A2 ARM 6MLIB+34	Net Cash Equivalents	0.98	10/25/2028	USD	AAA	559,073.550	91.0701	509,148.79	0.00
5899294G0	MLMI 2003-A6 1A WM33 WC5.9095 ARM	Net Cash Equivalents	3.60	09/25/2033	USD	AAA	41,060.420	92.2132	37,863.12	0.00
5899295X2	MLCC 2003-G A3 ARM WM28 WC7.3598	Net Cash Equivalents	2.33	01/25/2029	USD	AAA	359,993.970	85.1872	306,668.86	0.00
589929K56	MLCC 2003-B A1 1MLIB+34	Net Cash Equivalents	0.57	04/25/2028	USD	AAA	100,974.410	79.4700	80,244.36	0.00
590201AA7	MLFT 2008-LAQA A1 1MLIB+53.8 144A	Net Cash Equivalents	0.77	07/09/2021	USD	AAA	5,000,000.000	85.0350	4,251,748.50	0.00
59020UPA7	MLCC 2004-G A2 ARM 6MLIB+30	Net Cash Equivalents	0.73	01/25/2030	USD	AAA	286,705.090	75.1144	215,356.78	0.00
61746RAA9	MSAC 2002-HE3 A2 1ML+54	Net Cash Equivalents	1.31	03/25/2033	USD	AAA	243,699.030	77.4626	188,775.58	0.00
64352VFX4	NCHET 2004-2 A2 1MLIB+37	Net Cash Equivalents	0.60	08/25/2034	USD	AAA	56,774.310	67.9388	38,571.77	0.00
667294BA9	DELTA / NWA EETC 02-1 G1	Net Cash Equivalents	1.02	05/20/2014	USD	BAA	1,074,335.900	84.0000	902,442.16	-0.26
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.52	05/01/2010	USD	AAA	1,530,878.197	10.0120	15,327,152.51	0.17
74163HAA8	PRIM 2007-2A A 3MLIB+23.3 144A	Net Cash Equivalents	0.52	07/15/2021	USD	AAA	10,703,760.320	83.8836	8,978,700.84	0.00
743873AK7	PFMLT 2004-1 1A1 ARM WM34 WC4.44	Net Cash Equivalents	3.19	04/25/2034	USD	AAA	114,114.300	93.1828	106,334.95	0.00
759950BD9	RAMC 2003-3 A 1MLIBOR+50	Net Cash Equivalents	0.73	12/25/2033	USD	AAA	228,551.180	82.1631	187,784.76	0.00
76115A9E1	RMACS 2006-NS2X A2A 3MGBP+15BP	Net Cash Equivalents	0.76	06/12/2044	GBP		3,113,529.410	81.0300	4,074,090.69	0.25
78402TAK2	SBIHE 2006-1 1A2A 144A 1MLIB+17	Net Cash Equivalents	0.40	08/25/2036	USD	AAA	47,565.780	90.7562	43,168.91	0.00
81743PAA4	SEMT 2003-1 1A 1MLIB+38	Net Cash Equivalents	0.61	04/20/2033	USD	AAA	494,346.540	86.4868	427,544.36	0.00
81743PBW5	SEMT 2003-4 2A1 AFC 1MLI+35	Net Cash Equivalents	0.58	07/20/2033	USD	AAA	299,816.860	72.1070	216,189.06	0.00
81743VAA1	SEMT 10 1A 1MLIB+40	Net Cash Equivalents	0.63	10/20/2027	USD	AAA	226,914.820	85.8126	194,721.48	0.00
81743VAB9	SEMT 10 2A1 1MOLIB+38	Net Cash Equivalents	0.61	10/20/2027	USD	AAA	34,642.470	82.3295	28,520.98	0.00
81744AAA6	SEMT 11 A 1MLIB+45	Net Cash Equivalents	0.68	12/20/2032	USD	AAA	184,264.980	85.5195	157,582.51	0.00
83613FAB7	SVHE 2007-OPT5 2A1 1MLIB+80	Net Cash Equivalents	1.03	10/25/2037	USD	AAA	180,959.860	97.6633	176,731.39	0.00
84751PJF7	SURF 2005-AB3 A2B 1MLIB+25	Net Cash Equivalents	0.48	09/25/2036	USD	A	583,438.090	84.4818	492,899.12	0.00
86335AAB8	STRG3 1AW2 A 6MLIB+30 144A	Net Cash Equivalents	0.90	10/15/2013	USD	AAA	2,991,969.420	92.3502	2,763,088.94	0.00
86358RW45	ARC 2002-BC4-A 1MOLIB+29	Net Cash Equivalents	0.52	07/25/2032	USD	AAA	69,277.140	90.2378	62,514.15	0.00
86359B7K1	SASC 2005-7XS 2A1A 1MLIB+150	Net Cash Equivalents	4.90	04/25/2035	USD	AAA	904,234.270	66.4469	600,835.28	1.00
86359LGE3	SAMI 2004-AR8 A1 1MLIB+34	Net Cash Equivalents	0.57	05/19/2035	USD	AAA	4,348,324.800	71.0832	3,090,930.15	0.00
885220ET6	TMST 2004-1 1A AFC 1ML+27	Net Cash Equivalents	0.50	03/25/2044	USD	AAA	206,538.870	64.4353	133,083.92	0.00
885220FS7	TMST 2004-3 A 1MLIB+37	Net Cash Equivalents	0.60	09/25/2044	USD	AAA	2,120,256.120	86.6617	1,837,450.21	0.00
88522AAC5	TMST 2006-4 A2B 1MLIB+12	Net Cash Equivalents	0.35	07/25/2036	USD	A	2,140,844.510	97.0758	2,078,241.51	0.00
89789GAN6	TRUMN 2004-1 A1 1MLIBOR+34 144A	Net Cash Equivalents	0.57	01/25/2034	USD	AAA	39,771.540	94.6845	37,657.48	0.00
90348HAA2	UBSCM 2007--FL1 A1 1MLIB+90 144A	Net Cash Equivalents	1.13	07/15/2024	USD	AAA	3,933,231.990	82.5831	3,248,186.48	0.23
908076896	STIF FUND (AUD)	Net Cash Equivalents	0.00	12/31/2015	AUD	A1+	1.000	101.1842	0.90	0.00
912795T68	U S TREASURY BILLS	Net Cash Equivalents	0.05	03/11/2010	USD	AAA	6,870,000.000	99.9936	6,869,560.32	0.18
912795T76	U S TREASURY BILLS	Net Cash Equivalents	0.09	03/18/2010	USD	AAA	38,000.000	99.9919	37,996.92	0.21
912795T84	U S TREASURY BILLS	Net Cash Equivalents	0.11	03/25/2010	USD	AAA	1,156,000.000	99.9918	1,155,905.21	0.22
929076792	STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	3,496.430	94.1350	5,016.50	0.00
929076891	STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	1.000	88.5172	1.43	0.00
9292274D5	WAMU 2003-AR6 A1 ARM WM33 WC4.8126	Net Cash Equivalents	3.05	06/25/2033	USD	AAA	141,799.320	93.4023	132,443.78	0.50
948078092	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/31/2015	JPY	A1+	3,564,491.000	78.4123	38,288.75	0.00
949779AC6	WFMBS 2004-EE 3A1 ARM	Net Cash Equivalents	3.96	12/25/2034	USD	AAA	1,381,109.450	97.5635	1,347,459.13	0.25
949781AA6	WFMBS 2005-AR1 1A1 ARM WM35WC4.8	Net Cash Equivalents	4.23	02/25/2035	USD	AAA	295,970.910	89.6711	265,400.46	0.75
949803AA8	WFMBS 2004-U A1 WM33 WC6.9446	Net Cash Equivalents	3.64	10/25/2034	USD	AAA	219,523.000	89.1300	195,660.78	0.00
94980MAB4	WFMBS 2004-P 2A1 ARM WM34 WC4.48	Net Cash Equivalents	3.06	09/25/2034	USD	AAA	639,234.020	91.2173	583,092.08	0.25
94981GAF7	WFMBS 2004-R 2A1 ARM WM34 WC4.62	Net Cash Equivalents	3.00	09/25/2034	USD	AAA	164,845.460	94.8463	156,349.80	0.00
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	443,171.340	100.0000	443,171.34	0.00
988072690	STATE STREET STIF FUND (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	24.130	123.4143	38.97	0.00
AUD0011A4	AUSTRALIAN DOLLARS	Net Cash Equivalents	0.00	01/11/2010	USD		(2,000,000.000)	1.1132	(1,796,620.74)	0.00
CSH00SALO	CASH COLLATERAL FUTS SAL USD	Net Cash Equivalents	0.04	12/31/2060	USD	A1+	0.000	0.0000	0.00	0.00
CSH00SALO	CASH COLLATERAL FUTS SAL USD	Net Cash Equivalents	0.04	12/31/2060	USD	A1+	443,000.000	100.0000	443,000.00	0.00
EUR0026B6	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	01/26/2010	USD		(1,576,000.000)	0.6970	(2,261,089.88)	0.00
EUR0049D5	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	02/18/2010	USD		(45,000.000)	0.6970	(64,558.98)	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
GBP0013A5	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/13/2010	USD		500,000.000	0.6193	807,363.15	0.00
GBP0013A5	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/13/2010	USD		(5,631,000.000)	0.6193	(9,092,523.83)	0.00
JPY0025A7	JAPANESE YEN	Net Cash Equivalents	0.00	01/25/2010	USD		(10,000,000.000)	93.0826	(107,431.48)	0.00
RRCA02102	U S CORP REV REPO	Net Cash Equivalents	0.65	01/12/2010	USD	AAA	(1,213,150.000)	100.0000	(1,213,150.00)	0.00
RRP0013C4	U S MTGE REV REPO	Net Cash Equivalents	0.19	01/13/2010	USD	AAA	(69,390,000.000)	100.0000	(69,390,000.00)	0.00
SLHOPNTA4	SLH OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		33.540	30.0000	10.06	0.00
SWPC13422	AIG NS SP DUB	Net Cash Equivalents	2.10	03/20/2013	USD	A-	3,000,000.000	-10.0369	(301,106.66)	-0.16
SWPC215B4	SLM CORP NS SP MEI	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	2,000,000.000	0.0641	1,282.84	0.02
SWPC216B3	GENERAL ELEC CAP CORP SR SNR NS SP I	Net Cash Equivalents	4.82	12/20/2013	USD	AA+	2,000,000.000	11.9402	238,803.67	0.23
SWPC217B2	AMERICAN EXPRESS GLOBAL NT SNR NS S	Net Cash Equivalents	4.10	12/20/2013	USD	A-	2,000,000.000	12.5662	251,324.47	0.23
SWPC264DC	SLM CORP (SALLIE MAE) SNR S* SP BOA	Net Cash Equivalents	5.00	12/20/2011	USD	BAA-	300,000.000	1.4728	4,418.30	0.03
SWPC37264	CDX HY9 5Y 35-100% SP MEI	Net Cash Equivalents	1.14	12/20/2012	USD	AA	1,925,420.000	0.6576	12,662.41	0.00
SWPC39054	CDX HY9 3Y 35-100% SP MEI	Net Cash Equivalents	1.55	12/20/2010	USD	AA	48,135.500	1.4846	714.62	0.00
SWPC44153	JPM BEAR STEARNS CO INC NS BP CBK	Net Cash Equivalents	-4.05	09/20/2012	USD	AA-	137,000.000	-10.0407	(13,755.71)	0.14
SWPC96138	CDX IG9 5Y 15-30% SP DUB	Net Cash Equivalents	0.56	12/20/2012	USD	BAA+	10,000,000.000	0.9115	91,146.69	0.00
SWPC98340	CDX HY9 5Y 35-100% SP MEI	Net Cash Equivalents	1.44	12/20/2012	USD	AA	9,627,100.000	1.5275	147,054.74	0.00
SWPC996C7	SLM CORP S* SP GST	Net Cash Equivalents	5.00	06/20/2010	USD	BAA-	200,000.000	0.6968	1,393.69	0.00
UTRA02421	U S TREASURY REPO	Net Cash Equivalents	0.00	01/04/2010	USD	AAA	500,000.000	100.0000	500,000.00	0.00
	TOTAL SECURITIES POSITIONS HELD								492,399,168.96	
	UNINVESTED CASH PLUS RECEIVABLES								3,667,877.73	
	NET UNSETTLED TRADES								(64,974,369.11)	
	NET FUTURES HELD								0.00	
	BROKER CASH COLLATERAL RECEIVED								(1,100,094.77)	
	ACCOUNTING MARKET VALUE								429,992,582.81	