

PORTFOLIO HOLDINGS FOR PIMCO INCOME FUND

(As of Jun 30, 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 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
3137EAA5	FED HOME LN MTG GLBL NT (3MMM)	Government Related	5.50	08/23/2017	USD	AAA	30,000,000.000	112.6684	33,800,520.00	6.77
83162CRN5	SBAP 2008-20A 1	Government Related	5.17	01/01/2028	USD	AAA	4,715,051.300	105.5831	4,978,295.44	4.00
83162CRP0	SBAP 2008-20B 1	Government Related	5.16	02/01/2028	USD	AAA	2,357,686.200	104.3535	2,460,328.07	4.00
83162CRS4	SBAP 2008-20D 1 PASS THRU	Government Related	5.37	04/01/2028	USD	AAA	1,861,635.940	105.6611	1,967,024.08	3.50
831641EP6	SBIC 2009-P10A 1	Government Related	4.73	02/10/2019	USD	AAA	1,968,185.060	101.6558	2,000,773.68	4.00
SWU0472L0	IRS USD R 3ML/4.0 12/16/09 MYC	Government Related	4.00	12/16/2019	USD	AAA	200,000.000	0.3775	754.98	8.40
SWU0484L6	IRS USD R 3ML/4.0 12/16/09 RYL	Government Related	4.00	12/16/2019	USD	AAA	100,000.000	0.3775	377.49	8.40
SWU0697E5	IRS USD R 3ML/5.0 12/17/08 BRC	Government Related	5.00	12/17/2018	USD	AAA	19,000,000.000	10.4759	1,990,424.80	7.61
SWU0734L4	IRS USD R 3ML/3.5 06/24/09 JPM	Government Related	3.50	06/24/2016	USD	AAA	1,000,000.000	0.5947	5,946.60	6.06
SWU0739L9	IRS USD R 3ML/3.5 06/24/09 DUB	Government Related	3.50	06/24/2016	USD	AAA	1,000,000.000	0.5947	5,946.60	6.06
SWU0740L6	IRS USD R 3ML/3.5 06/24/09 GLM	Government Related	3.50	06/24/2016	USD	AAA	1,000,000.000	0.5947	5,946.60	6.06
SWU0875H2	IRS USD R 3ML/4.0 06/17/09 FBF	Government Related	4.00	06/17/2011	USD	AAA	65,600,000.000	4.8259	3,165,783.84	1.72
021467AA3	CWALT 2006-15CB A1 WM36 WC7.046	Mortgage	6.50	06/25/2036	USD	CAA	1,504,217.710	49.6638	747,051.68	4.00
02147BAJ4	CWALT 2007-7T2 A9 WM37 WC6.7704	Mortgage	6.00	04/25/2037	USD	CAA	2,620,505.920	54.2250	1,420,969.34	2.50
02152AA5	CWALT 2007-16CB 5A1 WM37 WC6.729	Mortgage	6.25	08/25/2037	USD	B	1,922,911.710	53.7966	1,034,461.12	3.00
05946XT5	BAFC 2005-E 7A1 COFI+143	Mortgage	3.43	06/20/2035	USD	AAA	165,029.130	42.4839	70,110.81	0.00
05947UES3	BACM 2002-PB2-A4 SEQ	Mortgage	6.19	06/11/2035	USD	AAA	255,000.000	102.5780	261,573.90	2.41
05947UHL5	BACM 2002-2 A2 SEQ	Mortgage	4.77	07/11/2043	USD	AAA	183,115.190	101.8797	186,557.17	1.34
05949AY87	BOAMS 2005-C 2A2 ARM	Mortgage	4.70	04/25/2035	USD	AAA	220,604.720	68.0269	150,070.49	1.00
05950WAF5	BACM 2006-4 A4	Mortgage	5.63	07/10/2046	USD	AAA	500,000.000	79.1980	395,990.15	5.60
05951VAH2	BAFC 2006-I 4A1 WM37 WC6.2361 ARM	Mortgage	5.97	10/20/2046	USD	BA	1,874,295.530	51.4663	964,630.56	2.50
06051GDQ9	BAFC 2005-D B1 SUB WM34 WC4.3629 ARM	Mortgage	3.78	05/25/2035	USD	B+	117,508.590	16.8191	19,763.91	1.00
07383FBX5	BSCMS 99-CLF1-A4 SEQ MBI	Mortgage	7.00	05/20/2030	USD	AAA	392,666.420	94.0078	369,136.91	5.35
07384M4C3	BSARM 2004-10 12A3 WM34 WC5.1611	Mortgage	4.60	01/25/2035	USD	AAA	2,038,663.320	73.4176	1,496,737.89	1.75
07384YMA1	BSABS 2003-AC5 A1 WM31 WC6.1215	Mortgage	5.25	10/25/2033	USD	AAA	1,761,116.420	86.5371	1,524,018.73	3.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
073873AK7	BALTA 2006-5 2A2 WM36 WC6.7979 ARM	Mortgage	6.25	08/25/2036	USD	BA	2,724,878.830	47.1354	1,284,382.54	2.00
073879BN7	BSABS 2004-AC3 A2 WM32 WC6.2659	Mortgage	5.50	06/25/2034	USD	AAA	1,751,717.380	83.1170	1,455,975.11	4.50
07387AAF2	BSARM 2005-1 4A1 WM35 WC5.6037 ARM	Mortgage	5.35	03/25/2035	USD	AAA	770,348.370	64.5435	497,209.42	4.00
07387QAA8	BALTA 2006-8 1A1 1MLIB+16	Mortgage	0.47	06/25/2046	USD	B	3,287,993.940	40.7470	1,339,759.22	0.00
07387VAA7	BSABS 2007-HE7 1A1 1MLIB+100	Mortgage	1.31	10/25/2037	USD	AAA	173,894.230	53.9082	93,743.25	0.00
073888AA7	BSABS 2006-SD3 1A1A WM33 WC5.7576	Mortgage	5.50	08/25/2036	USD	BA	3,729,176.280	55.9518	2,086,540.51	2.00
07388EAK2	BSABS 2006-SD2 A3 1ML+49	Mortgage	0.80	06/25/2036	USD	AAA	400,000.000	35.1354	140,541.56	0.00
07401UAA1	BSSLT 2007-SV1A A1 1MLIB+22 144A	Mortgage	0.53	12/25/2036	USD	BAA+	1,044,984.150	42.2485	441,490.55	0.00
12513YAF7	CD 2007-CD4 A4	Mortgage	5.32	12/11/2049	USD	AAA	6,000,000.000	74.0612	4,443,672.00	5.82
12640QAE3	CSMC 2007-5R A5 WM36 WC6.9112	Mortgage	6.50	07/26/2036	USD	AAA	959,823.550	54.6681	524,717.30	2.00
126670JY5	CWHL 2005-HYB9 3A2A 12MLIB+175	Mortgage	5.25	02/20/2036	USD	AAA	185,531.280	67.9696	126,104.87	1.25
12667GNS8	CWALT 2005-24 1A1 AS 12MTA+131	Mortgage	2.65	07/20/2035	USD	B+	203,911.740	39.2448	80,024.80	0.00
12669GNL1	CWHL 2005-7 1A1 1MLIB+27	Mortgage	0.58	03/25/2035	USD	AAA	231,236.140	45.9856	106,335.33	1.00
12669GPN5	CWHL 2005-2 1A1 1MLIB+32	Mortgage	0.63	03/25/2035	USD	AAA	282,364.430	41.7590	117,912.56	0.00
12669GZQ7	CWHL 2005-9 1A3 1MLIB+23	Mortgage	0.54	05/25/2035	USD	AAA	104,011.460	44.6037	46,392.96	0.00
16679BAA9	CCMFC 2007-2A A1 1MLIB+13 144A	Mortgage	0.44	05/25/2048	USD	AAA	356,283.880	36.5674	130,283.75	0.00
17307GTJ7	CMLTI 2005-3 2A2A WM35 WC5.0453	Mortgage	4.67	08/25/2035	USD	AA-	305,765.930	73.9564	226,133.47	1.25
22541NAP4	CSFB 2002-CP3 A3 WM12 WC7.1747	Mortgage	5.60	07/15/2035	USD	AAA	500,000.000	100.5025	502,512.60	2.88
22541NUJ6	CSFB 2002-CP5 A2 WM12 WC6.4462	Mortgage	4.94	12/15/2035	USD	AAA	500,000.000	97.1255	485,627.60	3.22
22541NW96	CSFB 2003-8 4PPA WM32 WC6.3287	Mortgage	5.75	04/22/2033	USD	AAA	1,076,953.260	98.5797	1,061,657.72	2.67
22541Q7A4	CSFB 2004-AR2 3A1 WM34 WC5.5348	Mortgage	5.21	03/25/2034	USD	AAA	204,194.800	85.0443	173,656.04	2.00
232433AA0	CWL 2006-SD4 A1 1MLIB+34 144A	Mortgage	0.65	12/25/2036	USD	A	1,631,155.030	58.2110	949,511.65	0.00
23332UAS3	DSLA 2004-AR2 A2B 1MLIB+40	Mortgage	0.71	11/19/2044	USD	AAA	129,356.060	22.1756	28,685.48	0.00
23332UBE3	DSLA 2004-AR3 1A1B ARM WM36 WC7.74	Mortgage	3.70	07/19/2044	USD	AAA	95,119.750	27.0135	25,695.14	0.00
23333YAD7	DSLA 2007-AR1 2A1B ARM 1MLIB+18	Mortgage	0.49	04/19/2048	USD	AAA	727,186.120	17.1392	124,633.88	0.00
25151VAA3	DBALT 2007-OA1 A1 1MLIB+15	Mortgage	0.46	02/25/2047	USD	AAA	1,562,838.430	37.6716	588,746.24	0.00
31288VB73	FH ARM 845462 1YCMT+213.3 10.748	Mortgage	3.75	09/01/2023	USD	AAA	40,620.920	101.1424	41,084.95	2.50
31288VXA2	FH ARM 846073 3YCMT+215 14.055	Mortgage	5.94	03/01/2025	USD	AAA	2,998.100	102.3863	3,069.64	1.50
3128CQ3K9	FHLMC GOLD15YR #P6-8002	Mortgage	6.00	12/01/2019	USD	AAA	1,358,786.760	105.7240	1,436,563.14	1.26
3128HD5V7	FH ARM 847160 1YCMT+222.6 9.953	Mortgage	5.00	07/01/2033	USD	AAA	57,467.650	100.8334	57,946.59	2.00
3128JM4F1	FH ARM 1B2721 1YRLIB+172.7 9.379	Mortgage	4.39	01/01/2035	USD	AAA	15,540.460	103.1750	16,033.87	2.25
3128JRDJ2	FH ARM 847305 1YCMT+225.9 11.727	Mortgage	4.25	09/01/2033	USD	AAA	28,557.870	100.8204	28,792.15	2.00
3128JRM7C	FH ARM 847555 1YCMT+217.1 10.718	Mortgage	5.32	04/01/2036	USD	AAA	66,959.150	103.2750	69,152.07	2.00
3128JRR32	FH ARM 847706 1YLIB+179.1 9.548	Mortgage	4.36	01/01/2035	USD	AAA	284,948.000	101.7448	289,919.88	2.00
3128M6NA2	FHLMC GOLD #G0-4585	Mortgage	5.50	02/01/2038	USD	AAA	9,278,357.940	103.3896	9,592,857.16	2.67
3128M6NE4	FHLMC GOLDCONV #G0-4589	Mortgage	5.50	08/01/2037	USD	AAA	1,456,249.430	103.4053	1,505,838.70	2.67
3128NCQ64	FH ARM 1G0477 1YLIB+135.2 11.55	Mortgage	3.46	05/01/2035	USD	AAA	357,527.760	101.3856	362,481.51	2.50
3128NGDQ5	FH ARM 1H1311 1WTA+238.3 10.28	Mortgage	5.25	02/01/2036	USD	AAA	156,066.890	103.3668	161,321.40	2.50
3128NHQJ5	FH ARM 1J1357 1YLIB+170 11.969	Mortgage	5.97	09/01/2036	USD	AAA	22,415.180	104.8554	23,503.53	2.00
3128NUBX1	FH ARM 1K0054 1YCMT+235.5 10.864	Mortgage	5.86	11/01/2036	USD	AAA	16,392.110	104.3376	17,103.14	2.00
3128QHXC21	FH ARM 1N-1597 6MLIB+166.5 10.844	Mortgage	5.84	01/01/2037	USD	AAA	593,992.940	105.0942	624,252.36	3.75
3128QP3V33	FH ARM 1B7483 1YLIB+127.2 10.699	Mortgage	4.10	07/01/2037	USD	AAA	220,712.430	102.1514	225,460.87	2.00
3128QSLV6	FH ARM 1G2140 1YLIB+187 10.804	Mortgage	5.74	09/01/2037	USD	AAA	26,600.490	104.9069	27,905.75	1.50
3128QSM7L	FH ARM 1G2163 1YLIB+187.5 10.995	Mortgage	5.96	09/01/2037	USD	AAA	55,522.390	105.3873	58,513.54	2.00
312903MF1	FHR 120 H PAC WM18 WC10.0993	Mortgage	9.00	02/15/2021	USD	AAA	196,269.420	108.3939	212,744.06	2.00
312905P97	FHR 1081 K WM20 WC9.7	Mortgage	7.00	05/15/2021	USD	AAA	88,508.240	108.7897	96,287.86	2.50
312907A32	FHR 1168 H WM19 WC9.1573	Mortgage	7.50	11/15/2021	USD	AAA	200,479.050	108.6812	217,883.02	2.00
312907SM1	FHR 1161 I WM19 WC10.1243	Mortgage	6.50	11/15/2021	USD	AAA	71,280.380	106.2697	75,749.42	2.50
312914HC1	FHLMC 1456-Z PAC REMIC	Mortgage	7.50	01/15/2023	USD	AAA	145,789.900	99.9542	145,723.08	2.25
312915W49	FHR 1525 G WM21 WC7.633	Mortgage	7.00	05/15/2023	USD	AAA	191,162.590	107.6487	205,784.08	2.50
312915YY1	FHR 1518 G -1*3MCMT+890	Mortgage	8.71	05/15/2023	USD	AAA	69,691.550	104.5180	72,840.20	7.50

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31295MZJ2	FH ARM 788845 1YRCMT+225 11.0	Mortgage	4.34	11/01/2031	USD	AAA	96,297.850	100.9107	97,174.83	1.50
31295N6A1	FH ARM 789865 1YCMT+222.4 9.724	Mortgage	4.72	10/01/2032	USD	AAA	95,010.660	101.7899	96,711.29	3.00
31295NK49	FH ARM 789315 1YCMT+220.8 10.474	Mortgage	2.71	04/01/2032	USD	AAA	0.000	100.0032	0.00	2.00
31295RMU0	FH ARM 877571 6MLIB+247.2 9.657	Mortgage	5.21	08/01/2035	USD	AAA	27,562.230	102.6179	28,283.79	3.00
313398SD2	FHR 2335-CZ PAC WM30 WC7.6324	Mortgage	7.00	07/15/2031	USD	AAA	2,534,240.050	106.6100	2,701,754.33	4.00
31339M2H0	FHR 2388 EZ WM30 WC6.9963	Mortgage	8.50	06/15/2031	USD	AAA	268,917.840	110.7091	297,716.49	2.00
31339NTA4	FHR 2425 OB SEQ WM16 WC6.42	Mortgage	6.00	03/15/2017	USD	AAA	8,157.860	107.2101	8,746.05	2.50
3133TOR71	FH 1573-PZ PAC (WAM'23/WAC 7.51)	Mortgage	7.00	09/15/2023	USD	AAA	552,014.810	108.8787	601,026.38	2.50
3133TOVX9	FHLMC 1560-Z PAC	Mortgage	7.00	08/15/2023	USD	AAA	235,453.400	108.9292	256,477.46	3.50
3133T2UF5	FHG 23-KZ PAC WAM23/WAC 7.5-GN	Mortgage	6.50	11/25/2023	USD	AAA	236,384.050	107.5649	254,266.17	2.00
3133T3A65	FHR 1663 ZB WM22 WC7.4991	Mortgage	6.75	01/15/2024	USD	AAA	50,696.590	106.8534	54,171.05	2.75
3133T4NZ5	FHLMC 1694-Z PAC WAM'23/WAC 7.03	Mortgage	6.50	03/15/2024	USD	AAA	143,091.430	107.2463	153,460.28	4.50
3133TV5T9	FHR 2359 ZB SEQ WM30 WC6.6346	Mortgage	8.50	06/15/2031	USD	AAA	385,578.670	109.3245	421,531.80	5.00
31340YA58	FHLMC 70-C REMIC	Mortgage	9.00	09/15/2020	USD	AAA	169,554.450	110.7435	187,770.57	2.00
31342ARA9	FH ARM 780481 1YCMT+222.3 9.671	Mortgage	3.14	05/01/2033	USD	AAA	61,965.160	101.1708	62,690.68	2.00
31348UCA5	FH ARM 86-5465 3YCMT+215.9 14.280	Mortgage	6.08	03/01/2025	USD	AAA	81,870.650	102.2934	83,748.29	1.50
31349TC33	FH ARM 781890 1YCMT+223.8 9.902	Mortgage	4.61	09/01/2034	USD	AAA	341,155.720	102.3122	349,043.81	3.00
31358PCB1	FN G92-40Z ACRL (WC7.5 WM19)-GN	Mortgage	7.00	07/25/2022	USD	AAA	118,099.340	108.5546	128,202.29	2.25
31358PFH5	FNR 1992-118 PZ WM20 WC8.18	Mortgage	7.50	07/25/2022	USD	AAA	74,052.300	108.6685	80,471.55	2.25
31358PKY2	FNR G92-44 ZQ WM16 WC9-GN	Mortgage	8.00	07/25/2022	USD	AAA	50,778.260	110.1609	55,937.77	1.75
31358Q4G7	FNR 1992-188 PZ WM21 WC8.012	Mortgage	7.50	10/25/2022	USD	AAA	12,463.440	108.6713	13,544.18	2.25
31358QKQ7	FNMA GNMA 1992-54-Z REMIC	Mortgage	7.50	09/25/2022	USD	AAA	157,592.640	109.7794	173,004.30	2.00
31358SH20	FNR 2000-44 B SEQ WM29 WC8.4229	Mortgage	7.50	12/25/2030	USD	AAA	7,587.180	109.6648	8,320.46	2.00
31358SUP4	FNR 2000-37 PD WM29 WC8.5684	Mortgage	7.50	11/25/2030	USD	AAA	25,448.660	106.4737	27,096.14	2.50
31358U7D2	FN 93-70-Z ACRL(WAC 7.6/WAM '22)	Mortgage	6.90	05/25/2023	USD	AAA	193,607.820	108.2285	209,538.92	2.50
31359FK72	FNR G93-41 Z WM22 WC7.5014	Mortgage	7.00	12/25/2023	USD	AAA	70,135.830	108.7205	76,252.03	2.50
31359GRR9	FNR 1994-22 F 1MLIB+120	Mortgage	1.54	01/25/2024	USD	AAA	46,979.850	103.0153	48,396.45	0.00
31359QPC2	FNR 1997-61 ZC WM21 WC8.5	Mortgage	7.00	02/25/2023	USD	AAA	87,828.890	107.9325	94,795.89	2.50
31359RAQ5	FNR 1997-79-PL PAC WM26 WC7.6696	Mortgage	6.85	12/18/2027	USD	AAA	46,708.820	107.6156	50,265.97	3.00
31359UPD1	FNW 1998-W2-A8 WAM 25 WAC 8.02	Mortgage	6.50	06/25/2028	USD	AAA	86,509.500	97.1211	84,018.93	3.00
31359XBH1	FNR 1999-54 PH PAC WM27 WC7.0067	Mortgage	6.50	11/18/2029	USD	AAA	397,839.520	107.2165	426,549.69	3.50
313602D50	FNR 1989-50-G PAC WM 17 WC 10.12	Mortgage	8.60	08/25/2019	USD	AAA	364,547.330	110.8008	403,921.18	2.25
313610E37	FN ARM 046054 COFI + 125 13.138T	Mortgage	2.87	04/01/2017	USD	AAA	6,298.390	100.4317	6,325.58	1.50
31368H3U5	FN ARM 190811 1YCMT+220 10.115	Mortgage	3.22	05/01/2024	USD	AAA	118,729.430	100.8868	119,782.36	1.18
31371NWG6	FNMA PASS THRU MTG #257247	Mortgage	5.50	06/01/2048	USD	AAA	854,480.540	102.5771	876,501.77	2.67
31372TRD5	FN ARM 282284 1YCMT+219 9.883	Mortgage	3.32	05/01/2024	USD	AAA	51,879.720	100.7458	52,266.62	1.35
31377EU49	FNMA PASS THRU MTG DUS #375103	Mortgage	7.66	05/01/2015	USD	AAA	937,575.530	110.0304	1,031,618.57	2.51
31377F7G5	FN ARM 376295 3YCMT+205.5 12.517	Mortgage	6.04	03/01/2036	USD	AAA	70,314.970	101.3771	71,283.27	1.50
31378FMK8	FN ARM 397362 5YCMT+218.9 12.947	Mortgage	6.56	04/01/2027	USD	AAA	137,947.700	102.7161	141,694.56	2.50
31384YYF7	FN ARM 538110 1YRCMT+216.6 10.97	Mortgage	5.61	11/01/2029	USD	AAA	79,829.610	102.0073	81,431.99	1.25
31390NL59	FN ARM 651148 1YRCMT +154.7 9.73	Mortgage	5.09	07/01/2032	USD	AAA	682,100.270	104.4087	712,171.91	1.72
31390W7J5	FN ARM 658897 1YCMT+221.5 9.35	Mortgage	4.36	12/01/2032	USD	AAA	58,193.410	101.8791	59,286.90	1.36
31391VGB3	FNMA PASS THRU DWARF #677994	Mortgage	5.00	01/01/2016	USD	AAA	79,734.420	102.3832	81,634.63	2.24
313921MN5	FNR 2001-52-YZ PAC WM31WC7.073	Mortgage	6.50	10/25/2031	USD	AAA	41,718.680	105.8142	44,144.28	1.50
31392DH70	FNW 2002-W6 2A AS WM28 WC8.26	Mortgage	7.50	06/25/2042	USD	AAA	75,302.000	108.1522	81,440.74	3.00
31392DQ21	FNW 2002-W8-A3 WM26 WC8.8164	Mortgage	7.50	06/25/2042	USD	AAA	99,764.390	108.1583	107,903.44	3.00
31393D6J5	FNR 2003-76 EZ WM32 WC5.4061	Mortgage	5.00	08/25/2033	USD	AAA	268,684.030	98.7455	265,313.50	7.00
31393KFA8	FHR 2572 HK WM17 WC5.4748	Mortgage	4.00	02/15/2017	USD	AAA	136,155.980	102.5036	139,564.81	2.25
31394GSE4	FHR 2657 LC WM17 WC6.5363	Mortgage	6.00	08/15/2018	USD	AAA	800,000.000	107.7991	862,393.04	6.00
31401K3A1	FN ARM 710993 1YCMT+22 9 9.134	Mortgage	4.81	07/01/2033	USD	AAA	56,233.710	101.0745	56,837.97	1.11
31404FV59	FN ARM 767536 1YCMT+229.5 9.249	Mortgage	2.80	03/01/2034	USD	AAA	64,811.840	101.3677	65,698.24	1.50

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31407FLM0	FN ARM 829332 1YRCMT+212.6 9.632	Mortgage	4.62	09/01/2035	USD	AAA	63,233.480	102.0561	64,533.64	1.03
31410KXR0	FNMA PASS THRU MTG #889988	Mortgage	5.50	08/01/2038	USD	AAA	336,952.550	103.3896	348,373.89	2.67
31410KXV1	FNMA PASS THRU MTG #889992	Mortgage	5.50	06/01/2038	USD	AAA	542,957.310	103.3896	561,361.39	2.67
31410KXY5	FNMA PASS THRU MTG #889995	Mortgage	5.50	09/01/2038	USD	AAA	10,216,100.620	103.3896	10,562,385.57	2.67
31410KXY5	FNMA PASS THRU MTG #889995	Mortgage	5.50	09/01/2038	USD	AAA	11,068,364.420	103.3896	11,443,537.70	2.67
31410KXZ2	FNMA PASS THRU MTG #889996	Mortgage	5.50	06/01/2038	USD	AAA	6,073,969.550	103.3896	6,279,852.82	2.67
31413BEC1	FN ARM 940331 6MLIB+199.5 10.707	Mortgage	4.50	10/01/2035	USD	AAA	532,667.660	102.5423	546,209.65	1.07
31413R2Y1	FNMA PASS THRU MTG #953591	Mortgage	5.50	01/01/2038	USD	AAA	1,642,528.070	103.3584	1,697,690.70	2.67
31414BNB2	FNMA PASS THRU MTG #961286	Mortgage	5.50	01/01/2038	USD	AAA	1,694,570.560	103.3896	1,752,009.73	2.67
31414DMU7	FNMA PASS THRU MTG #963071	Mortgage	5.50	05/01/2048	USD	AAA	2,510,509.240	102.5771	2,575,208.78	2.67
31414EJ88	FNMA PASS THRU MTG #963887	Mortgage	5.50	07/01/2038	USD	AAA	747,859.390	103.3840	773,166.95	2.67
31414GGS2	FNMA PASS THRU MTG #965609	Mortgage	5.50	12/01/2037	USD	AAA	1,576,858.310	103.3896	1,630,307.50	2.67
31414KGJ3	FNMA PASS THRU MTG #968301	Mortgage	5.50	02/01/2038	USD	AAA	1,855,983.600	103.3528	1,918,210.51	2.67
31414KJ68	FNMA PASS THRU MTG #968385	Mortgage	5.50	01/01/2038	USD	AAA	1,538,849.940	103.3584	1,590,530.64	2.67
31414TBG5	FNMA PASS THRU MTG #975339	Mortgage	5.50	05/01/2038	USD	AAA	1,713,034.270	103.3840	1,771,003.35	2.67
31414VCD6	FNMA PASS THRU MTG #977168	Mortgage	5.50	09/01/2038	USD	AAA	1,717,805.340	103.3528	1,775,399.45	2.67
31415LWV5	FNMA PASS THRU MTG #983660	Mortgage	5.50	06/01/2038	USD	AAA	1,897,207.240	103.3840	1,961,408.73	2.67
31415SUP5	FNMA PASS THRU MTG #988090	Mortgage	5.50	08/01/2038	USD	AAA	678,664.810	103.3840	701,630.83	2.67
31416BK72	FNMA PASS THRU MTG #995018	Mortgage	5.50	06/01/2038	USD	AAA	3,162,623.410	103.4521	3,271,800.33	2.67
31416BLA4	FNMA PASS THRU MTG #995021	Mortgage	5.50	02/01/2038	USD	AAA	1,365,587.350	103.4521	1,412,728.79	2.67
31416BLB2	FNMA PASS THRU MTG #995022	Mortgage	5.50	08/01/2037	USD	AAA	50,092.830	103.6240	51,908.19	2.67
361849VM1	GMACC 2002-C2 A3 SEQ	Mortgage	5.71	10/15/2038	USD	AAA	500,000.000	100.2205	501,102.35	2.68
36202K7H2	GN II ARM 008996M 07/10 11.00	Mortgage	5.38	06/20/2022	USD	AAA	26,223.150	103.1779	27,056.49	1.25
36202KJS5	GN II ARM 008373M 04/10 10.00	Mortgage	4.38	02/20/2024	USD	AAA	20,953.440	102.0534	21,383.70	1.25
36209SSY8	GNMA PASS THRU SGL FAML #480335X	Mortgage	6.10	01/15/2029	USD	AAA	272,941.060	105.7883	288,739.66	2.00
36225CCW4	GN II ARM 080084M 07/10 10.50	Mortgage	5.38	06/20/2027	USD	AAA	14,847.020	103.1603	15,316.23	1.25
36225CQP4	GN II ARM 080461X 01/10 11.0	Mortgage	4.00	10/20/2030	USD	AAA	176,520.990	101.5638	179,281.36	1.04
362341RY7	GSR 2005-AR6 2A2 WM34 WC4.789 ARM	Mortgage	4.47	09/25/2035	USD	AAA	175,258.510	41.5896	72,889.31	0.50
362341XG9	GSR 2005-AR7 6A1 ARM WM35 WC5.5	Mortgage	5.24	11/25/2035	USD	AAA	437,573.220	77.8932	340,839.78	2.00
36242DFT5	GSR 2004-11 2A2 WM34 WC5.0148	Mortgage	4.71	09/25/2034	USD	AAA	195,764.290	80.5061	157,602.23	1.50
38375JVW2	GNR 2007-21 PZ WM37 WC6.45	Mortgage	5.50	04/20/2037	USD	AAA	56,312.550	101.5207	57,168.87	10.00
393505T28	GT 1999-1-A5 SEQ WM25 WC9.1465	Mortgage	6.11	09/01/2023	USD	B-	190,396.140	99.0365	188,561.65	0.75
393505XG2	GT 1997-6 A10 WM24 WC9.48	Mortgage	6.87	01/15/2029	USD	A+	413,459.130	90.5729	374,481.92	3.50
395383AF9	GPMH 1999-5 M1A MEZ WM25 WC11.05	Mortgage	8.30	10/15/2026	USD	CA	1,500,000.000	67.5979	1,013,968.50	6.00
39538WBQ0	GPMF 2005-AR4 1A1 1MLIB+26	Mortgage	0.57	10/25/2045	USD	AAA	46,723.060	49.7814	23,259.39	0.00
39539GAA0	GPMF 2006-OH1 A1 1MLIB+18	Mortgage	0.49	01/25/2037	USD	AAA	2,880,586.170	40.5014	1,166,677.73	0.00
41161PUK7	HVMLT 2005-11 2A1A STEP 1MLIB+31	Mortgage	0.62	08/19/2045	USD	AAA	53,364.570	45.1588	24,098.80	0.00
41162DAB5	HVMLT 2006-12 2A11 STEP 1MLIB+9	Mortgage	0.40	01/19/2038	USD	AAA	340,536.750	92.4425	314,800.69	0.00
41162DAF6	HVMLT 2006-12 2A2A 1MLIB+19	Mortgage	0.50	01/19/2038	USD	AA	5,291,725.420	42.7490	2,262,159.70	0.00
44328AAB6	HASC 2006-HE1 2A1 STEP 1MLIB+5	Mortgage	0.36	10/25/2036	USD	AA	288,852.860	58.9947	170,407.88	0.00
44328BAC2	HASC 2006-HE2 2A1 1ML+5	Mortgage	0.36	12/25/2036	USD	AAA	134,821.540	60.6226	81,732.32	0.00
464187AA1	IRWHE 2002-A-IA1 1ML+27	Mortgage	0.85	07/25/2032	USD	BAA	7,398.660	51.6553	3,821.80	0.00
46625MLS6	JPMCC 2002-C1 A3 WM12 WC7.1947	Mortgage	5.38	07/12/2037	USD	AAA	500,000.000	99.2019	496,009.40	2.83
46629QAT3	JPMAC 2006-CH2 AV2 STEP 1MLIB+5	Mortgage	0.36	10/25/2036	USD	AAA	297,375.220	77.7197	231,119.13	0.00
50180CAD2	LBUBS 2006-C7 A3 SEQ	Mortgage	5.35	11/15/2038	USD	AAA	500,000.000	79.7702	398,850.75	5.76
50180JAD7	LBUBS 2007-C2 A3 WM16 WC6.0317	Mortgage	5.43	02/15/2040	USD	AAA	500,000.000	72.5576	362,788.00	5.80
576433UE4	MARM 2004-13 2A1 ARM WM33WC4.067	Mortgage	4.37	04/21/2034	USD	AAA	51,813.970	87.5787	45,378.00	1.25
576434RL0	MALT 2004-5 6A1 WM33 WC6.9656	Mortgage	7.00	06/25/2034	USD	AAA	97,499.260	73.7193	71,875.79	4.00
576436AR0	MARP 2005-1 1A1 SEQ WM31 WC6.3453 144	Mortgage	6.00	08/25/2034	USD	AAA	183,191.340	102.8286	188,373.09	0.98
617451CL1	MSC 2005-HQ7 A4 FNM	Mortgage	5.38	11/14/2042	USD	AAA	500,000.000	88.4041	442,020.40	5.24
617451DQ9	MSAC 2006-HE1 A3 1MLIB+18	Mortgage	0.49	01/25/2036	USD	AAA	622,075.530	81.2937	505,707.90	0.00

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61750HAE6	MSC 2006-HQ10 A4 SEQ	Mortgage	5.33	11/12/2041	USD	AAA	580,000.000	81.1988	470,953.27	5.77
65535VAT5	NAA 2003-A1 A1 SEQ WM32 WC5.9735	Mortgage	5.50	05/25/2033	USD	AAA	85,823.870	93.2800	80,056.50	5.00
65535VAU2	NAA 2003-A1 A2 SEQ WM33 WC6.39	Mortgage	6.00	05/25/2033	USD	AAA	42,822.710	94.6646	40,537.94	4.50
65535VAX6	NAA 2003-A1 A5 WM32 WC7.3471	Mortgage	7.00	04/25/2033	USD	AAA	11,252.860	88.6973	9,980.98	2.50
74958TAJ2	RFMSI 2007-SA3 3A4 WM37 WC6.0824 ARM	Mortgage	5.77	07/27/2037	USD	AAA	1,316,734.270	53.4542	703,849.64	2.00
74978FAA7	RAAC 2007-SP3 A1 1MLIB+120	Mortgage	1.51	09/25/2047	USD	AAA	1,602,777.750	62.2434	997,624.01	0.00
75114NAA2	RALI 2006-QO6 A1 ARM 1MLIB+18	Mortgage	0.49	06/25/2046	USD	CAA+	1,747,474.880	38.5501	673,653.31	0.00
75116CAA4	RALI 2007-QS6 A1 1MLIB+33	Mortgage	0.64	04/25/2037	USD	CAA	3,482,151.690	40.5145	1,410,776.35	0.00
760985W80	RAMP 2004-SL1 A7 WM26 WC7.6916	Mortgage	7.00	11/25/2031	USD	AAA	460,674.540	93.7138	431,715.80	4.00
761118CW6	RALI 2005-QS10 2A SEQ WM35 WC6.3819	Mortgage	6.00	08/25/2035	USD	AAA	2,630,399.000	69.6459	1,831,963.74	3.50
761136AH3	RAST 2007-A1 A8 WM36 WC6.6581	Mortgage	6.00	03/25/2037	USD	B	2,383,253.430	59.5568	1,419,390.43	2.50
86359B7K1	SASC 2005-7XS 2A1A 1MLIB+150	Mortgage	4.90	04/25/2035	USD	AAA	959,085.530	59.2723	568,472.05	1.25
86359LJE0	SAMI 2005-AR2 3A1 WM34 WC5.9248	Mortgage	4.89	05/25/2045	USD	AAA	82,650.660	47.8436	39,543.05	0.00
86360UAG1	SAMI 2006-AR6 2A2 1MLIB+23	Mortgage	0.54	07/25/2046	USD	B	128,918.780	21.8429	28,159.63	0.00
911760ET9	VENDE 1994-3A 1ZB WM23 WC7.00	Mortgage	6.50	09/15/2024	USD	AAA	280,358.250	103.7046	290,744.49	2.25
929227XB7	WAMU 2002-AR17 1A 12MTA+120	Mortgage	2.54	11/25/2042	USD	AAA	15,483.990	57.6649	8,928.83	0.00
92922FB80	WAMU 2004-AR13 A2B 1MLIB+44	Mortgage	0.75	11/25/2034	USD	AAA	211,037.540	30.3648	64,081.08	0.00
92922FD21	WAMU 2005-AR2 2A1A 1MLIB+31	Mortgage	0.62	01/25/2045	USD	AAA	41,475.430	46.6297	19,339.87	0.00
92922FZE1	WAMU 2004-AR12 A1 1MLIB+40	Mortgage	0.71	10/25/2044	USD	AAA	204,393.350	51.6933	105,657.75	0.00
92925CBB7	WAMU 2005-AR19 A1A2 1MLIB+29	Mortgage	0.60	12/25/2045	USD	AAA	188,820.390	46.8645	88,489.81	0.00
92925CDA7	WAMU 2006-AR3 A1A 12MTA+100	Mortgage	2.34	02/25/2046	USD	AAA	335,623.970	44.5986	149,683.59	0.00
93363CAC3	WAMU 2006-AR7 3A 1MCOFI+150	Mortgage	3.13	07/25/2046	USD	AAA	1,210,105.000	42.1291	509,806.35	0.00
93934EAA3	WAMU 2003-R1 A1 1MLIB+27	Mortgage	0.85	12/25/2027	USD	AAA	334,801.030	74.8145	250,479.72	0.00
949775AA8	WFMB3 2003-18 A1 WM33 WC5.6016	Mortgage	5.50	12/25/2033	USD	AAA	49,911.020	91.2617	45,549.63	2.67
SWPC00379	ABX.HE.AAA.06-1 SP DUB	Mortgage	0.18	07/25/2045	USD	AAA	4,463,050.900	-30.7500	(1,372,388.15)	0.00
SWPC00T06	ABX.HE.AAA.06-1 SP MYC	Mortgage	0.18	07/25/2045	USD	AAA	2,324,505.680	-30.7500	(714,785.50)	0.00
SWPC10881	ABX.HE.AAA.07-1 SP FBF	Mortgage	0.09	08/25/2037	USD	AAA	12,500,000.000	-74.1875	(9,273,437.50)	0.00
SWPC12614	ABX.HE.AA.07-1 SP JPM	Mortgage	0.15	08/25/2037	USD	AA	3,000,000.000	-97.0000	(2,910,000.00)	0.00
SWPC12648	ABX.HE.AA.07-2 SP JPM	Mortgage	1.92	01/25/2038	USD	AA	3,000,000.000	-96.1708	(2,885,125.00)	0.00
SWPC15138	ABX.HE.AAA.06-1 SP FBF	Mortgage	0.18	07/25/2045	USD	AAA	92,980.230	-30.7500	(28,591.42)	0.00
SWPC30U3E	ABX.HE.PENAAA.06-1 SP FBF	Mortgage	0.18	07/25/2045	USD	AAA	1,369,358.100	-16.5000	(225,944.09)	0.00
SWPC42546	ABX.HE.AA.07-1 SP FBF	Mortgage	0.15	08/25/2037	USD	AA	11,000,000.000	-97.0000	(10,670,000.00)	0.00
SWPC69622	ABX.HE.A.06-1 SP FBF	Mortgage	0.54	07/25/2045	USD	A	3,903,961.200	-92.1583	(3,597,825.58)	0.00
SWPC98548	ABX.HE.AA.06-2 SP JPM	Mortgage	0.17	05/25/2046	USD	AA	1,960,366.420	-92.4792	(1,812,930.53)	0.00
00138QAA5	AIG SUNAMER GLOB FIN VI P144A	Invest. Grade Credit	6.30	05/10/2011	USD	A+	250,000.000	93.9851	234,962.75	1.77
025816AY5	AMERICAN EXPRESS GLOB SR NT	Invest. Grade Credit	7.00	03/19/2018	USD	A-	150,000.000	97.2591	145,888.65	6.65
02635PSF1	AMERICAN GEN FIN MTNH	Invest. Grade Credit	4.63	09/01/2010	USD	BAA	300,000.000	75.7120	227,136.00	1.14
026874AT4	AIG GLOB SR UNSEC	Invest. Grade Credit	4.25	05/15/2013	USD	A-	500,000.000	57.9719	289,859.50	3.50
026874BR7	AIG JR SUB DEBS 144A **EXCHANGE**	Invest. Grade Credit	8.18	05/15/2068	USD	BAA	1,075,000.000	28.5548	306,964.10	3.91
026874BU0	AIG NT 144A **EXCHANGE**	Invest. Grade Credit	8.25	08/15/2018	USD	A-	275,000.000	58.9280	162,052.00	5.69
02687QDG0	AIG MTN SR UNSEC	Invest. Grade Credit	5.85	01/16/2018	USD	A-	2,100,000.000	52.9791	1,112,561.10	6.07
032511AX5	ANADARKO PETROLEUM CORP GLOB SR UNSEC	Invest. Grade Credit	5.95	09/15/2016	USD	BAA-	500,000.000	98.8048	494,024.00	5.98
060505DH4	BANK OF AMERICA CORP GLOB SR NT	Invest. Grade Credit	6.00	09/01/2017	USD	A	500,000.000	91.0624	455,312.00	6.51
06739FFU0	BARCLAYS BANK PLC SUB 144A	Invest. Grade Credit	10.18	06/12/2021	USD	A+	220,000.000	106.8759	235,126.98	7.31
06739GAD1	BARCLAYS BANK PLC 144A NT	Invest. Grade Credit	7.43	09/29/2049	USD	BAA+	100,000.000	67.0923	67,092.30	5.92
073902PR3	BEAR STEARNS CO INC GLOB SR NT	Invest. Grade Credit	6.40	10/02/2017	USD	AA-	1,000,000.000	100.3362	1,003,362.00	6.56
073928X73	BEAR STEARNS CO INC MTN NT	Invest. Grade Credit	6.95	08/10/2012	USD	AA-	137,000.000	108.7614	149,003.12	2.85
136385AK7	CANADIAN NATL RESOURCES GLOB NT	Invest. Grade Credit	5.70	05/15/2017	USD	BAA	500,000.000	101.2672	506,336.00	6.49
172967CQ2	CITIGROUP INC GLOB SUB NT	Invest. Grade Credit	5.00	09/15/2014	USD	A-	225,000.000	83.9237	188,828.33	4.59
172967DY4	CITIGROUP INC SUB NT	Invest. Grade Credit	5.50	02/15/2017	USD	A-	250,000.000	81.6021	204,005.25	6.18
172967EH0	CITIGROUP INC GLOB NT	Invest. Grade Credit	6.00	08/15/2017	USD	A	500,000.000	87.3108	436,554.00	6.44

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172967EQ0	CITIGROUP INC SR NT	Invest. Grade Credit	5.50	04/11/2013	USD	A	0.000	93.8023	0.00	3.45
173094AA1	CITIGROUP INC JR SUB	Invest. Grade Credit	8.30	12/21/2077	USD	BAA-	275,000.000	78.1596	214,938.90	9.33
196522AH9	COLORADO INTERSTATE GAS GLBL	Invest. Grade Credit	5.95	03/15/2015	USD	BAA-	50,000.000	98.7384	49,369.20	4.92
20030NAL5	COMCAST CORP CO GTD	Invest. Grade Credit	5.90	03/15/2016	USD	BAA+	500,000.000	103.5848	517,924.00	5.67
2254C0TC1	CREDIT SUISSE NEW YORK SR NT	Invest. Grade Credit	5.00	05/15/2013	USD	AA+	4,000,000.000	102.3215	4,092,860.00	3.57
25156PAC7	DEUTSCHE TELEKOM INT FIN GLBL CO GTI	Invest. Grade Credit	8.75	06/15/2030	USD	BAA+	250,000.000	117.3765	293,441.25	10.64
25179SAC4	DEVON FINANCING CORP ULC GLBL CO GT	Invest. Grade Credit	6.88	09/30/2011	USD	BAA+	500,000.000	108.6771	543,385.50	2.12
278265AC7	EATON VANCE CORP SR UNSEC	Invest. Grade Credit	6.50	10/02/2017	USD	A-	1,000,000.000	94.7683	947,683.00	6.48
30239XAC1	FBG FINANCE LTD 144A NT	Invest. Grade Credit	5.13	06/15/2015	USD	BAA	2,000,000.000	93.7943	1,875,886.00	5.19
344775AC5	FOOD LION INC	Invest. Grade Credit	8.05	04/15/2027	USD	BAA-	25,000.000	102.9966	25,749.15	9.80
35671DAS4	FREEMPORT-MCMORAN SR UNSECURED	Invest. Grade Credit	8.38	04/01/2017	USD	BAA-	300,000.000	100.8918	302,675.40	5.59
36962G4B7	GECC GLBL SR UNSEC MTN	Invest. Grade Credit	6.88	01/10/2039	USD	AA+	4,200,000.000	90.2768	3,791,625.60	12.05
38141GFD1	GOLDMAN SACHS GROUP INC GLBL SUB	Invest. Grade Credit	6.75	10/01/2037	USD	A	250,000.000	89.1599	222,899.75	11.97
38144LAB6	GOLDMAN SACHS GROUP INC GLBL SR NT	Invest. Grade Credit	6.25	09/01/2017	USD	A+	500,000.000	99.0987	495,493.50	6.53
4041A2AH7	HBOS PLC SUB NT 144A	Invest. Grade Credit	6.75	05/21/2018	USD	A-	1,000,000.000	75.6045	756,045.00	6.47
421915EH8	HEALTH CARE PROP SR UNSEC	Invest. Grade Credit	5.65	12/15/2013	USD	BAA	200,000.000	91.1319	182,263.80	3.98
421915EJ4	HCP INC SR UNSECURED	Invest. Grade Credit	6.00	01/30/2017	USD	BAA	25,000.000	84.8953	21,223.83	6.08
459745FQ3	ILFC	Invest. Grade Credit	4.88	09/01/2010	USD	BAA+	850,000.000	89.6615	762,122.75	1.14
48121CYK6	JP MORGAN CHASE BANK NA SUB BKNT	Invest. Grade Credit	6.00	10/01/2017	USD	AA	0.000	97.4894	0.00	6.63
59018YN64	MERRILL LYNCH & CO NT MTN	Invest. Grade Credit	6.88	04/25/2018	USD	A	200,000.000	92.7038	185,407.60	6.68
59832WAF6	EDISON MIDWEST GEN	Invest. Grade Credit	8.56	01/02/2016	USD	BAA-	62,610.020	98.0000	61,357.82	2.76
620076AX7	MOTOROLA INC	Invest. Grade Credit	8.00	11/01/2011	USD	BAA-	50,000.000	100.7223	50,361.15	2.17
62912XAB0	NGPL PIPECO LLC SR NT 144A	Invest. Grade Credit	7.12	12/15/2017	USD	BAA-	100,000.000	104.9867	104,986.70	6.57
62912XAC8	NGPL PIPECO LLC SR NT 144A	Invest. Grade Credit	7.77	12/15/2037	USD	BAA-	1,000,000.000	109.5727	1,095,727.00	12.31
694475AA2	PACIFIC LIFE INSURANCE C NT 144A	Invest. Grade Credit	9.25	06/15/2039	USD	A	400,000.000	97.2922	389,168.80	10.49
740816AD5	HARVARD UNIVERSITY BD	Invest. Grade Credit	5.63	10/01/2038	USD	AAA	1,000,000.000	101.5783	1,015,783.00	14.68
74913GAC9	QWEST OP CO	Invest. Grade Credit	8.88	03/15/2012	USD	BAA-	150,000.000	101.2500	151,875.00	2.46
74913GAE5	QWEST OP CO	Invest. Grade Credit	7.88	09/01/2011	USD	BAA-	100,000.000	100.5000	100,500.00	2.03
74913GAU9	QWEST CORP SR NT 144A W/RRTS	Invest. Grade Credit	8.38	05/01/2016	USD	BAA-	400,000.000	97.0000	388,000.00	5.32
749770AQ6	RABOBANK NEDERLAND SUB NT 144A	Invest. Grade Credit	11.00	06/29/2049	USD	AA	1,000,000.000	111.5319	1,115,319.00	6.50
78442FEC8	SLM CORP FRN	Invest. Grade Credit	1.25	07/26/2010	USD	BAA-	50,000.000	90.7888	45,394.40	0.25
78442FEE4	SLM CORP FRN	Invest. Grade Credit	1.32	10/25/2011	USD	BAA-	1,060,000.000	81.0686	859,327.16	0.25
78442FEH7	SLM CORP	Invest. Grade Credit	8.45	06/15/2018	USD	BAA-	25,000.000	85.6748	21,418.70	6.24
78490FSJ9	SLM CORP CPI FRN	Invest. Grade Credit	1.10	03/15/2012	USD	BAA-	269,000.000	73.4190	197,497.11	2.50
78490FXY0	SLM CORP CPI FRN	Invest. Grade Credit	2.07	06/15/2013	USD	BAA-	260,000.000	69.6130	180,993.80	3.25
80281YAA5	SANTANDER PERPETUAL BK GTD 144A	Invest. Grade Credit	6.67	10/29/2049	USD	AA	100,000.000	74.1080	74,108.00	6.18
90261XFA5	UBS AG STAMFORD CT SR UNSEC DPNT	Invest. Grade Credit	5.75	04/25/2018	USD	AA	100,000.000	91.2262	91,226.20	6.97
90264AAA7	UBS PFD FUNDING TRST V GLBL SUB	Invest. Grade Credit	6.24	05/29/2049	USD	A+	100,000.000	59.0718	59,071.80	5.26
909317AS8	UNITED AIR EETC 00-1-A2	Invest. Grade Credit	7.73	01/01/2012	USD	BAA-	36,352.610	98.0000	35,625.56	0.97
91324PBJ0	UNITEDHEALTH GROUP INC BD	Invest. Grade Credit	6.00	02/15/2018	USD	A-	3,300,000.000	96.1306	3,172,309.80	6.84
92276MAK1	VENTAS REALTY	Invest. Grade Credit	7.13	06/01/2015	USD	BAA-	49,000.000	97.0000	47,530.00	4.74
92276MAT2	VENTAS REALTY	Invest. Grade Credit	6.75	04/01/2017	USD	BAA-	175,000.000	90.2500	157,937.50	6.06
949801AA2	WELLS FARGO CAPITAL XV NT	Invest. Grade Credit	9.75	12/31/2049	USD	A-	350,000.000	96.8317	338,910.95	3.55
94986EAA8	WELLS FARGO CAPITAL XIII NT	Invest. Grade Credit	7.70	12/29/2049	USD	A-	1,025,000.000	83.0635	851,400.88	3.26
96913QBD7	WILLAMETTE INDUSTRIES SR UNSEC MTNC	Invest. Grade Credit	6.45	08/19/2009	USD	BAA-	50,000.000	100.2990	50,149.50	0.13
969457AW0	WILLIAMS CO SR UNSECURED	Invest. Grade Credit	7.63	07/15/2019	USD	BAA-	125,000.000	98.9207	123,650.88	7.18
983130AD7	WYNN RESORTS	Invest. Grade Credit	6.63	12/01/2014	USD	BAA-	140,000.000	88.5000	123,900.00	4.58
SWPC858B6	FBG FINANCE LTD 144A NEGB SNR NS BP E	Invest. Grade Credit	-1.60	06/20/2015	USD	BAA	2,000,000.000	-4.4909	(89,817.22)	0.00
SWPC95L20	JPM BEAR STEARNS CO INC NS BP GST	Invest. Grade Credit	-3.00	12/20/2017	USD	AA-	1,000,000.000	-13.5173	(135,173.05)	0.00
00103XAC7	AES IRONWOOD	High Yield Credit	8.86	11/30/2025	USD	B+	82,960.130	87.0000	72,175.31	5.46
00130HAU9	AES SR UNSEC	High Yield Credit	8.88	02/15/2011	USD	BA-	50,000.000	102.0000	51,000.00	1.54

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00130HBC8	AES SR UNSEC	High Yield Credit	7.75	03/01/2014	USD	BA-	20,000.000	95.2500	19,050.00	3.99
00130HBH7	AES SR UNSEC	High Yield Credit	8.00	10/15/2017	USD	BA-	325,000.000	93.5000	303,875.00	6.14
00130HBN4	AES SR UNSEC	High Yield Credit	8.00	06/01/2020	USD	BA-	50,000.000	90.2500	45,125.00	7.27
00130HBP9	AES SR UNSEC	High Yield Credit	9.75	04/15/2016	USD	BA-	250,000.000	101.7500	254,375.00	5.14
00508XAD6	ACTUANT CORPORATION GLBL CO GTD	High Yield Credit	6.88	06/15/2017	USD	BA	50,000.000	91.5000	45,750.00	6.14
013104AF1	SUPERVALU / ALBERTSONS	High Yield Credit	7.45	08/01/2029	USD	BA-	125,000.000	82.5000	103,125.00	9.69
019736AA5	ALLISON TRANSMISSION INC 144A SR NT	High Yield Credit	11.00	11/01/2015	USD	CAA+	170,000.000	79.5000	135,150.00	5.25
026874115	AIG CONVERT	High Yield Credit	8.50	08/01/2011	USD	BA	500.000	9.5200	4,760.00	2.00
030096AF8	SUPERVALU / AM STORES	High Yield Credit	8.00	06/01/2026	USD	BA-	250,000.000	87.7500	219,375.00	8.98
03072SDG7	AMSI 2002-C M2 MEZ 1MLIB+235 ***DEF***	High Yield Credit	3.84	11/25/2032	USD	CA	190,345.430	6.2604	11,916.39	1.00
03072SDL6	AMSI 2002-4 M4 MEZ 1MLIB+375 ***DEF***	High Yield Credit	5.94	02/25/2033	USD	CA	148,432.310	7.8154	11,600.58	1.00
03073KAF8	AMERIGAS PARTNERS	High Yield Credit	7.13	05/20/2016	USD	BA-	180,000.000	92.0000	165,600.00	5.47
030981AD6	AMERIGAS PARTNERS	High Yield Credit	7.25	05/20/2015	USD	BA-	25,000.000	94.2500	23,562.50	4.80
037933AD0	APRIA HEALTHCARE SR SEC	High Yield Credit	11.25	11/01/2014	USD	BA+	100,000.000	97.0000	97,000.00	4.10
038521AD2	ARAMARK CORP	High Yield Credit	8.50	02/01/2015	USD	B	150,000.000	97.5000	146,250.00	4.45
038521AG5	ARAMARK CORP FRN	High Yield Credit	4.53	02/01/2015	USD	B	75,000.000	81.7500	61,312.50	0.25
0399849A9	CHRYSLER FINCO TERM B	High Yield Credit	4.32	08/03/2012	USD	CAA	491,250.000	93.1250	457,476.56	0.25
043353AC5	ARVINMERITOR NT	High Yield Credit	8.13	09/15/2015	USD	CAA	335,000.000	53.0000	177,550.00	4.45
085789AD7	BERRY PETROLEUM CO SR NT	High Yield Credit	10.25	06/01/2014	USD	B	25,000.000	101.5000	25,375.00	3.99
085790AP8	BERRY PLASTICS GLBL SR SECURED FRN	High Yield Credit	5.88	02/15/2015	USD	B+	155,000.000	88.7500	137,562.50	0.25
085791AD3	BERRY PLASTICS OPCO	High Yield Credit	8.88	09/15/2014	USD	CAA+	75,000.000	84.7500	63,562.50	4.19
090613AC4	BIOMET INC GLBL SR	High Yield Credit	10.00	10/15/2017	USD	B-	290,000.000	102.2500	296,525.00	5.55
090613AD2	BIOMET INC GLBL SR TOGGLE	High Yield Credit	10.38	10/15/2017	USD	B-	100,000.000	97.2500	97,250.00	5.59
090613AE0	BIOMET INC GLBL SUB	High Yield Credit	11.63	10/15/2017	USD	B-	315,000.000	98.5000	310,275.00	5.37
101137AC1	BOSTON SCIENTIFIC	High Yield Credit	4.25	01/12/2011	USD	BA+	25,000.000	97.2500	24,312.50	1.49
12543DAF7	COMMUNITY HEALTH	High Yield Credit	8.88	07/15/2015	USD	B	440,000.000	98.5000	433,400.00	4.62
125568AB1	CIT GROUP FDG CO CANADA GLBL CO GTD	High Yield Credit	4.65	07/01/2010	USD	BA	75,000.000	85.0081	63,756.08	0.98
125568AE5	CIT GROUP FDG CO CANADA GLBL CO GTD	High Yield Credit	5.60	11/02/2011	USD	BA	25,000.000	73.4280	18,357.00	2.19
125577AT3	CIT GROUP INC GLBL SR FRN	High Yield Credit	1.31	11/03/2010	USD	BA	125,000.000	74.6117	93,264.63	0.25
125581AK4	CIT GROUP INC GLBL SR MTN	High Yield Credit	5.13	09/30/2014	USD	BA	200,000.000	59.0034	118,006.80	4.45
125581AM0	CIT GROUP INC SR NT GLBL	High Yield Credit	4.13	11/03/2009	USD	BA	25,000.000	94.7991	23,699.78	0.34
125581AQ1	CIT GROUP INC GLBL NT	High Yield Credit	4.25	02/01/2010	USD	BA	125,000.000	89.7902	112,237.75	0.58
125581BE7	CIT GROUP INC FRN GLBL NT	High Yield Credit	1.35	07/28/2011	USD	BA	1,400,000.000	68.0566	952,792.40	0.25
125581CR7	CIT GROUP INC GLBL SR FRN **TENDER**	High Yield Credit	0.97	08/17/2009	USD	BA	125,000.000	97.1908	121,488.50	0.12
125581CU0	CIT GROUP INC SR NT FRN	High Yield Credit	1.17	02/13/2012	USD	BA	2,640,000.000	59.0408	1,558,677.12	0.25
126304AG9	CABLEVISION OP CO	High Yield Credit	7.88	02/15/2018	USD	BA	30,000.000	94.1250	28,237.50	6.35
126304AK0	CABLEVISION OP CO	High Yield Credit	7.63	07/15/2018	USD	BA	475,000.000	93.1250	442,343.75	6.60
126304AP9	CABLEVISION OP CO	High Yield Credit	7.63	04/01/2011	USD	BA	25,000.000	99.5000	24,875.00	1.66
126304AR5	CABLEVISION OP CO	High Yield Credit	6.75	04/15/2012	USD	BA	75,000.000	97.0000	72,750.00	2.58
126304AU8	CABLEVISION OP CO	High Yield Credit	8.50	06/15/2015	USD	BA	125,000.000	98.7500	123,437.50	4.71
146900AC9	CASCADES INC	High Yield Credit	7.25	02/15/2013	USD	BA-	25,000.000	87.7500	21,937.50	3.22
14987BAA1	CC HOLDINGS GS V LLC/CROWN SR SEC 14	High Yield Credit	7.75	05/01/2017	USD	BA+	50,000.000	98.0000	49,000.00	5.83
15101QAB4	CELESTICA INC SR SUB	High Yield Credit	7.88	07/01/2011	USD	B	120,000.000	100.5000	120,600.00	1.59
161175AA2	CHARTER COMM SEC **DEF 4/30/2012**	High Yield Credit	8.00	04/30/2024	USD	B+	70,000.000	96.7500	67,725.00	1.00
161175AD6	CHARTER COMM SEC ***DEF 4/30/2014**	High Yield Credit	8.38	04/30/2024	USD	B+	75,000.000	96.2500	72,187.50	1.00
165167BC0	CHESAPEAKE ENERGY	High Yield Credit	7.50	09/15/2013	USD	BA	125,000.000	96.2500	120,312.50	3.59
165167BG1	CHESAPEAKE ENERGY	High Yield Credit	7.50	06/15/2014	USD	BA	250,000.000	95.2500	238,125.00	4.14
165167CC9	CHESAPEAKE ENERGY	High Yield Credit	7.25	12/15/2018	USD	BA	125,000.000	87.5000	109,375.00	6.82
171276AD0	CHUKCHANSI GAMING	High Yield Credit	8.00	11/15/2013	USD	B+	25,000.000	67.5000	16,875.00	3.62
17453BAJ0	FRONTIER COMM / CITIZENS	High Yield Credit	9.00	08/15/2031	USD	BA	100,000.000	83.0000	83,000.00	8.76
17453BAT8	FRONTIER COMM / CITIZENS	High Yield Credit	6.63	03/15/2015	USD	BA	25,000.000	88.5000	22,125.00	4.78

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17453BAW1	FRONTIER COMM / CITIZENS	High Yield Credit	7.13	03/15/2019	USD	BA	165,000.000	85.7500	141,487.50	6.94
177342AM4	FRONTIER COMM / CITIZENS	High Yield Credit	7.00	11/01/2025	USD	BA	120,000.000	71.5000	85,800.00	8.70
204386AK2	CIE GEN GEOPHYSIQUE GLBL SR UNSEC	High Yield Credit	7.75	05/15/2017	USD	BA	155,000.000	91.5000	141,825.00	5.92
216762AB0	COOPER STANDARD ***DEF***	High Yield Credit	7.00	12/15/2012	USD	CA	200,000.000	20.0000	40,000.00	2.59
228188AB4	CROWN CORK SR SP OPCO	High Yield Credit	7.63	11/15/2013	USD	BA-	60,000.000	98.0000	58,800.00	3.61
23918KAE8	DAVITA SR	High Yield Credit	6.63	03/15/2013	USD	B+	100,000.000	94.7500	94,750.00	3.33
252126AF4	RH DONNELLEY/DEX W SUB**DEF 8/15/2013	High Yield Credit	9.88	08/15/2024	USD	D	140,000.000	15.5000	21,700.00	1.00
25459HAB1	DIRECTV HOLDINGS	High Yield Credit	8.38	03/15/2013	USD	BA	180,000.000	100.7500	181,350.00	2.46
27876GAQ1	EHOSTAR DBS CORP	High Yield Credit	6.38	10/01/2011	USD	BA-	100,000.000	97.2500	97,250.00	2.13
27876GBE7	EHOSTAR DBS CORP	High Yield Credit	7.13	02/01/2016	USD	BA-	355,000.000	93.7500	332,812.50	5.33
27876GBF4	EHOSTAR DBS CORP	High Yield Credit	7.00	10/01/2013	USD	BA-	85,000.000	95.5000	81,175.00	3.73
27876GBH0	EHOSTAR DBS CORP	High Yield Credit	7.75	05/31/2015	USD	BA-	25,000.000	95.7500	23,937.50	4.83
28368EAA4	EL PASO CORP	High Yield Credit	8.05	10/15/2030	USD	BA-	25,000.000	83.7012	20,925.30	9.44
28368EAD8	EL PASO CORP	High Yield Credit	7.80	08/01/2031	USD	BA-	325,000.000	82.0709	266,730.43	9.64
283701AA8	EL PASO CORP	High Yield Credit	7.75	07/15/2011	USD	BA	250,000.000	98.6387	246,596.75	1.91
292680AC9	TXU (EFH)	High Yield Credit	10.88	11/01/2017	USD	B-	45,000.000	73.5000	33,075.00	5.19
292680AD7	TXU (EFH) TOGGLE	High Yield Credit	11.25	11/01/2017	USD	B-	79,500.000	61.5000	48,892.50	4.79
293791AV1	ENTERPRISE PRODUCTS OPER CO GTD	High Yield Credit	8.38	08/01/2066	USD	BA+	370,000.000	80.5998	298,219.26	5.27
293791AW9	ENTERPRISE PRODUCTS OPER CO GTD	High Yield Credit	7.03	01/15/2068	USD	BA+	50,000.000	73.8576	36,928.80	6.18
315292AD4	FERRELLGAS SR	High Yield Credit	6.75	05/01/2014	USD	BA-	0.000	87.0000	0.00	4.15
315292AE2	FERRELLGAS LP SR NT 144A	High Yield Credit	6.75	05/01/2014	USD	BA-	75,000.000	87.0000	65,250.00	4.15
319963AP9	FIRST DATA CORPORATION GLBL CO GTD	High Yield Credit	9.88	09/24/2015	USD	B-	405,000.000	71.5000	289,575.00	4.47
3453709F9	FORD MOTOR CORP TERM B	High Yield Credit	3.32	12/16/2013	USD	CAA+	164,044.760	72.7250	119,301.55	0.25
3453709G7	FORD MOTOR CORP TERM B	High Yield Credit	4.14	12/16/2013	USD	CAA+	82,489.460	72.7250	59,990.46	0.25
345370BU3	FORD MOTOR CORP	High Yield Credit	9.22	09/15/2021	USD	CAA-	25,000.000	58.5000	14,625.00	5.88
345397SM6	FORD MOTOR CRDT	High Yield Credit	7.38	10/28/2009	USD	CAA+	285,000.000	99.1504	282,578.64	0.32
345397ST1	FORD MOTOR CRDT	High Yield Credit	7.88	06/15/2010	USD	CAA+	150,000.000	95.0071	142,510.65	0.93
345397TZ6	FORD MOTOR CRDT	High Yield Credit	7.00	10/01/2013	USD	CAA+	175,000.000	80.4725	140,826.88	3.67
345397UC5	FORD MOTOR CRDT	High Yield Credit	5.70	01/15/2010	USD	CAA+	50,000.000	96.5270	48,263.50	0.53
345397VC4	FORD MOTOR CRDT	High Yield Credit	8.00	12/15/2016	USD	CAA+	550,000.000	76.5511	421,031.05	5.45
345397VJ9	FORD MOTOR CRDT	High Yield Credit	8.00	06/01/2014	USD	CAA+	25,000.000	80.9887	20,247.18	4.05
35687MAH0	FREESCALE SR FRN	High Yield Credit	4.50	12/15/2014	USD	CAA	25,000.000	38.5000	9,625.00	0.25
35687MAM9	FREESCALE SR	High Yield Credit	8.88	12/15/2014	USD	CAA	75,000.000	51.0000	38,250.00	3.92
35802QAB4	FRESENIUS MEDICAL CARE	High Yield Credit	7.88	06/15/2011	USD	BA	100,000.000	102.2500	102,250.00	1.83
35804GAF5	FRESENIUS US FINANCE II SR UNSEC 144A	High Yield Credit	9.00	07/15/2015	USD	BA+	100,000.000	104.7500	104,750.00	4.84
35906AAA6	FRONTIER COMM	High Yield Credit	8.25	05/01/2014	USD	BA	25,000.000	95.0000	23,750.00	4.06
36186CAP8	GMAC LLC	High Yield Credit	7.50	12/31/2013	USD	CAA	400,000.000	78.5000	314,000.00	3.80
370425RZ5	GMAC LLC	High Yield Credit	8.00	11/01/2031	USD	CAA	290,000.000	68.6342	199,039.18	8.39
370425SE1	GMAC LLC	High Yield Credit	6.88	08/28/2012	USD	CAA	100,000.000	81.5520	81,552.00	2.85
373298BM9	GEORGIA PACIFIC CORP	High Yield Credit	7.70	06/15/2015	USD	B+	215,000.000	94.0000	202,100.00	4.86
373298BU1	GEORGIA PACIFIC CORP	High Yield Credit	8.88	05/15/2031	USD	B+	150,000.000	87.0000	130,500.00	9.03
373298CF3	GEORGIA PACIFIC CORP	High Yield Credit	8.00	01/15/2024	USD	B+	175,000.000	85.5000	149,625.00	8.31
373298CG1	GEORGIA PACIFIC CORP GTD	High Yield Credit	7.00	01/15/2015	USD	BA-	200,000.000	94.0000	188,000.00	4.63
37331NAA9	GEORGIA PACIFIC CORP GTD	High Yield Credit	8.25	05/01/2016	USD	BA-	100,000.000	97.5000	97,500.00	5.29
382550AX9	GOODYEAR TIRE	High Yield Credit	8.63	12/01/2011	USD	B+	125,000.000	99.0000	123,750.00	2.22
382550AZ4	GOODYEAR TIRE	High Yield Credit	10.50	05/15/2016	USD	B+	25,000.000	101.5000	25,375.00	4.97
404119AU3	HCA 2ND LIEN	High Yield Credit	9.13	11/15/2014	USD	BA-	225,000.000	99.2500	223,312.50	4.15
404119AX7	HCA 2ND LIEN	High Yield Credit	9.25	11/15/2016	USD	BA-	790,000.000	98.7500	780,125.00	5.29
404119BE8	HCA 1ST LIEN	High Yield Credit	8.50	04/15/2019	USD	BA	50,000.000	98.5000	49,250.00	6.62
413627BG4	HARRAHS OPERATING CO INC SR SEC 144	High Yield Credit	10.00	12/15/2018	USD	CAA-	140,000.000	58.0000	81,200.00	5.24
420029AD2	HAWAIIAN TELCOM SR ***DEF 5/1/2013***	High Yield Credit	9.75	05/01/2024	USD	CA	25,000.000	1.5000	375.00	1.00

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44108EAW8	HOST MARRIOTT	High Yield Credit	7.00	08/15/2012	USD	BA+	25,000.000	97.0000	24,250.00	2.77
44108EAY4	HOST MARRIOTT	High Yield Credit	6.38	03/15/2015	USD	BA+	25,000.000	87.0000	21,750.00	4.80
44108EBA5	HOST MARRIOTT	High Yield Credit	6.75	06/01/2016	USD	BA+	25,000.000	87.2500	21,812.50	5.53
458207AD9	INTELSAT JACKSON HLDG SR***EXCH***	High Yield Credit	9.50	06/15/2016	USD	BA-	50,000.000	101.0000	50,500.00	4.98
45823VAA9	INTELSAT / PANAMSAT OPCO	High Yield Credit	9.25	08/15/2014	USD	BA-	50,000.000	97.2500	48,625.00	4.04
45823VAC5	INTELSAT / PANAMSAT OPCO	High Yield Credit	9.25	06/15/2016	USD	BA-	60,000.000	96.2500	57,750.00	5.15
45867XAE4	INTERGEN NV SR SECURED 144A	High Yield Credit	9.00	06/30/2017	USD	BA-	175,000.000	95.2500	166,687.50	5.72
462613AD2	AES IPALCO	High Yield Credit	8.63	11/14/2011	USD	BA+	25,000.000	101.0000	25,250.00	2.19
462613AE0	AES IPALCO	High Yield Credit	7.25	04/01/2016	USD	BA+	75,000.000	96.0000	72,000.00	5.43
494553AB6	KINDER MORGAN	High Yield Credit	6.50	09/01/2012	USD	BA+	25,000.000	98.2500	24,562.50	2.91
494553AC4	KINDER MORGAN	High Yield Credit	5.15	03/01/2015	USD	BA+	50,000.000	87.2500	43,625.00	4.94
49455WAD8	KINDER MORGAN	High Yield Credit	5.70	01/05/2016	USD	BA+	285,000.000	86.2500	245,812.50	5.45
5249087M6	LEHMAN BROS HLDGS JR **DEF 12/28/17**	High Yield Credit	6.75	12/28/2024	USD	C	100,000.000	0.0100	10.00	1.00
52517PSC6	LEHMAN BROS HLDGS GLOBAL 2012***DEF	High Yield Credit	6.63	01/18/2024	USD	C	100,000.000	15.2500	15,250.00	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	15.6250	3,906.25	1.00
5252M0FD4	LEHMAN BROS HLDGS MTN **DEF 5/2/18**	High Yield Credit	6.88	05/02/2024	USD	C	100,000.000	16.5000	16,500.00	1.00
52602EAC6	LENDER PROCESS SERVICES GLBL CO GTI	High Yield Credit	8.13	07/01/2016	USD	BA+	25,000.000	98.5000	24,625.00	5.26
552953BF7	MGM SR SEC	High Yield Credit	10.38	05/15/2014	USD	B+	50,000.000	104.2500	52,125.00	3.96
552953BG5	MGM SR SEC	High Yield Credit	11.13	11/15/2017	USD	B+	75,000.000	106.5000	79,875.00	5.22
591709AC4	METROPCS WIRELESS INC GLBL SR UNSEC	High Yield Credit	9.25	11/01/2014	USD	B	120,000.000	99.8750	119,850.00	4.09
629360AB4	NPC INTERNATIONAL INC GLBL CO GTD	High Yield Credit	9.50	05/01/2014	USD	CAA+	100,000.000	91.5000	91,500.00	3.94
629377AU6	NRG ENERGY INC SR NT	High Yield Credit	7.38	02/01/2016	USD	BA-	710,000.000	94.8750	673,612.50	5.45
629377AX0	NRG ENERGY INC SR NT	High Yield Credit	7.38	01/15/2017	USD	BA-	125,000.000	94.5000	118,125.00	5.80
62940QAA3	NSG HOLDINGS LLC/NSG HLD 144A SEC	High Yield Credit	7.75	12/15/2025	USD	BA	225,000.000	80.5000	181,125.00	7.27
629855AE7	NALCO SENIOR	High Yield Credit	7.75	11/15/2011	USD	BA	14,000.000	100.5000	14,070.00	1.04
629855AH0	NALCO SUB	High Yield Credit	8.88	11/15/2013	USD	B	75,000.000	102.5000	76,875.00	2.27
629855AN7	NALCO SENIOR	High Yield Credit	8.25	05/15/2017	USD	BA	25,000.000	101.0000	25,250.00	5.70
651290AK4	NEWFIELD EXPLORATION CO SR SUB NT	High Yield Credit	7.13	05/15/2018	USD	BA-	125,000.000	91.3750	114,218.75	6.57
65562VAA2	NORDIC TEL CO HLDGS 144A SR NT	High Yield Credit	8.88	05/01/2016	USD	BA-	305,000.000	97.0000	295,850.00	5.02
656569AK6	NORTEL NETWORKS GTD FRN **DEF 7/15/1	High Yield Credit	5.34	07/15/2024	USD	D	380,000.000	34.2500	130,150.00	1.00
68383KAB5	OPTI CANADA INC GLBL GO GTD	High Yield Credit	8.25	12/15/2014	USD	B	165,000.000	66.5000	109,725.00	4.24
69073TAJ2	OWENS BROCKWAY SR	High Yield Credit	8.25	05/15/2013	USD	BA	25,000.000	101.0000	25,250.00	2.32
69361LAH4	PSEG ENERGY **EXCHANGE**	High Yield Credit	8.50	06/15/2011	USD	BA-	200,000.000	101.4616	202,923.20	1.83
708160BE5	JC PENNEY	High Yield Credit	7.13	11/15/2023	USD	BA+	50,000.000	88.4402	44,220.10	8.86
708160BQ8	JC PENNEY	High Yield Credit	7.95	04/01/2017	USD	BA+	100,000.000	98.1580	98,158.00	5.93
74819RAG1	QUEBECOR MEDIA SR NT	High Yield Credit	7.75	03/15/2016	USD	B	100,000.000	91.1250	91,125.00	5.27
74819RAK2	QUEBECOR MEDIA GLBL SR UNSECURED*	High Yield Credit	7.75	03/15/2016	USD	B	250,000.000	91.1250	227,812.50	5.27
74837RAF1	QUICKSILVER RESOURCES IN SR NT	High Yield Credit	11.75	01/01/2016	USD	B	100,000.000	104.0000	104,000.00	4.75
749121BP3	QWEST SERVICES	High Yield Credit	7.25	02/15/2011	USD	BA-	25,000.000	97.5000	24,375.00	1.55
749121BR9	QWEST SERVICES	High Yield Credit	7.50	02/15/2014	USD	BA-	200,000.000	91.7500	183,500.00	3.96
749121BV0	QWEST SERVICES	High Yield Credit	7.50	02/15/2014	USD	BA-	75,000.000	91.7500	68,812.50	3.96
74913EAE0	QWEST HOLD CO	High Yield Credit	7.90	08/15/2010	USD	B+	25,000.000	100.5000	25,125.00	1.09
74913EAN0	QWEST HOLD CO	High Yield Credit	7.00	08/03/2009	USD	B+	100,000.000	100.2500	100,250.00	0.09
74971XAA5	RRI ENERGY INC SR SECURED	High Yield Credit	6.75	12/15/2014	USD	BA	168,000.000	96.8750	162,750.00	4.47
75281AAH2	RANGE RESOURCES CORP CO GTD	High Yield Credit	7.50	10/01/2017	USD	BA	75,000.000	95.5000	71,625.00	6.14
777774AE0	DYNEGY ROSETON	High Yield Credit	7.27	11/08/2010	USD	B	71,268.600	100.7500	71,803.11	0.58
780097AU5	RBS JR SUB MTN	High Yield Credit	7.64	03/29/2049	USD	B-	400,000.000	40.5444	162,177.60	4.91
780153AN2	ROYAL CARIBBEAN	High Yield Credit	8.00	05/15/2010	USD	BA-	25,000.000	100.5000	25,125.00	0.86
780153AP7	ROYAL CARIBBEAN GLBL SR UNSECURED	High Yield Credit	6.88	12/01/2013	USD	BA-	70,000.000	84.0000	58,800.00	3.82
780153AQ5	ROYAL CARIBBEAN CRUISES SR UNSECUR	High Yield Credit	7.00	06/15/2013	USD	BA-	25,000.000	87.8750	21,968.75	3.49
78442P601	SLM CORP CPI FRN	High Yield Credit	2.29	01/16/2018	USD	BA+	51,000.000	12.5500	640,050.00	8.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
80007PAF6	SANDRIDGE ENERGY INC GLBL CO GTD	High Yield Credit	8.63	04/01/2015	USD	B-	150,000.000	90.2500	135,375.00	4.58
80007PAG4	SANDRIDGE ENERGY INC FRN CO GTD	High Yield Credit	4.22	04/01/2014	USD	B-	275,000.000	78.6526	216,294.65	0.25
81662TAA3	SEMGROUP LP ***DEFAULT 11/15/2015***	High Yield Credit	8.75	11/15/2024	USD	C	250,000.000	4.5000	11,250.00	1.00
81725WAC7	SENSATA TECH	High Yield Credit	8.00	05/01/2014	USD	CAA-	300,000.000	49.6250	148,875.00	3.71
835415AJ9	EL PASO CORP / SONAT	High Yield Credit	7.63	07/15/2011	USD	BA-	200,000.000	98.4832	196,966.40	1.91
847788AM8	SPEEDWAY MOTORSPORTS INC SR UNSEC	High Yield Credit	8.75	06/01/2016	USD	BA+	25,000.000	101.7500	25,437.50	5.23
852060AG7	SPRINT CAPITAL CORP GLBL	High Yield Credit	6.90	05/01/2019	USD	BA	300,000.000	83.2500	249,750.00	7.02
852060AJ1	SPRINT CAPITAL CORP GLBL CO GTD	High Yield Credit	7.63	01/30/2011	USD	BA	65,000.000	99.3750	64,593.75	1.51
852060AS1	SPRINT CAPITAL CORP GLBL CO GTD	High Yield Credit	8.38	03/15/2012	USD	BA	75,000.000	99.0000	74,250.00	2.47
852060AT9	SPRINT CAPITAL CORP GLBL CO GTD	High Yield Credit	8.75	03/15/2032	USD	BA	400,000.000	81.0000	324,000.00	8.85
852061AD2	SPRINT NEXTEL BD SR UNSEC	High Yield Credit	6.00	12/01/2016	USD	BA	160,000.000	82.2500	131,600.00	5.94
85590AAD6	STARWOOD HOTELS & RESORTS CO GTD	High Yield Credit	7.88	05/01/2012	USD	BA+	25,000.000	92.0561	23,014.03	2.58
85590AAL8	STARWOOD HOTELS & RESORTS GLBL NT	High Yield Credit	6.75	05/15/2018	USD	BA+	75,000.000	85.8862	64,414.65	6.64
864486AB1	SUBURBAN PROPANE**TENDER**	High Yield Credit	6.88	12/15/2013	USD	B+	60,000.000	92.5000	55,500.00	3.88
867363AH6	SUNGARD DATA SYSTEMS INC GLBL CO GTD	High Yield Credit	9.13	08/15/2013	USD	B	320,000.000	95.0000	304,000.00	3.49
87264MAB5	TRW AUTO CO GTD 144A	High Yield Credit	7.25	03/15/2017	USD	CAA+	300,000.000	69.5000	208,500.00	5.57
878742AG0	TECK RESOURCES LIMITED**EXCHANGE**	High Yield Credit	9.75	05/15/2014	USD	BA+	125,000.000	103.5996	129,499.50	4.01
878742AK1	TECK RESOURCES LIMITED**EXCHANGE**	High Yield Credit	10.25	05/15/2016	USD	BA+	100,000.000	104.8787	104,878.70	4.97
878742AN5	TECK RESOURCES LIMITED**EXCHANGE**	High Yield Credit	10.75	05/15/2019	USD	BA+	200,000.000	107.6656	215,331.20	5.99
87952VAA4	TELESAT CANADA/TELESAT**EXCHANGE**	High Yield Credit	11.00	11/01/2015	USD	B-	175,000.000	103.0000	180,250.00	4.61
88031NAA5	TENASKA ALABAMA II PT SR NT 144A	High Yield Credit	7.00	06/30/2021	USD	BA	129,750.620	86.5959	112,358.72	5.02
880349AK1	TENNECO INC GLBL SR UNSECURED	High Yield Credit	8.13	11/15/2015	USD	B-	25,000.000	79.5000	19,875.00	4.91
882330AF0	TXU (TCEH)	High Yield Credit	10.25	11/01/2015	USD	CAA+	490,000.000	62.7500	307,475.00	4.33
882330AH6	TXU (TCEH) TOGGLE	High Yield Credit	10.50	11/01/2016	USD	CAA+	422,500.000	46.5000	196,462.50	4.17
88732AAD9	TIME WARNER TEL SR SEC 2ND LIEN	High Yield Credit	9.25	02/15/2014	USD	B	135,000.000	99.7500	134,662.50	3.39
90210EAD8	TXU (TCEH) BANK LOAN	High Yield Credit	3.82	10/10/2014	USD	B+	500,000.000	70.8542	354,271.00	0.25
911365AN4	UNITED RENTALS NORTH AM CO GTD	High Yield Credit	6.50	02/15/2012	USD	B	215,000.000	97.5000	209,625.00	2.37
913405AC0	UNIVERSAL CITY OP CO	High Yield Credit	11.75	04/01/2010	USD	B+	200,000.000	95.5000	191,000.00	0.74
913406AC8	UNIVERSAL CITY HOLD CO FRN	High Yield Credit	5.78	05/01/2010	USD	B-	65,000.000	82.2500	53,462.50	0.25
913406AF1	UNIVERSAL CITY HOLD CO	High Yield Credit	8.38	05/01/2010	USD	B-	50,000.000	82.0000	41,000.00	0.82
92531XAC6	VERSO PAPER HLDGS LLC/IN GLBL SEC	High Yield Credit	9.13	08/01/2014	USD	B	170,000.000	47.0000	79,900.00	3.68
92769VAA7	VIRGIN MEDIA FINANCE PLC CO GTD	High Yield Credit	9.50	08/15/2016	USD	B	100,000.000	99.0000	99,000.00	5.27
92933BAA2	WMG ACQUISITION CORP SR SECURED 144	High Yield Credit	9.50	06/15/2016	USD	BA	100,000.000	100.0000	100,000.00	5.16
952355AC9	WEST CORP	High Yield Credit	9.50	10/15/2014	USD	B-	120,000.000	88.0000	105,600.00	4.20
97314XAA2	WEATHER INVESTMENT	High Yield Credit	10.75	12/01/2015	USD	BA-	75,000.000	100.5000	75,375.00	4.28
97381WAD6	WINDSTREAM CORP	High Yield Credit	8.63	08/01/2016	USD	BA	425,000.000	96.2500	409,062.50	5.30
SWPC223DC	RRI ENERGY INC SNR S* SP GST	High Yield Credit	5.00	09/20/2014	USD	B+	300,000.000	-13.9760	(41,927.88)	0.00
SWPC293DE	EL PASO CORP SNR S* SP FBF	High Yield Credit	5.00	09/20/2014	USD	BA-	100,000.000	-7.5116	(7,511.57)	0.00
SWPC302D4	EL PASO CORP SNR S* SP FBF	High Yield Credit	5.00	09/20/2014	USD	BA-	100,000.000	-7.5116	(7,511.57)	0.00
SWPC791Be	COMMUNITY HEALTH SYS INC SNR NS SP C	High Yield Credit	5.00	03/20/2014	USD	B	50,000.000	-5.3942	(2,697.10)	0.00
SWPC845B2	GEORGIA PACIFIC LLC SNR NS SP BOA	High Yield Credit	5.00	06/20/2014	USD	B+	50,000.000	1.1927	596.35	0.00
0268749R0	AIG JR SUBORD EMTN	Non-U.S. Developed	8.63	05/22/2068	GBP	BAA	1,200,000.000	24.0000	474,292.68	3.52
026874BF3	AIG GLBL JR SUB DEB A2	Non-U.S. Developed	5.75	03/15/2067	GBP	BAA	9,000,000.000	20.5000	3,038,437.47	4.17
06738K9C7	BARCLAYS BANK PLC SUBORDINATED	Non-U.S. Developed	14.00	11/29/2049	GBP	BAA+	200,000.000	114.7500	377,951.98	6.01
1255779D0	CIT GROUP INC GLBL SR NT	Non-U.S. Developed	4.25	09/22/2011	EUR	BA	100,000.000	70.0000	98,185.53	1.77
1913229E8	SLM CORP SR UNSEC FRN EMTN	Non-U.S. Developed	1.53	11/15/2011	EUR	BAA-	1,000,000.000	78.5000	1,101,080.60	0.25
368287AE8	GAZPROM CAPITAL SA CO GTD 144A	Emerging Markets	8.15	04/11/2018	EUR	BAA+	100,000.000	91.5000	91,500.00	6.03
6120669T9	TRANSNEFT (TRANSCAPIT) LPN BD	Emerging Markets	5.67	03/05/2014	USD	BAA+	125,000.000	88.7500	110,937.50	3.97
SWPC093He	CDX EM10 SP 9/21/08 JPM	Emerging Markets	3.35	12/20/2013	USD	BA+	7,000,000.000	-4.7555	(332,888.43)	0.00
SWPC0B011	CDX EM10 SP 9/21/08 BRC	Emerging Markets	3.35	12/20/2013	USD	BA+	1,000,000.000	-4.7555	(47,555.49)	0.00
165167BZ9	CHESAPEAKE ENERGY CONVERT	Municipal/Other	2.50	05/15/2037	USD	BA	50,000.000	71.2500	35,625.00	1.92

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
165167CA3	CHESAPEAKE ENERGY CONVERT	Municipal/Other	2.50	05/15/2037	USD	BA	25,000.000	71.2500	17,812.50	1.92
165167CB1	CHESAPEAKE ENERGY CONVERT	Municipal/Other	2.25	12/15/2038	USD	BA	150,000.000	61.8750	92,812.50	7.10
172967598	CITIGROUP INC CONV PFD	Municipal/Other	6.50	12/31/2049	USD	CA	100.000	33.5600	3,356.00	7.00
172967ER8	CITIGROUP INC PFD	Municipal/Other	8.40	04/29/2049	USD	CA	2,325,000.000	75.1320	1,746,819.00	6.72
887367AA8	TIMES SQUARE HOTEL TRUST 144A NT	Municipal/Other	8.53	08/01/2026	USD	BAA-	2,263,475.920	78.9375	1,786,731.30	8.00
949746804	WELLS FARGO & CO CONV NEW MONEY L	Municipal/Other	7.50	12/31/2049	USD	A-	300.000	784.9700	235,491.00	2.00
949746PM7	WELLS FARGO & CO JR SUBORD K	Municipal/Other	7.98	03/29/2049	USD	A-	400,000.000	83.1218	332,487.20	6.19
02581FXZ7	AMERICAN EXPRESS CENTURION SR UNSE	Net Cash Equivalents	0.47	06/12/2012	USD	A+	2,000,000.000	92.4789	1,849,578.00	0.08
025826AA6	AMXCA 2004-C C 1MLIB+50 144A	Net Cash Equivalents	0.82	02/15/2012	USD	BAA+	40,147.210	99.8773	40,097.95	0.00
058927AA2	BAFC 2006-A 1A1 SUPER SR ARM	Net Cash Equivalents	4.59	02/20/2036	USD	AAA	131,934.760	76.0136	100,288.36	1.00
05948X4S7	BOAMS 2004-2 2A6 1MLIB+40	Net Cash Equivalents	0.71	03/25/2034	USD	AAA	125,918.010	98.9303	124,571.10	0.00
05948XJ44	BOAMS 2003-10 1A6 1MLIB+45	Net Cash Equivalents	0.76	01/25/2034	USD	AAA	53,355.040	91.1194	48,616.80	0.00
06050HKR8	BOAMS 2002-G 1A3	Net Cash Equivalents	4.77	07/20/2032	USD	AAA	57,486.240	83.6138	48,066.43	0.00
07383FAB4	BSCMS 1998-C1-A2 SEQ W25W7.2CMBS	Net Cash Equivalents	6.44	06/16/2030	USD	AAA	6,866.150	99.7968	6,852.20	0.19
07384YBM7	BSABS 2001-3-A2 1MOLIB+40	Net Cash Equivalents	0.71	10/27/2032	USD	AAA	64,878.890	68.4204	44,390.36	0.00
07384YEM4	BSABS 2002-2 A1 1MOLIB+33	Net Cash Equivalents	0.97	10/25/2032	USD	AAA	99,774.020	61.6653	61,525.95	0.00
07384YUG9	BSABS 2005-4 A1 1MLIB+33	Net Cash Equivalents	0.64	01/25/2036	USD	AAA	236,928.330	91.4036	216,561.02	0.00
073879JG4	BSABS 2004-BO1 1A2 1MLIB+35	Net Cash Equivalents	0.66	09/25/2034	USD	AAA	1,044,792.570	92.7983	969,549.74	0.00
07387AEG6	BSARM 2005-9 A1 AS 1YRCMT+230	Net Cash Equivalents	4.63	10/25/2035	USD	AAA	1,647,791.030	79.2964	1,306,638.97	1.00
12668KAB9	CWL 2007-5 2A1 1MLIB+10	Net Cash Equivalents	0.41	09/25/2047	USD	AAA	347,078.070	87.6602	304,249.33	0.00
12669D2Y3	CWHL 2003-HYB2 1A1 ARM	Net Cash Equivalents	4.51	07/19/2033	USD	AAA	311,949.090	78.8277	245,902.29	0.50
12669DC89	CWHL 2003-HYB1 1A1 12MLIB	Net Cash Equivalents	5.07	05/19/2033	USD	AAA	200,646.820	85.8801	172,315.75	0.00
12669FKR3	CWHL 2004-2 1A1 ARM WM34WC4.4217	Net Cash Equivalents	4.96	02/25/2034	USD	AAA	224,511.640	87.0996	195,548.74	0.00
161551FJ0	CFAB 2001-4 2A1 AS 1MLIB+32	Net Cash Equivalents	0.95	11/25/2031	USD	AAA	74,032.160	80.6681	59,720.33	0.00
17308BAC2	COMNI 2007-A9 A9 1MLIB+110 144A	Net Cash Equivalents	1.42	12/23/2013	USD	AAA	2,000,000.000	99.8478	1,996,956.00	0.00
22541Q7H9	CSFB 2004-AR2 6M1 1MLIB+65	Net Cash Equivalents	0.96	03/25/2034	USD	AA+	1,157,669.040	46.8087	541,889.25	0.00
31281AFN7	FHLMC GOLDCONV #N3-0173	Net Cash Equivalents	6.00	12/01/2023	USD	AAA	82,175.540	104.0444	85,499.04	0.82
31288VRC5	FH ARM 845883 1YCMT+236.1 10.926	Net Cash Equivalents	5.04	09/01/2024	USD	AAA	38,895.640	99.9257	38,866.75	1.00
31288VSZ3	FH ARM 845936 1YCMT+220.6 10.66	Net Cash Equivalents	4.87	08/01/2024	USD	AAA	33,667.750	101.6941	34,238.11	1.00
3128HD4S5	FH ARM 847133 1YCMT+223.4 10.149	Net Cash Equivalents	3.72	04/01/2033	USD	AAA	6,111.270	101.0974	6,178.34	0.10
3128HD6C8	FH ARM 847167 1YLIB+198.3 10.17	Net Cash Equivalents	5.09	07/01/2033	USD	AAA	227,576.300	102.5567	233,394.78	1.00
3128HDRD3	FH ARM 846784 1YTCM+215.9 11.7	Net Cash Equivalents	4.18	05/01/2029	USD	AAA	158,536.340	100.6332	159,540.16	0.00
3128HDUA5	FH ARM 846877 1YCMT+238.7 11.878	Net Cash Equivalents	4.00	03/01/2031	USD	AAA	145,056.840	101.4915	147,220.39	0.10
3128HDX87	FH ARM 847003 1YR WTA +235 12.09	Net Cash Equivalents	4.65	03/01/2032	USD	AAA	729,991.240	102.0972	745,300.40	0.25
3128JMA53	FH ARM 1B1922 1YLIB+176.5 10.382	Net Cash Equivalents	5.02	08/01/2034	USD	AAA	271,237.680	101.1390	274,327.02	1.00
3128JNZD0	FH ARM 1B3539 1YLIB+192 10.873	Net Cash Equivalents	5.89	08/01/2037	USD	AAA	13,395.170	105.1379	14,083.41	1.00
3128JRAM8	FH ARM 84-7212 1YLIB+193.8 9.881	Net Cash Equivalents	5.33	12/01/2033	USD	AAA	457,948.340	102.8565	471,029.75	0.00
3128JRFR2	FH ARM 847376 1YCMT+228.6 9.57	Net Cash Equivalents	4.41	12/01/2034	USD	AAA	78,871.920	101.6014	80,134.95	1.00
3128JRM63	FH ARM 847557 1YCMT+223.4 9.532	Net Cash Equivalents	4.39	07/01/2034	USD	AAA	329,239.260	101.7861	335,119.80	0.50
3128LUU38	FH ARM 1J0602 1YLIB+189 10.893	Net Cash Equivalents	5.81	08/01/2037	USD	AAA	7,409.460	105.0295	7,782.12	1.00
3128LUUN4	FH ARM 1J0589 1YLIB+188.1 10.827	Net Cash Equivalents	5.81	08/01/2037	USD	AAA	25,768.220	105.0335	27,065.26	1.00
3128NFLT2	FH ARM 1A-1238 6MLIB+216.5 12.522	Net Cash Equivalents	6.37	10/01/2035	USD	AAA	652,891.430	103.2631	674,195.74	0.50
3128NGEQ4	FH ARM 1H1343 1YLIB+231.8 10.935	Net Cash Equivalents	5.92	08/01/2036	USD	AAA	25,560.030	104.4968	26,709.42	1.00
3128NGGD1	FH ARM 1H1396 1YCMT+225 10.593	Net Cash Equivalents	5.56	05/01/2037	USD	AAA	89,282.670	103.2473	92,181.95	1.00
3128PD2D1	FHLMC GOLD15YR #J0-2572	Net Cash Equivalents	7.50	06/01/2014	USD	AAA	731,236.260	105.7912	773,583.27	0.49
3128QGMN6	FH ARM 1N0365 6MLIB+141.8 11.527	Net Cash Equivalents	6.42	02/01/2037	USD	AAA	75,382.780	104.9990	79,151.14	1.00
3128QH6X3	FH ARM 1N1786 6MLIB+103.6 12.799	Net Cash Equivalents	6.86	09/01/2037	USD	AAA	1,727,726.000	103.8349	1,793,983.15	1.00
3128QSMV5	FH ARM 1G2172 1YLIB+175.8 10.571	Net Cash Equivalents	5.46	09/01/2037	USD	AAA	21,072.910	104.4940	22,019.93	1.00
3128QSSJ6	FH ARM 1G2321 1YLIB+186.8 10.764	Net Cash Equivalents	5.71	12/01/2037	USD	AAA	35,796.270	104.7548	37,498.31	1.00
3128QUA43	FH ARM 1G3627 1YLIB+164 10.717	Net Cash Equivalents	5.71	06/01/2037	USD	AAA	12,030.380	105.0845	12,642.07	0.50
3128S4K22	FH ARM 1Q-0313 1YLIB+178.5 10.537	Net Cash Equivalents	5.53	09/01/2037	USD	AAA	66,233.430	104.7825	69,401.07	1.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
3128X8E24	FED HOME LN MTGE NT (3MMM) FRN	Net Cash Equivalents	0.94	08/05/2011	USD	AAA	780,000.000	100.0363	780,283.14	0.10
3128X8HJ4	FED HOME LN MTGE NT (1433995M) FRN	Net Cash Equivalents	1.09	01/28/2011	USD	AAA	70,000.000	100.3587	70,251.09	0.08
3128X8RC8	FED HOME LN MTG NT (6MMM) FRN	Net Cash Equivalents	0.70	03/09/2011	USD	AAA	0.000	100.3677	0.00	0.19
3128X8RC8	FED HOME LN MTG NT (6MMM) FRN	Net Cash Equivalents	0.70	03/09/2011	USD	AAA	3,350,000.000	100.3677	3,362,317.95	0.19
3128X8UJ9	FED HOME LN MTGE NT (3MMM) FRN	Net Cash Equivalents	0.66	04/01/2011	USD	AAA	0.000	100.3381	0.00	0.25
3128X8UJ9	FED HOME LN MTGE NT (3MMM) FRN	Net Cash Equivalents	0.66	04/01/2011	USD	AAA	28,778,000.000	100.3381	28,875,298.42	0.25
31294JQA9	FHLMC GOLD15YR #E0-0449	Net Cash Equivalents	7.50	09/01/2011	USD	AAA	51,293.160	105.1862	53,953.35	0.49
31295MTT7	FH ARM 788662 1YTCM+223.0 12.046	Net Cash Equivalents	5.23	09/01/2031	USD	AAA	289,231.400	100.3992	290,385.96	0.00
31295MXU9	FH ARM 788791 1YTCM+238.1 12.83	Net Cash Equivalents	4.81	11/01/2029	USD	AAA	722,693.580	102.2881	739,229.58	0.00
31295N4U9	FH ARM 789835 1YTCM+225.0 10.64	Net Cash Equivalents	5.25	09/01/2032	USD	AAA	216,729.900	101.8213	220,677.13	0.00
31295Q2V2	FH ARM 877088 6MLIB+226.2 11.211	Net Cash Equivalents	5.14	07/01/2024	USD	AAA	16,004.450	102.9544	16,477.29	1.00
31295RA41	FH ARM 877227 6MLIB+212.5 10.635	Net Cash Equivalents	4.50	10/01/2024	USD	AAA	51,964.500	102.6463	53,339.64	0.50
31302PKF0	FHLMC GOLD MTG #K3-0294	Net Cash Equivalents	7.00	12/01/2047	USD	AAA	835,894.830	107.1709	895,836.00	0.73
31302US79	FHLMC GOLD MTG #K3-5042	Net Cash Equivalents	7.00	09/01/2047	USD	AAA	510,864.980	107.1709	547,498.59	0.73
31302US79	FHLMC GOLD MTG #K3-5042	Net Cash Equivalents	7.00	09/01/2047	USD	AAA	927,247.380	107.1709	993,739.34	0.73
31336CK51	FH ARM 972116 1YCMT+197.5 10.091	Net Cash Equivalents	3.98	02/01/2033	USD	AAA	7,245.540	101.0927	7,324.71	0.10
31336CKZ5	FH ARM 972112 1YCMT+222.5 10.311	Net Cash Equivalents	4.44	01/01/2033	USD	AAA	32,143.590	101.4656	32,614.70	0.10
31336CLB7	FH ARM 972122 1YCMT+197.5 9.54	Net Cash Equivalents	3.02	06/01/2033	USD	AAA	53,326.180	100.4476	53,564.89	0.50
31336CLQ4	FH ARM 972135 1YCMT+222.5 9.061	Net Cash Equivalents	3.97	09/01/2033	USD	AAA	544,856.080	100.9085	549,805.98	1.00
31336CMM2	FH ARM 972164 1YCMT+224.1 10.609	Net Cash Equivalents	4.54	01/01/2035	USD	AAA	376,130.830	102.4913	385,501.41	0.00
31336RWU0	FH ARM 1B0159 1YLIB+190.8 11.158	Net Cash Equivalents	5.03	11/01/2031	USD	AAA	128,430.490	103.4568	132,870.07	1.00
31337BA46	FH ARM 410927 1YTCM+284.0 10.09	Net Cash Equivalents	5.13	11/01/2035	USD	AAA	315,777.860	102.2437	322,863.09	0.00
3133T1NM0	FHR 1595 D TAC WC7.5792 W12	Net Cash Equivalents	7.00	10/15/2013	USD	AAA	50,252.670	107.9709	54,258.26	1.00
31340YKP3	FHR 32 C PAC WM17 WC10.5629	Net Cash Equivalents	9.50	03/15/2020	USD	AAA	8,748.370	100.2026	8,766.10	0.75
313421MJ5	FH ARM 350048 1YRCMT+175 12.50	Net Cash Equivalents	2.88	04/01/2017	USD	AAA	360,568.320	100.0484	360,742.93	0.50
31342AEZ8	FH ARM 780152 1YCMT+222.3 10.025	Net Cash Equivalents	4.50	01/01/2033	USD	AAA	29,134.070	101.0061	29,427.20	1.00
31346T5A8	FH ARM 400841 1YCMT+225 14	Net Cash Equivalents	5.13	07/01/2017	USD	AAA	45,449.360	101.3111	46,045.26	0.50
31346VGN3	FH ARM 390205 COFI+125.0 12.425	Net Cash Equivalents	3.25	06/01/2019	USD	AAA	27,733.010	99.6729	27,642.30	0.00
31346VJN0	FH ARM 390269 COFI+125 13.192	Net Cash Equivalents	3.75	01/01/2020	USD	AAA	30,847.740	99.3873	30,658.75	1.00
31348P3X6	FH ARM 77-5314 COFI+192.5 12.375	Net Cash Equivalents	4.97	06/01/2019	USD	AAA	65,000.350	100.5560	65,361.73	0.25
31348P5P1	FH ARM 775354 COFI + 150.1	Net Cash Equivalents	4.35	05/01/2019	USD	AAA	9,982.750	100.1945	10,002.17	1.00
31348QDX3	FH ARM 77-5518 COFI+169 12.577	Net Cash Equivalents	4.50	02/01/2018	USD	AAA	52,012.020	100.1869	52,109.21	0.00
31348QHZ4	FH ARM 77-5648 COFI+208.3 12.228	Net Cash Equivalents	5.09	05/01/2019	USD	AAA	482,530.260	100.3634	484,283.58	0.50
31348SFK5	FH ARM 785570 1YCMT+230.3 11.745	Net Cash Equivalents	4.88	02/01/2026	USD	AAA	128,876.160	101.6387	130,988.05	1.00
31348STS3	FH ARM 785961 1YCMT+217.6 13.127	Net Cash Equivalents	4.11	10/01/2026	USD	AAA	9,227.000	100.7404	9,295.31	0.10
31348TZK1	FH ARM 865246 1YCMT+224.2 14.737	Net Cash Equivalents	4.87	09/01/2018	USD	AAA	42,041.720	102.0763	42,914.65	1.00
31349AR20	FH ARM 745005 COFNA+133.5 13.835	Net Cash Equivalents	4.34	08/01/2017	USD	AAA	11,202.400	100.5367	11,262.53	0.00
31349AR61	FH ARM 745009 COFNA+140.5 12.305	Net Cash Equivalents	4.41	11/01/2017	USD	AAA	34,426.850	100.6553	34,652.45	0.00
31349ASR4	FH ARM 745028 COFNA+209.5 15.776	Net Cash Equivalents	5.24	02/01/2015	USD	AAA	71,752.410	102.2787	73,387.41	0.00
31349G3Q0	FH ARM 7-5307 1YCMT+223.3 11.747	Net Cash Equivalents	4.19	07/01/2025	USD	AAA	117,509.650	101.5916	119,379.95	1.00
31349T5Z0	FH ARM 782664 1YCMT+239.5 10.543	Net Cash Equivalents	5.52	04/01/2036	USD	AAA	89,663.910	102.7591	92,137.87	0.00
31349TCC3	FH ARM 781867 1YLIB+199.5 10.98	Net Cash Equivalents	4.88	08/01/2034	USD	AAA	5,753.440	102.4271	5,893.08	1.00
31358FDZ9	FNR 1990-122 F 1MLIB+85	Net Cash Equivalents	1.19	10/25/2020	USD	AAA	16,616.180	99.5381	16,539.43	0.00
31358GEB9	FNR 1991-29 H WM20 WC9.6637	Net Cash Equivalents	8.00	04/25/2021	USD	AAA	40,830.300	102.3293	41,781.35	0.90
31358GJD0	FNR 1991-34 F 1MO LIB+90BP	Net Cash Equivalents	1.24	04/25/2021	USD	AAA	20,324.470	100.5212	20,430.41	0.00
31358GSK4	FNR 1991-42 F 1MLIB+90	Net Cash Equivalents	1.24	05/25/2021	USD	AAA	54,338.230	100.5377	54,630.43	0.00
31358HWW1	FNR 1991-90 FA 1MLIB+45	Net Cash Equivalents	0.79	07/25/2021	USD	AAA	29,514.580	98.4046	29,043.70	0.00
31358JZG9	FNR 1991-140 F 1MLIB+90	Net Cash Equivalents	1.24	10/25/2021	USD	AAA	37,070.260	99.9619	37,056.12	0.00
31358KDK1	FNR 1991-151 F 1MLIB+40	Net Cash Equivalents	0.74	11/25/2021	USD	AAA	18,009.540	98.7095	17,777.12	0.00
31358KGZ5	FNR 1991-156-F 1MOLIBOR+130BP	Net Cash Equivalents	1.64	11/25/2021	USD	AAA	56,292.880	99.5579	56,044.02	0.00
31358LLQ7	FNR 1992-5 F SEQ T7Y+0	Net Cash Equivalents	3.40	01/25/2022	USD	AAA	75,910.900	97.7508	74,203.50	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31358MCA0	FNR 1992-39 FB SEQ T7Y-10	Net Cash Equivalents	3.30	03/25/2022	USD	AAA	26,456.250	102.0441	26,997.04	0.00
31358NBC5	FNR 1992-99 F 1MLIB+80	Net Cash Equivalents	1.14	05/25/2022	USD	AAA	12,968.200	100.2399	12,999.31	0.00
31358PXZ5	FNR 1992-154 FA 1MLIB+70	Net Cash Equivalents	1.04	08/25/2022	USD	AAA	14,127.180	98.5093	13,916.58	0.00
31358QES0	FNR 1992-162 FB T7Y-5	Net Cash Equivalents	3.35	09/25/2022	USD	AAA	12,988.310	103.0437	13,383.64	0.00
31358QUB9	FNR 1992-174 F COF11+50	Net Cash Equivalents	2.33	09/25/2022	USD	AAA	14,036.650	97.0946	13,628.83	0.00
31358UXT8	FNR G93-19 FD 10YCMT-65	Net Cash Equivalents	3.10	04/25/2023	USD	AAA	16,388.700	101.0967	16,568.43	0.00
31359RY63	FNR 1998-22-FA 1MO LIBOR +40	Net Cash Equivalents	0.72	04/18/2028	USD	AAA	10,070.010	98.6390	9,932.96	0.00
31359V6Z1	FNR 1999-37 F 1MLIB+40	Net Cash Equivalents	0.71	06/25/2029	USD	AAA	18,513.460	98.7111	18,274.84	0.00
313602CS1	FNR 1988-11 C SUP 1ML85	Net Cash Equivalents	1.19	05/25/2018	USD	AAA	43,197.000	99.8392	43,127.52	0.25
313616PH1	FN ARM 051724 COFNA+200 14.619	Net Cash Equivalents	5.25	09/01/2016	USD	AAA	4,377.090	100.3435	4,392.12	0.00
313616PK4	FN ARM 051726 COFNA+200 13.65	Net Cash Equivalents	5.13	10/01/2016	USD	AAA	11,005.200	100.2835	11,036.40	0.00
313616PN8	FN ARM 051729 COFNA+200 13.652	Net Cash Equivalents	5.00	11/01/2016	USD	AAA	6,219.130	100.8094	6,269.47	0.00
313618BM1	FN ARM 053144 COFNA+200 13.25	Net Cash Equivalents	4.63	06/01/2017	USD	AAA	5,538.560	100.9147	5,589.22	0.00
313618BN9	FN ARM 053145 COFNA+200 13.267	Net Cash Equivalents	5.50	07/01/2017	USD	AAA	25,663.760	99.7728	25,605.46	0.00
313619ZX9	FN ARM 054758 COFNA+200 13.25	Net Cash Equivalents	4.63	06/01/2017	USD	AAA	3,595.430	100.9147	3,628.32	0.00
31361HL57	FN ARM 031848 COFI + 125 13.51 T	Net Cash Equivalents	3.55	08/01/2026	USD	AAA	20,144.040	100.1963	20,183.58	0.00
31361HL65	FN ARM 031849 COFI +125 13.55 T	Net Cash Equivalents	3.60	07/01/2026	USD	AAA	16,777.790	100.2003	16,811.40	0.00
313622NZ1	FN ARM 076008 COF11+125 12	Net Cash Equivalents	3.38	08/01/2018	USD	AAA	39,039.720	99.8787	38,992.38	0.00
31362BSP8	FN ARM 056326 COFNA+200 13.724	Net Cash Equivalents	5.25	09/01/2017	USD	AAA	14,662.090	100.4186	14,723.46	0.00
31362DE46	FN ARM 057755 COFI+125.0 13.0	Net Cash Equivalents	2.88	07/01/2017	USD	AAA	8,395.590	100.5903	8,445.15	0.00
31362DEL8	FN ARM 057739 COFI+125 14.22	Net Cash Equivalents	2.88	10/01/2017	USD	AAA	26,007.640	100.5507	26,150.85	0.00
31362DFQ6	FN ARM 57775 COFI+125	Net Cash Equivalents	2.88	05/01/2018	USD	AAA	44,195.050	100.8222	44,558.42	0.00
31362DGV4	FN ARM 57812 COFI+125 12.472 T	Net Cash Equivalents	5.16	09/01/2018	USD	AAA	31,233.650	102.2455	31,935.00	0.00
31362DK49	FN ARM 057915 COF11+150 12.2	Net Cash Equivalents	4.61	08/01/2017	USD	AAA	18,977.080	99.9115	18,960.28	0.00
31362DK56	FN ARM 057916 COF11+175 12.45	Net Cash Equivalents	4.86	08/01/2017	USD	AAA	7,797.200	99.9502	7,793.32	0.00
31362DPV4	FN ARM 058036 COF11+150 12.073	Net Cash Equivalents	4.78	07/01/2017	USD	AAA	8,449.370	99.9373	8,444.08	0.00
31362DPY8	FN ARM 058039 COF11+150 12.2	Net Cash Equivalents	4.61	08/01/2017	USD	AAA	4,789.600	99.9115	4,785.36	0.00
31362DPZ5	FN ARM 058040 COF11+175 12.409	Net Cash Equivalents	4.86	08/01/2017	USD	AAA	10,172.100	99.9502	10,167.04	0.00
31362JF34	FN ARM 062286 COF11+187.5 12.448	Net Cash Equivalents	4.73	12/01/2027	USD	AAA	6,964.400	100.4524	6,995.91	0.00
31362JF42	FN ARM 062287 COF11+187.5 12.488	Net Cash Equivalents	4.76	01/01/2028	USD	AAA	4,322.030	100.4823	4,342.87	0.00
31362JF59	FN ARM 062288 COF11+187.5 12.225	Net Cash Equivalents	5.00	02/01/2028	USD	AAA	4,487.150	100.5236	4,510.64	0.00
31362JF83	FN ARM 062291 COF11+187.5 12.18	Net Cash Equivalents	4.35	05/01/2028	USD	AAA	11,577.960	100.0596	11,584.87	0.00
31362JY82	FN ARM 062835 COF11+162.5 12.72	Net Cash Equivalents	4.75	01/01/2027	USD	AAA	16,089.580	100.4557	16,162.91	0.00
31362L4Q0	FN ARM 64731 COFI +125 12.99T	Net Cash Equivalents	4.19	12/01/2027	USD	AAA	36,561.310	100.1233	36,606.40	1.00
31362LB41	FN ARM 063959 COFI+125 11.988	Net Cash Equivalents	3.25	09/01/2017	USD	AAA	12,180.780	99.9056	12,169.28	0.00
31362PVE8	FN ARM 67213 COFI+125 11.875 X	Net Cash Equivalents	2.88	07/01/2018	USD	AAA	29,441.660	100.4597	29,577.01	0.00
31362TGZ0	FN ARM 070416 6MTCM+200 13.968	Net Cash Equivalents	3.74	07/01/2019	USD	AAA	91,794.750	98.7574	90,654.08	0.25
31362TNW9	FN ARM 070605 1YCMT+180 12.26	Net Cash Equivalents	3.14	01/01/2018	USD	AAA	78,569.360	99.5352	78,204.14	0.00
31362TPG2	FN ARM 070623 COF11+154.5 12.069	Net Cash Equivalents	3.55	01/01/2019	USD	AAA	9,764.280	100.3414	9,797.61	0.00
31362UC57	FN ARM 071192 COFI+125.0 11.875	Net Cash Equivalents	2.88	07/01/2018	USD	AAA	52,587.770	100.4597	52,829.52	0.00
313633KK4	FN ARM 105698 COF11+143 14.573	Net Cash Equivalents	4.41	07/01/2018	USD	AAA	10,282.580	100.2238	10,305.59	0.00
31363KSQ5	FN ARM 091427 COF11+159.5 11.723	Net Cash Equivalents	4.39	11/01/2018	USD	AAA	2,079.140	99.7890	2,074.75	0.00
31363QQT8	FN ARM 095866 COFNA+184.5 15.605	Net Cash Equivalents	4.79	03/01/2016	USD	AAA	6,508.640	100.2374	6,524.09	0.00
31363QQV3	FN ARM 095868 1YCMT+219.2 14.015	Net Cash Equivalents	3.39	05/01/2018	USD	AAA	26,490.700	100.6135	26,653.21	0.50
31364MEC6	FN ARM 110931 COF11+185.5 12.355	Net Cash Equivalents	4.98	11/01/2020	USD	AAA	15,689.650	100.1902	15,719.49	0.00
31364SQC0	FN ARM 115751 COFI + 125 13.066T	Net Cash Equivalents	2.63	11/01/2020	USD	AAA	55,641.300	99.6879	55,467.64	1.00
31364TLN9	FN ARM 116533 COFI +125 13.04 T	Net Cash Equivalents	2.63	11/01/2020	USD	AAA	16,974.550	99.6879	16,921.57	0.00
31364TMY4	FN ARM 116575 COF11+125 11.842	Net Cash Equivalents	2.86	03/01/2020	USD	AAA	12,327.410	100.3534	12,370.98	0.00
31364VQ66	FN ARM 118477 COF11+125 12.002	Net Cash Equivalents	4.18	01/01/2018	USD	AAA	9,965.700	99.9592	9,961.64	0.00
31364VRJ7	FN ARM 118489 COF11+125 12.95	Net Cash Equivalents	3.25	12/01/2020	USD	AAA	13,141.100	100.3576	13,188.10	0.00
31364X2C5	FN ARM 120571 COF11+150 13.375	Net Cash Equivalents	4.26	09/01/2017	USD	AAA	17,087.600	100.1003	17,104.74	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31365WK44	FN ARM 139915 COFNA+200 12.824	Net Cash Equivalents	5.09	01/01/2018	USD	AAA	9,129.680	100.8665	9,208.79	0.00
31367XWB1	FN ARM 182542 6MLIB+160 10.777	Net Cash Equivalents	4.98	09/01/2022	USD	AAA	31,675.930	107.0313	33,903.14	0.00
31368RLU3	FN ARM 197539 COF11+185.2 13.062	Net Cash Equivalents	4.68	05/01/2019	USD	AAA	10,783.200	99.9728	10,780.26	0.00
31370Q6L8	FN ARM 238575 COFI +125 12.27T	Net Cash Equivalents	3.25	03/01/2033	USD	AAA	80,305.880	99.7098	80,072.83	1.00
31371MY92	FNMA PASS THRU MTG #256436	Net Cash Equivalents	6.00	10/01/2036	USD	AAA	47,660.780	104.7676	49,933.06	0.98
31371NUE3	FNMA PASS THRU MTG #257181	Net Cash Equivalents	6.00	04/01/2038	USD	AAA	277,952.690	104.3770	290,118.55	0.98
31371NUE3	FNMA PASS THRU MTG #257181	Net Cash Equivalents	6.00	04/01/2038	USD	AAA	25,389,230.210	104.3770	26,500,504.88	0.98
31371QSY5	FNMA PASS THRU MTG #258935	Net Cash Equivalents	6.00	02/01/2037	USD	AAA	833,905.090	104.7676	873,662.17	0.98
31373EQK2	FN ARM 291258 6MLIB+212.5 11.250	Net Cash Equivalents	5.13	09/01/2024	USD	AAA	57,306.400	102.6350	58,816.41	0.00
31373GT65	FN ARM 293173 1YCMT+225 11.625	Net Cash Equivalents	5.25	09/01/2024	USD	AAA	212,155.680	100.2930	212,777.27	0.50
31373UJB4	FN ARM 303658 3YCMT+208.6 10.722	Net Cash Equivalents	4.65	09/01/2024	USD	AAA	7,165.550	101.7730	7,292.59	1.00
31373UPH4	FN ARM 303824 1YCMT+214.4 10.429	Net Cash Equivalents	4.22	07/01/2025	USD	AAA	3,063.200	101.6879	3,114.90	0.50
31374EL83	FN ARM 311851 1YCMT+212.5 11.740	Net Cash Equivalents	3.38	07/01/2025	USD	AAA	61,501.610	100.9347	62,076.45	0.10
31374VCJ1	FN ARM 325073 1YTCM+259.8 12.33	Net Cash Equivalents	5.55	10/01/2025	USD	AAA	4,661.810	101.0373	4,710.17	0.00
31375BS81	FN ARM 330043 1YTCM+214.3 11.582	Net Cash Equivalents	4.27	10/01/2025	USD	AAA	56.540	100.2416	56.68	0.00
31375QS56	FN ARM 342042 1YCMT+195.5 10.410	Net Cash Equivalents	3.55	06/01/2025	USD	AAA	4,630.660	100.5032	4,653.96	0.25
31376XXU7	FN ARM 368891 1YRCMT 227.5 12.09	Net Cash Equivalents	4.55	04/01/2024	USD	AAA	19,436.860	101.8673	19,799.81	0.50
31376XZY7	FN ARM 368959 1YCMT+217 11.184	Net Cash Equivalents	4.65	10/01/2025	USD	AAA	76,642.970	101.1997	77,562.48	0.00
31383VST1	FN ARM 514530 1YCMT+212.6 12.251	Net Cash Equivalents	4.25	11/01/2029	USD	AAA	100,982.350	101.1484	102,142.05	0.78
31384DRK0	FN ARM 520790 1YTCM+226.4 11.129	Net Cash Equivalents	5.22	04/01/2028	USD	AAA	25,315.140	101.8560	25,784.98	0.00
31384V7L0	FN ARM 535599 1YRTSY 140 10.42	Net Cash Equivalents	2.74	10/01/2040	USD	AAA	146,515.400	99.7670	146,174.04	0.25
31384WAP5	FN ARM 535614 COFI +164 12.50 T	Net Cash Equivalents	4.39	01/01/2029	USD	AAA	197,703.990	100.0475	197,797.93	1.00
31385HUF7	FN ARM 545182 1YTCM+226.1 12.065	Net Cash Equivalents	4.36	03/01/2038	USD	AAA	10,267.120	101.8186	10,453.84	0.00
31385HVV1	FN ARM 545228 1YRCMT 218.7 11.8	Net Cash Equivalents	4.89	09/01/2031	USD	AAA	3,844.070	100.6617	3,869.51	0.50
31385W6E4	FN ARM 555369 1MTCM+219.3 10.247	Net Cash Equivalents	3.91	08/01/2036	USD	AAA	27,950.240	100.6292	28,126.09	0.00
31385XAE7	FN ARM 555405 1YCMT+225.1 10.548	Net Cash Equivalents	4.68	03/01/2033	USD	AAA	360,137.280	100.7326	362,775.82	0.00
31385XNT0	FN ARM 555802 1YCMT+204.2 10.314	Net Cash Equivalents	3.09	07/01/2032	USD	AAA	441,902.820	100.4904	444,069.82	0.25
31385YUM5	FN ARM 556888 12MTA+229.0 13.18	Net Cash Equivalents	4.16	06/01/2019	USD	AAA	20,651.930	101.7498	21,013.29	0.00
31386C4B5	FN ARM 559818 1YTA+140 10.745	Net Cash Equivalents	2.74	10/01/2040	USD	AAA	123,122.300	99.7987	122,874.50	0.00
31386M2G4	FN ARM 567875 1YCMT+249.8 9.573	Net Cash Equivalents	5.47	09/01/2030	USD	AAA	108,843.100	100.9929	109,923.80	1.00
31388G7H8	FN ARM 604896 1YCMT+200 10.279	Net Cash Equivalents	5.00	09/01/2032	USD	AAA	24,347.940	102.1184	24,863.74	0.50
31388HR92	FN ARM 605412 6MLIB+190.2 11.502	Net Cash Equivalents	4.84	08/01/2031	USD	AAA	235,334.400	101.5652	239,017.91	0.00
31388K2K7	FN ARM 607478 1YRCMT 225.9 2.26	Net Cash Equivalents	5.40	09/01/2031	USD	AAA	166,685.970	101.8940	169,843.07	1.00
31388WV86	FN ARM 617239 1YLIB+136.1 11.178	Net Cash Equivalents	4.82	12/01/2031	USD	AAA	46,098.970	103.4885	47,707.15	0.00
31389EYU3	FN ARM 623623 1YCMT+169.5 11.181	Net Cash Equivalents	2.95	02/01/2032	USD	AAA	76,547.890	100.5252	76,949.96	0.10
31389HWK0	FN ARM 626250 1YR CMT +213 9.545	Net Cash Equivalents	3.59	02/01/2033	USD	AAA	67,571.360	101.1878	68,373.96	0.50
31389KYU9	FN ARM 628123 1YLIB+163.8 11.43	Net Cash Equivalents	3.92	02/01/2032	USD	AAA	49,289.730	102.4126	50,478.90	0.00
31389L4S5	FN ARM 629133 1YTCM+212.5 10.746	Net Cash Equivalents	3.25	05/01/2032	USD	AAA	3,670.380	101.1862	3,713.92	0.00
31389LDH9	FN ARM 628404 1YCMT+219.3 11.507	Net Cash Equivalents	3.38	02/01/2032	USD	AAA	168,517.830	100.9709	170,154.01	0.10
31390EWB4	FN ARM 644242 1YRLIB+182.6 10.90	Net Cash Equivalents	5.28	08/01/2032	USD	AAA	26,667.330	102.5011	27,334.30	0.25
31390LPW0	FN ARM 649437 1YTCM+226.6 10.128	Net Cash Equivalents	5.15	08/01/2032	USD	AAA	234,826.500	101.3451	237,985.07	0.00
31390N4G4	FN ARM 651623 1YCMT216.9 9.753	Net Cash Equivalents	4.76	07/01/2032	USD	AAA	41,045.110	100.8015	41,374.09	0.50
31390NRJ3	FN ARM 651289 1YCMT+227 9.931	Net Cash Equivalents	4.99	06/01/2032	USD	AAA	373,340.060	103.1093	384,948.44	0.25
31390RVZ3	FN ARM 654132 1YCMT+227.5 10.345	Net Cash Equivalents	5.28	09/01/2032	USD	AAA	38,024.220	101.5049	38,596.44	0.50
31391AJN0	FN ARM 660969 1YCMT+221.9 10.091	Net Cash Equivalents	5.19	08/01/2032	USD	AAA	31,800.240	101.4337	32,256.16	0.50
31391BBP1	FN ARM 661646 1YLIB+159 10.489	Net Cash Equivalents	4.91	10/01/2032	USD	AAA	44,034.710	102.2149	45,010.03	1.00
31391JKL3	FN ARM 668199 1YRCMT+222 10.18	Net Cash Equivalents	4.55	12/01/2032	USD	AAA	35,395.700	101.5281	35,936.58	0.25
31391JP87	FN ARM 668347 1YCMT+200 10.012	Net Cash Equivalents	4.27	11/01/2032	USD	AAA	34,975.220	101.5033	35,501.01	0.75
31391LYM1	FN ARM 670416 CMT1Y+221.8 10.374	Net Cash Equivalents	5.13	10/01/2032	USD	AAA	260,457.940	101.5848	264,585.76	0.75
31391PQ82	FN ARM 672879 1YCMT+212.5 10.263	Net Cash Equivalents	4.25	11/01/2032	USD	AAA	122,874.160	101.1837	124,328.62	0.75
31391SF62	FN ARM 675289 1YCMT+221.5 10.779	Net Cash Equivalents	4.41	12/01/2032	USD	AAA	118,388.600	102.3255	121,141.77	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
313920ZH6	FNR 2001-46 F 1MLLIB+40	Net Cash Equivalents	0.72	09/18/2031	USD	AAA	19,295.080	99.0535	19,112.44	0.00
31392DGS5	FNR 2002-33 A1 WM27 WC8.0055	Net Cash Equivalents	7.00	06/25/2032	USD	AAA	166,612.140	108.6997	181,106.95	0.73
31392DQ70	FNW 2002-W8-F 1MOLIB+40	Net Cash Equivalents	0.71	09/25/2032	USD	AAA	59,701.110	94.8132	56,604.53	0.00
31392E7G9	FNR 2002-71 FT SEQ 1MOLIB+35	Net Cash Equivalents	0.66	11/25/2032	USD	AAA	30,117.210	98.5408	29,677.74	0.00
31393T7H3	FNR 2004-11 A 1MLLIBOR+12	Net Cash Equivalents	0.43	03/25/2034	USD	AAA	32,832.830	91.1195	29,917.11	0.00
31393XGV3	FNW 2004-W2 5AF PT 1MLLIBOR+35	Net Cash Equivalents	0.66	03/25/2044	USD	AAA	67,393.630	94.2743	63,534.87	0.00
31394ANT9	FNR 2004-63 FA PT 1MLLIB+15	Net Cash Equivalents	0.46	08/25/2034	USD	AAA	18,670.650	95.2537	17,784.48	0.00
31395A3J2	FSPC T-61 1A1 12MTA+140	Net Cash Equivalents	2.84	07/25/2044	USD	AAA	41,340.020	99.0109	40,931.13	0.00
31396GS44	FHR 3098 KB WM35 WC6.1036	Net Cash Equivalents	5.50	11/15/2024	USD	AAA	31,641.160	102.0446	32,288.09	1.00
31396KBZ4	FNR 2006-76 QF 1MLLIB+40	Net Cash Equivalents	0.71	08/25/2036	USD	AAA	60,167.520	97.2700	58,524.92	0.00
31396L4T4	FNR 2006-118 A2 SEQ 1MLLIB+6	Net Cash Equivalents	0.37	12/25/2036	USD	AAA	366,969.640	90.2826	331,309.73	0.00
31396X3Q5	FNR 2007-114 A6 1MLLIB+20	Net Cash Equivalents	0.51	10/27/2037	USD	AAA	4,000,000.000	91.0625	3,642,500.00	0.00
31400AMC9	FN ARM 681755 1YTCM+200.0 9.821	Net Cash Equivalents	4.25	01/01/2033	USD	AAA	92,947.680	101.4687	94,312.78	0.00
31400AMQ8	FN ARM 681767 CMT1Y+200 9.982	Net Cash Equivalents	4.15	01/01/2033	USD	AAA	102,219.530	101.4483	103,699.96	0.25
31400ANT1	FN ARM 681802 1YCMT+200.1 9.585	Net Cash Equivalents	3.94	02/01/2033	USD	AAA	73,383.020	101.3733	74,390.79	0.50
31400APL6	FN ARM 681827 1YCMT+212.5 9.609	Net Cash Equivalents	4.04	02/01/2033	USD	AAA	48,528.620	100.9369	48,983.30	0.10
31400JVR7	FN ARM 689224 1YCMT+221.5 9.700	Net Cash Equivalents	3.33	04/01/2033	USD	AAA	106,946.780	100.9674	107,981.42	0.10
31400SXE4	FN ARM 696477 1YCMT+221.5 10.374	Net Cash Equivalents	3.18	04/01/2018	USD	AAA	72,547.650	100.5771	72,966.33	0.79
31400XZG6	FN ARM 701043 1YRLIB+161.9 10.0	Net Cash Equivalents	3.64	04/01/2033	USD	AAA	16,948.660	102.4342	17,361.23	0.46
31401D6F3	FN ARM 705670 1YCMT+215.2 10.169	Net Cash Equivalents	3.07	05/01/2033	USD	AAA	65,208.960	101.1072	65,930.94	0.50
31402CXQ0	FN ARM 725287 CMT1Y+213.3 10.409	Net Cash Equivalents	4.48	08/01/2036	USD	AAA	210,453.890	101.7865	214,213.72	0.25
31402DBW9	FN ARM 725553 1YTCM+198 13.102	Net Cash Equivalents	4.01	09/01/2033	USD	AAA	66,995.000	101.7866	68,191.95	0.00
31402DL81	FNMA PASS THRU FHA/VA #725851	Net Cash Equivalents	7.00	07/01/2034	USD	AAA	1,084,609.850	109.6447	1,189,216.89	0.73
31402KR63	FN ARM 731409 1YRCMT+228 9.147	Net Cash Equivalents	5.16	09/01/2033	USD	AAA	24,271.860	101.5189	24,640.53	0.75
31402MPX2	FN ARM 733138 1YCMT+224.5 9.687	Net Cash Equivalents	2.94	05/01/2034	USD	AAA	427,182.880	100.7979	430,591.40	0.50
31402QZY0	FN ARM 735259 CMT1Y+221.3 9.867	Net Cash Equivalents	4.10	05/01/2038	USD	AAA	326,791.520	101.5643	331,903.57	0.25
31402RKC2	FN ARM 735691 1YCMT+224.9 10.426	Net Cash Equivalents	3.88	04/01/2032	USD	AAA	126,811.130	100.4612	127,395.92	1.00
31402VZX1	FN ARM 739758 6MLIB+156 10.043	Net Cash Equivalents	3.95	08/01/2033	USD	AAA	221,357.630	101.8969	225,556.64	0.71
31403AU60	FN ARM 743205 1YLIB+173.1 10.323	Net Cash Equivalents	5.30	10/01/2033	USD	AAA	14,252.970	104.7019	14,923.14	0.48
31403CU41	FN ARM 745003 1YCMT+218.9 10.008	Net Cash Equivalents	4.00	05/01/2033	USD	AAA	625,366.800	100.7107	629,811.21	0.00
31403DV22	FNMA PASS THRU MTG #745933	Net Cash Equivalents	6.00	09/01/2036	USD	AAA	613,296.980	104.7676	642,536.39	0.98
31403DXB0	FN ARM 745974 1YLIB+180.9 10.990	Net Cash Equivalents	6.01	10/01/2036	USD	AAA	119,012.960	105.0338	125,003.86	0.95
31403HDB3	FN ARM 748998 1ML+120.3 11.08	Net Cash Equivalents	1.61	11/01/2028	USD	AAA	833,818.020	101.6351	847,451.49	0.00
31403K3J0	FN ARM 751501 1YCMT+221.5 9.293	Net Cash Equivalents	3.83	12/01/2033	USD	AAA	161,069.750	100.4773	161,838.59	1.00
31403NCZ8	FN ARM 753488 1YCMT+215.2 9.432	Net Cash Equivalents	4.79	11/01/2033	USD	AAA	47,919.290	102.2504	48,997.68	1.00
31403UYK1	FN ARM 758614 6MLIB+155 10.53	Net Cash Equivalents	3.39	11/01/2033	USD	AAA	132,158.780	102.7662	135,814.59	0.77
31404ERM0	FN ARM 766492 1YCMT+215.4 9.700	Net Cash Equivalents	3.45	03/01/2034	USD	AAA	154,645.640	100.9955	156,185.16	0.10
31405MAQ0	FNMA 793015 1YLIB+166 9.679	Net Cash Equivalents	4.73	10/01/2034	USD	AAA	475,584.490	103.4469	491,977.28	1.00
31405NQY4	FNMA PASS THRU MTG #794371	Net Cash Equivalents	6.00	09/01/2034	USD	AAA	405,437.600	105.1738	426,414.24	0.98
31405U5T2	FN ARM 800158 1YRLIB+160.8 9.60	Net Cash Equivalents	4.57	11/01/2034	USD	AAA	46,874.610	103.1272	48,340.47	0.89
31405VC62	FN ARM 800293 CMT1Y+192 8.604	Net Cash Equivalents	4.11	12/01/2034	USD	AAA	492,776.540	100.3366	494,435.46	0.00
31406DAF3	FN ARM #806506 12MTA+120 8.804	Net Cash Equivalents	2.54	10/01/2044	USD	AAA	23,115.660	98.5233	22,774.31	0.00
31406DYU4	FN ARM 807223 1YLIB+180 9.191	Net Cash Equivalents	4.47	01/01/2035	USD	AAA	487,931.870	102.9298	502,227.16	1.00
31406TWG2	FN ARM 819747 6MLIB+146.5 10.941	Net Cash Equivalents	4.69	01/01/2035	USD	AAA	309,969.840	102.3637	317,296.50	0.99
31407FUQ1	FN ARM 829591 1YCMT+217.3 9.477	Net Cash Equivalents	3.55	07/01/2035	USD	AAA	43,495.600	100.7170	43,807.48	0.00
31407JDR0	FNMA PASS THRU MTG #831812	Net Cash Equivalents	6.00	09/01/2036	USD	AAA	152,063.210	104.7676	159,312.94	0.98
31407JHG0	FNMA PASS THRU MTG #831931	Net Cash Equivalents	6.00	12/01/2036	USD	AAA	209,187.920	104.7676	219,161.12	0.98
31407NZS5	FNMA PASS THRU MTG #836053	Net Cash Equivalents	6.00	09/01/2035	USD	AAA	660,737.050	104.9238	693,270.61	0.98
31407SNV0	FNMA PASS THRU MTG #839304	Net Cash Equivalents	6.00	09/01/2035	USD	AAA	159,780.230	104.9238	167,647.53	0.98
31407YFY0	FN ARM 844483 1YCMT+194.7 10.646	Net Cash Equivalents	4.21	12/01/2035	USD	AAA	26,230.460	101.1770	26,539.19	1.00
31408DXE9	FN ARM 848577 1YCMT+180.2 10.588	Net Cash Equivalents	4.00	12/01/2035	USD	AAA	43,076.260	99.3343	42,789.49	1.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31408EJB9	FNMA PASS THRU MTG #849058	Net Cash Equivalents	6.00	01/01/2036	USD	AAA	178,596.440	104.9238	187,390.22	0.98
31409BD46	FN ARM 866023 CMT1Y+249.5 11.038	Net Cash Equivalents	3.88	03/01/2036	USD	AAA	686,864.480	101.0632	694,167.52	0.25
31409YGN1	FNMA PASS THRU MTG #882305	Net Cash Equivalents	6.00	07/01/2036	USD	AAA	157,180.220	104.7676	164,673.91	0.98
31410BDM3	FNMA PASS THRU MTG #884008	Net Cash Equivalents	6.00	05/01/2036	USD	AAA	711,556.440	104.7676	745,480.45	0.98
31410DQS2	FN ARM 886165 1YCMT+227.9 11.351	Net Cash Equivalents	4.14	07/01/2036	USD	AAA	105,463.470	101.2511	106,782.92	0.89
31410ELC0	FNMA PASS THRU MTG #886923	Net Cash Equivalents	6.00	09/01/2036	USD	AAA	410,213.050	104.7676	429,770.37	0.98
31410GGR8	FNMA PASS THRU MTG #888608	Net Cash Equivalents	6.00	05/01/2037	USD	AAA	111,562.020	104.7676	116,880.85	0.98
31410KB78	FNMA PASS THRU MTG #889362	Net Cash Equivalents	6.00	03/01/2038	USD	AAA	315,192.580	104.7676	330,219.63	0.98
31410KJY1	FNMA PASS THRU MTG #889579	Net Cash Equivalents	6.00	05/01/2038	USD	AAA	19,439,673.120	104.6738	20,348,244.56	0.98
31410KNG5	FNMA PASS THRU MTG #889691	Net Cash Equivalents	6.00	07/01/2038	USD	AAA	0.050	104.6738	0.05	0.98
31410KNG5	FNMA PASS THRU MTG #889691	Net Cash Equivalents	6.00	07/01/2038	USD	AAA	10,276,242.430	104.6738	10,756,533.45	0.98
31410PJZ7	FNMA PASS THRU MTG #893180	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	518,500.810	104.6738	542,734.50	0.98
31410R5Z8	FNMA PASS THRU MTG #895564	Net Cash Equivalents	6.00	05/01/2036	USD	AAA	150,493.790	104.7676	157,668.70	0.98
31410SB30	FNMA PASS THRU MTG #895658	Net Cash Equivalents	7.00	08/01/2036	USD	AAA	2,785,216.560	108.2021	3,013,664.14	0.73
31410TYJ8	FNMA PASS THRU MTG #897213	Net Cash Equivalents	6.00	08/01/2036	USD	AAA	620,470.410	104.7676	650,051.95	0.98
31410UPC0	FNMA PASS THRU MTG #897819	Net Cash Equivalents	6.00	09/01/2036	USD	AAA	2,250,656.630	104.7676	2,357,958.44	0.98
31410VUT5	FNMA PASS THRU MTG #898894	Net Cash Equivalents	6.00	11/01/2036	USD	AAA	517,698.750	104.7676	542,380.44	0.98
31410X3E4	FNMA PASS THRU MTG #900897	Net Cash Equivalents	6.00	01/01/2037	USD	AAA	460,736.650	104.7676	482,702.63	0.98
31410YW34	FNMA PASS THRU MTG #901666	Net Cash Equivalents	6.00	10/01/2036	USD	AAA	1,621,844.570	104.7676	1,699,167.28	0.98
31410YZF4	FNMA PASS THRU MTG #901742	Net Cash Equivalents	6.00	10/01/2036	USD	AAA	562,168.930	104.7676	588,970.77	0.98
31411AD51	FNMA PASS THRU MTG #902024	Net Cash Equivalents	6.00	12/01/2036	USD	AAA	19,618.440	104.7676	20,553.76	0.98
31411EB22	FNMA PASS THRU MTG #905557	Net Cash Equivalents	6.00	11/01/2036	USD	AAA	1,692,666.110	104.7676	1,773,365.66	0.98
31411RFL7	FNMA PASS THRU MTG #912871	Net Cash Equivalents	6.00	02/01/2037	USD	AAA	700,514.140	104.6738	733,254.97	0.98
31412DLW6	FNMA PASS THRU MTG #922041	Net Cash Equivalents	6.00	02/01/2037	USD	AAA	526,890.050	104.6738	551,515.84	0.98
31412MDN5	FNMA PASS THRU MTG #929009	Net Cash Equivalents	6.00	01/01/2038	USD	AAA	0.000	104.6738	0.00	0.98
31412MDN5	FNMA PASS THRU MTG #929009	Net Cash Equivalents	6.00	01/01/2038	USD	AAA	4,040,660.420	104.6738	4,229,513.94	0.98
31412XV35	FNMA PASS THRU MTG #938134	Net Cash Equivalents	6.00	07/01/2037	USD	AAA	834,489.300	104.6738	873,491.66	0.98
31413ALM3	FNMA PASS THRU MTG #939632	Net Cash Equivalents	6.00	06/01/2037	USD	AAA	248,846.310	104.6738	260,476.96	0.98
31413CF53	FNMA PASS THRU MTG #941288	Net Cash Equivalents	6.00	07/01/2037	USD	AAA	251,887.680	104.6738	263,660.48	0.98
31413EY82	FNMA PASS THRU MTG #943635	Net Cash Equivalents	6.00	10/01/2037	USD	AAA	19,131,651.360	104.6738	20,025,826.48	0.98
31413F7B2	FNMA PASS THRU MTG #944690	Net Cash Equivalents	6.00	07/01/2037	USD	AAA	74,106.850	104.6738	77,570.46	0.98
31413G6P0	FNMA PASS THRU MTG #945578	Net Cash Equivalents	6.00	10/01/2037	USD	AAA	114,508.880	104.7676	119,968.18	0.98
31413HLL0	FNMA PASS THRU MTG #945931	Net Cash Equivalents	6.00	08/01/2037	USD	AAA	573,588.510	104.6738	600,397.05	0.98
31413JW91	FNMA PASS THRU MTG #947172	Net Cash Equivalents	6.00	10/01/2037	USD	AAA	591,253.400	104.6738	618,887.40	0.98
31413MLC9	FNMA PASS THRU MTG #949523	Net Cash Equivalents	6.00	10/01/2037	USD	AAA	851,477.340	104.6738	891,273.93	0.98
31413MSQ1	FNMA PASS THRU MTG #949727	Net Cash Equivalents	6.00	09/01/2037	USD	AAA	172,407.710	104.6738	180,465.75	0.98
31413QRG5	FNMA PASS THRU MTG #952387	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	63,687.810	104.6738	66,664.47	0.98
31413RU38	FNMA PASS THRU MTG #953402	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	137,997.300	104.6738	144,447.06	0.98
31413T2X9	FNMA PASS THRU MTG #955390	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	727,658.740	104.6738	761,668.05	0.98
31413T2X9	FNMA PASS THRU MTG #955390	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	1,967,373.510	104.6738	2,059,324.61	0.98
31413TDD1	FNMA PASS THRU MTG #954700	Net Cash Equivalents	6.00	10/01/2037	USD	AAA	61,828.240	104.6738	64,717.99	0.98
31413USG5	FNMA PASS THRU MTG #956019	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	308,153.070	104.6738	322,555.61	0.98
31413UJZ0	FNMA PASS THRU MTG #956100	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	127,910.240	104.6738	133,888.54	0.98
31413VM20	FNMA PASS THRU MTG #956777	Net Cash Equivalents	6.00	12/01/2037	USD	AAA	1,936,846.990	104.6738	2,027,371.89	0.98
31413YZG9	FNMA PASS THRU MTG #959843	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	110,794.830	104.6738	115,973.19	0.98
31414ADX7	FNMA PASS THRU MTG #960118	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	0.020	104.6738	0.02	0.98
31414ADX7	FNMA PASS THRU MTG #960118	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	4,674,876.160	104.6738	4,893,371.83	0.98
31414AHL9	FNMA PASS THRU MTG #960235	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	91,235.520	104.6738	95,499.71	0.98
31414GC49	FNMA PASS THRU MTG #965491	Net Cash Equivalents	6.00	12/01/2037	USD	AAA	1,824,535.120	104.6738	1,909,810.76	0.98
31414JD34	FNMA PASS THRU MTG #967322	Net Cash Equivalents	6.00	01/01/2038	USD	AAA	206,040.440	104.6526	215,626.68	0.98
31414JYE7	FNMA PASS THRU MTG #967909	Net Cash Equivalents	6.00	02/01/2038	USD	AAA	24,213.900	104.6526	25,340.47	0.98

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31414MAW6	FNMA PASS THRU MTG #969921	Net Cash Equivalents	6.00	01/01/2038	USD	AAA	448,220.480	104.6738	469,169.53	0.98
31414MCS3	FNMA PASS THRU MTG #969981	Net Cash Equivalents	6.00	05/01/2038	USD	AAA	865,373.840	104.6526	905,636.03	0.98
31414QDK0	FNMA PASS THRU MTG #972706	Net Cash Equivalents	6.00	02/01/2038	USD	AAA	550,931.860	104.6526	576,564.39	0.98
31414YEP1	FNMA PASS THRU MTG #979942	Net Cash Equivalents	6.00	05/01/2038	USD	AAA	449,863.340	104.6526	470,793.68	0.98
31415BZA0	FNMA PASS THRU MTG #982337	Net Cash Equivalents	6.00	08/01/2038	USD	AAA	547,332.810	104.6526	572,797.90	0.98
31415L4K0	FNMA PASS THRU MTG #983826	Net Cash Equivalents	6.00	08/01/2038	USD	AAA	99,931.180	104.6526	104,580.56	0.98
31415PBQ0	FNMA PASS THRU MTG #984847	Net Cash Equivalents	6.00	07/01/2038	USD	AAA	0.060	104.6526	0.06	0.98
31415PBQ0	FNMA PASS THRU MTG #984847	Net Cash Equivalents	6.00	07/01/2038	USD	AAA	10,556,135.940	104.6526	11,047,268.40	0.98
31415PYD4	FNMA PASS THRU MTG #985508	Net Cash Equivalents	6.00	08/01/2038	USD	AAA	743,925.610	104.6526	778,537.33	0.98
31415PYE2	FNMA PASS THRU MTG #985509	Net Cash Equivalents	6.00	09/01/2038	USD	AAA	210,428.980	104.6526	220,219.35	0.98
31415QM52	FNMA PASS THRU MTG #986080	Net Cash Equivalents	6.00	08/01/2038	USD	AAA	355,601.560	104.6526	372,146.20	0.98
31415QW9	FNMA PASS THRU MTG #986358	Net Cash Equivalents	6.00	04/01/2038	USD	AAA	41,300.250	104.7676	43,269.27	0.98
31415QZZ2	FNMA PASS THRU MTG #986460	Net Cash Equivalents	6.00	08/01/2038	USD	AAA	1,581,408.060	104.6526	1,654,984.30	0.98
31415RNS9	FNMA PASS THRU MTG #987001	Net Cash Equivalents	6.00	07/01/2038	USD	AAA	411,104.570	104.6526	430,231.53	0.98
31415SKD3	FNMA PASS THRU MTG #987792	Net Cash Equivalents	6.00	08/01/2038	USD	AAA	40,452.430	104.6526	42,334.52	0.98
31415TPU8	FNMA PASS THRU MTG #988835	Net Cash Equivalents	6.00	08/01/2038	USD	AAA	990,608.370	104.6526	1,036,697.20	0.98
32028GAC9	FFML 2006-FF15 A3 1MLIB+5	Net Cash Equivalents	0.36	11/25/2036	USD	AAA	229,247.150	94.2290	216,017.30	0.00
32051DTM4	FHASI 2003-AR1 2A1 ARM WM33 WC5.38	Net Cash Equivalents	4.21	03/25/2033	USD	AAA	147,309.450	92.6038	136,414.07	0.00
32051DUP5	FHASI 2003-2 2A1 AS 1MLIB+50	Net Cash Equivalents	0.81	03/25/2018	USD	AAA	147,127.700	94.2804	138,712.60	0.00
336161AM6	FRBPT 2000-FRB2 A1 AFC 1ML+25	Net Cash Equivalents	0.57	11/15/2030	USD	AAA	111,887.140	81.3522	91,022.65	0.00
336161AZ7	FRBPT 2001 FRBI-A 1MOLIB+35	Net Cash Equivalents	0.67	11/15/2031	USD	AAA	49,384.670	80.1395	39,576.63	0.00
36202KVA0	GN II ARM 008709M 01/10 10.00	Net Cash Equivalents	4.13	10/20/2025	USD	AAA	16,492.890	101.4553	16,732.91	1.00
36202KXR1	GN II ARM 008788M 04/10 10.50	Net Cash Equivalents	4.38	01/20/2026	USD	AAA	8,058.220	102.0991	8,227.37	1.00
36208ANP2	GN II ARM 879702X 07/10 9.00	Net Cash Equivalents	5.38	06/20/2032	USD	AAA	722,707.530	103.0010	744,395.68	0.80
36208LP43	GNMA PASS THRU SGL FAML #454143X	Net Cash Equivalents	6.10	07/15/2028	USD	AAA	300,984.610	105.7258	318,218.33	0.98
36208LPQ4	GNMA PASS THRU SGL FAML #454131X	Net Cash Equivalents	6.49	02/15/2028	USD	AAA	147,639.070	107.9622	159,394.37	0.86
36208LPR2	GNMA PASS THRU SGL FAML #454132X	Net Cash Equivalents	6.49	03/15/2028	USD	AAA	74,328.150	107.9622	80,246.30	0.86
36208LPX9	GNMA PASS THRU SGL FAML #454138X	Net Cash Equivalents	6.49	04/15/2028	USD	AAA	258,477.080	107.9622	279,057.51	0.86
36208LPY7	GNMA PASS THRU SGL FAML #454139X	Net Cash Equivalents	6.49	05/15/2028	USD	AAA	32,331.370	107.9622	34,905.65	0.86
36208RGL2	GNMA PASS THRU SGL FAML #458403X	Net Cash Equivalents	6.49	01/15/2028	USD	AAA	188,590.010	107.9622	203,605.90	0.86
36209DGK4	GNMA PASS THRU SGL FAML #468302X	Net Cash Equivalents	6.49	01/15/2028	USD	AAA	422,253.260	107.9622	455,873.85	0.86
36209DGP3	GNMA PASS THRU SGL FAML #468306X	Net Cash Equivalents	6.49	02/15/2028	USD	AAA	197,037.260	107.9622	212,725.74	0.86
36209DGS7	GNMA PASS THRU SGL FAML #468309X	Net Cash Equivalents	6.49	02/15/2028	USD	AAA	112,316.170	107.9622	121,258.99	0.86
36209LZ25	GNMA PASS THRU SGL FAML #475161X	Net Cash Equivalents	6.10	06/15/2028	USD	AAA	154,319.880	105.7258	163,155.90	0.98
36209LZU3	GNMA PASS THRU SGL FAML #475155X	Net Cash Equivalents	6.10	06/15/2028	USD	AAA	122,623.880	105.7258	129,645.05	0.98
36209SSM4	GNMA PASS THRU SGL FAML #480324X	Net Cash Equivalents	6.49	01/15/2029	USD	AAA	245,882.510	107.9028	265,314.14	0.86
36209SSN2	GNMA PASS THRU SGL FAML #480325X	Net Cash Equivalents	6.10	07/15/2028	USD	AAA	204,066.640	105.7258	215,751.05	0.98
36209SSR3	GNMA PASS THRU SGL FAML #480328X	Net Cash Equivalents	6.10	09/15/2028	USD	AAA	226,953.480	105.7258	239,948.34	0.25
36209SSX0	GNMA PASS THRU SGL FAML #480334X	Net Cash Equivalents	6.10	10/15/2028	USD	AAA	98,486.380	105.7258	104,125.49	0.75
36209TYF0	GNMA PASS THRU SGL FAML #481410X	Net Cash Equivalents	6.10	07/15/2028	USD	AAA	293,752.190	105.7258	310,571.80	0.50
36209TYR4	GNMA PASS THRU SGL FAML #481420X	Net Cash Equivalents	6.10	08/15/2028	USD	AAA	255,860.220	105.7258	270,510.22	0.75
36210DR78	GNMA PASS THRU SGL FAML #489310X	Net Cash Equivalents	6.10	09/15/2028	USD	AAA	198,065.770	105.7258	209,406.58	0.75
36210DS77	GNMA PASS THRU SGL FAML #489342X	Net Cash Equivalents	6.49	01/15/2029	USD	AAA	259,815.830	107.9028	280,348.59	0.25
36210DVF5	GNMA PASS THRU SGL FAML #489414X	Net Cash Equivalents	6.10	03/15/2029	USD	AAA	165,626.450	105.7883	175,213.37	0.75
36225C2K1	GN II ARM 080777X 01/10 8.00	Net Cash Equivalents	4.00	12/20/2033	USD	AAA	28,568.000	101.3138	28,943.33	0.50
36225CA97	GN II ARM 080031M 04/10 11.50	Net Cash Equivalents	4.38	01/20/2027	USD	AAA	7,862.890	102.1635	8,033.01	1.00
36225CAY2	GN II ARM 080022M 01/10 11.00	Net Cash Equivalents	4.13	12/20/2026	USD	AAA	11,360.010	101.5564	11,536.82	1.00
36225CAZ9	GN II ARM 080023M 01/10 11.5	Net Cash Equivalents	4.13	12/20/2026	USD	AAA	6,933.470	101.5942	7,044.01	1.00
36225CDP8	GN II ARM 080109M 10/09 12.00	Net Cash Equivalents	4.63	08/20/2027	USD	AAA	3,507.210	102.6483	3,600.09	1.00
36225CJ56	GN II ARM 080283M 07/10 10.00	Net Cash Equivalents	5.38	05/20/2029	USD	AAA	29,736.680	103.0857	30,654.27	1.00
36225CJD9	GN II ARM 080259M04/10 10.00	Net Cash Equivalents	4.25	02/20/2029	USD	AAA	51,165.210	101.6094	51,988.68	1.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36225CLR5	GN II ARM 080335X 10/09 10.0	Net Cash Equivalents	4.63	10/20/2029	USD	AAA	203,511.000	102.3144	208,220.96	0.80
36225CT22	GN II ARM 080568X 04/10 9.50	Net Cash Equivalents	3.75	01/20/2032	USD	AAA	42,280.640	101.1303	42,758.55	1.00
36225CTZ9	GN II ARM 080567X 04/10 9.0	Net Cash Equivalents	3.75	01/20/2032	USD	AAA	330,418.650	101.0898	334,019.44	0.00
36225CUH7	GN II ARM 080583M 04/10 9.5	Net Cash Equivalents	3.75	03/20/2032	USD	AAA	37,367.590	101.1295	37,789.67	1.00
36225CUU8	GN II ARM 080594M 07/10 10.0	Net Cash Equivalents	5.38	04/20/2032	USD	AAA	40,490.510	103.0834	41,739.00	1.00
36225CWB8	GN II ARM 080641M 01/10 9.0	Net Cash Equivalents	4.00	10/20/2032	USD	AAA	51,809.750	101.2900	52,478.07	0.50
36225CY26	GN II ARM 080728X 10/09 8.5	Net Cash Equivalents	5.13	08/20/2033	USD	AAA	33,408.920	102.7031	34,312.01	0.50
36225DLE2	GN II ARM 081224X 04/10 10.0	Net Cash Equivalents	3.00	01/20/2035	USD	AAA	12,408.220	100.3747	12,454.72	1.00
36228FD45	GSR 2004-4 2A2 1YRCMT+175	Net Cash Equivalents	4.21	04/25/2032	USD	AAA	70,036.300	73.4041	51,409.49	0.00
36228FT63	GSAA 2004-CW1 2A2 WM33 WC6.6552	Net Cash Equivalents	6.00	04/01/2034	USD	AAA	525,743.210	84.0320	441,792.69	1.00
362341DH9	GSAA 2005-8 A4 1MLIB+27	Net Cash Equivalents	0.58	06/25/2035	USD	AAA	637,431.300	58.2926	371,575.02	0.00
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Net Cash Equivalents	4.47	09/25/2035	USD	AAA	175,258.510	84.2090	147,583.44	0.50
36242DBJ1	GSR 2004-9 2A1 ARM WM34 WC6.92	Net Cash Equivalents	4.67	08/25/2034	USD	AAA	432,287.080	87.4639	378,094.92	0.00
36962G2M5	GECC GLBL MTN FRN	Net Cash Equivalents	1.26	04/10/2012	USD	AA+	1,060,000.000	93.5445	991,571.70	0.25
36962GR89	GECC GLBL FRN	Net Cash Equivalents	1.26	07/27/2012	USD	AA+	0.000	90.9022	0.00	0.25
36962GZ49	GENERAL ELEC CAP CORP GLBL FRN MTN	Net Cash Equivalents	1.16	11/01/2012	USD	AA+	790,000.000	90.2864	713,262.56	0.25
40430GAA8	HFCHC 2005-1 A 1MLIB+29	Net Cash Equivalents	0.61	01/20/2034	USD	AAA	1,910,585.700	69.2899	1,323,843.69	0.00
40431XAB8	HFCHC 2007-3 A1 1MLIB+80	Net Cash Equivalents	1.12	11/20/2036	USD	AAA	344,510.610	93.7183	322,869.49	0.00
45660NX59	INDX 2004-AR6 3A2 WM34 WC7.8639 ARM	Net Cash Equivalents	5.17	10/25/2034	USD	AAA	301,689.550	74.5247	224,833.14	0.00
459745FP5	ILFC GLBL	Net Cash Equivalents	5.00	04/15/2010	USD	BAA+	25,000.000	91.6037	22,900.93	0.78
45974VZ24	ILFC SR MTN FRN	Net Cash Equivalents	0.88	05/24/2010	USD	BAA+	25,000.000	91.2243	22,806.08	0.12
466279AA4	JLOC 36A A1 3MJPY+26 144A	Net Cash Equivalents	0.80	02/16/2016	JPY	AAA	7,017,000.000	96.0750	69,871.82	0.00
576433UL8	MARM 2004-13 3A6 ARM WM34WC4.05	Net Cash Equivalents	3.47	11/21/2034	USD	AAA	200,000.000	81.9804	163,960.88	0.00
576433WL6	MARM 2004-13 3A7A ARM WM34 WC4.05	Net Cash Equivalents	3.47	11/21/2034	USD	AAA	300,000.000	71.1447	213,434.01	0.00
576433WN2	MARM 2004-13 3A8 WM34 WC4.0535 ARM	Net Cash Equivalents	3.49	11/21/2034	USD	AAA	300,000.000	38.6241	115,872.30	0.50
585525EN4	MRFC 2000-TBC3 A1 AS 1MLIB+44	Net Cash Equivalents	0.76	12/15/2030	USD	AAA	51,255.160	80.6239	41,323.91	0.00
585525FN3	MRFC 2002-TBC1-A 1MOLIB+37	Net Cash Equivalents	0.69	09/15/2030	USD	AAA	212,599.780	82.4122	175,208.16	0.00
5899292N7	MLCC 2003-F A2 ARM 6MLIB+34	Net Cash Equivalents	2.10	10/25/2028	USD	AAA	581,169.960	69.4838	403,818.97	0.00
5899294G0	MLMI 2003-A6 1A WM33 WC5.9095 ARM	Net Cash Equivalents	5.49	09/25/2033	USD	AAA	41,540.570	87.7998	36,472.53	0.00
5899295X2	MLCC 2003-G A3 ARM WM28 WC7.3598	Net Cash Equivalents	3.42	01/25/2029	USD	AAA	373,677.050	84.3926	315,355.63	0.00
589929K56	MLCC 2003-B A1 1MLIB+34	Net Cash Equivalents	0.65	04/25/2028	USD	AAA	105,423.700	79.6839	84,005.73	0.00
59020UPA7	MLCC 2004-G A2 ARM 6MLIB+30	Net Cash Equivalents	1.45	01/25/2030	USD	AAA	97,851.580	62.6757	61,329.18	0.00
61746RAA9	MSAC 2002-HE3 A2 1ML+54	Net Cash Equivalents	1.39	03/25/2033	USD	AAA	267,945.420	61.5654	164,961.70	0.00
64352VFX4	NCHET 2004-2 A2 1MLIB+37	Net Cash Equivalents	0.68	08/25/2034	USD	AAA	56,774.310	50.3304	28,574.75	0.00
667294BA9	DELTA / NWA EETC 02-1 G1	Net Cash Equivalents	1.54	05/20/2014	USD	BAA+	1,114,724.230	75.0000	836,043.17	0.16
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.58	12/01/2009	USD	AAA	830,890.636	10.0090	8,316,384.38	0.13
743873AK7	PFMLT 2004-1 1A1 ARM WM34 WC4.44	Net Cash Equivalents	3.84	04/25/2034	USD	AAA	133,795.980	88.5740	118,508.50	0.00
759950BD9	RAMC 2003-3 A 1MLIBOR+50	Net Cash Equivalents	0.81	12/25/2033	USD	AAA	242,408.670	47.7388	115,722.99	0.00
78402TAK2	SBIHE 2006-1 1A2A 144A 1MLIB+17	Net Cash Equivalents	0.48	08/25/2036	USD	AAA	80,573.170	89.9581	72,482.09	0.00
81743PAA4	SEMT 2003-1 1A 1MLIB+38	Net Cash Equivalents	0.70	04/20/2033	USD	AAA	170,854.200	86.7443	148,206.19	0.00
81743PBW5	SEMT 2003-4 2A1 AFC 1MLI+35	Net Cash Equivalents	0.67	07/20/2033	USD	AAA	108,910.270	80.3643	87,524.98	0.00
81743VAA1	SEMT 10 1A 1MLIB+40	Net Cash Equivalents	0.72	10/20/2027	USD	AAA	233,704.100	84.1619	196,689.81	0.00
81743VAB9	SEMT 10 2A1 1MOLIB+38	Net Cash Equivalents	0.70	10/20/2027	USD	AAA	42,503.570	80.6706	34,287.89	0.00
81744AAA6	SEMT 11 A 1MLIB+45	Net Cash Equivalents	1.22	12/20/2032	USD	AAA	191,503.730	83.2910	159,505.45	0.00
83613FAB7	SVHE 2007-OPT5 2A1 1MLIB+80	Net Cash Equivalents	1.11	10/25/2037	USD	AAA	288,434.600	94.3059	272,010.85	0.00
84751PJF7	SURF 2005-AB3 A2B 1MLIB+25	Net Cash Equivalents	0.56	09/25/2036	USD	AAA	741,388.420	78.6681	583,236.18	0.00
86358RW45	ARC 2002-BC4-A 1MOLIB+29	Net Cash Equivalents	0.60	07/25/2032	USD	AAA	69,277.140	53.2414	36,884.12	0.00
86359LGE3	SAMI 2004-AR8 A1 1MLIB+34	Net Cash Equivalents	0.65	05/19/2035	USD	AAA	202,705.930	51.6665	104,730.96	0.00
885220ET6	TMST 2004-1 1A AFC 1ML+27	Net Cash Equivalents	0.58	03/25/2044	USD	AAA	207,708.570	57.2941	119,004.76	0.00
885220FS7	TMST 2004-3 A 1MLIB+37	Net Cash Equivalents	0.68	09/25/2044	USD	AAA	155,400.860	80.7364	125,465.06	0.00
88522AAC5	TMST 2006-4 ARM 1MLIB+12	Net Cash Equivalents	0.43	07/25/2036	USD	AAA	2,418,779.860	87.1125	2,107,058.40	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
897896AN6	TRUMN 2004-1 A1 1MLIBOR+34 144A	Net Cash Equivalents	0.65	01/25/2034	USD	AAA	57,104.900	98.6406	56,328.62	0.00
912795N23	U S TREASURY BILLS	Net Cash Equivalents	0.10	07/16/2009	USD	AAA	11,000.000	99.9960	10,999.56	0.05
929076792	STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	579.890	96.2892	813.38	0.00
929076891	STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	16,788.870	90.8138	23,548.92	0.00
9292274D5	WAMU 2003-AR6 A1 ARM WM33 WC4.8126	Net Cash Equivalents	3.05	06/25/2033	USD	AAA	152,137.300	80.2857	122,144.48	0.50
948078092	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/31/2015	JPY	A1+	3,167,465.000	81.2676	32,828.57	0.00
949779AC6	WFMBS 2004-EE 3A1 ARM	Net Cash Equivalents	4.49	12/25/2034	USD	AAA	916,873.200	92.4823	847,945.42	0.25
949781AA6	WFMBS 2005-AR1 1A1 ARM WM35WC4.8	Net Cash Equivalents	4.54	02/25/2035	USD	AAA	338,015.050	86.3608	291,912.64	0.75
949803AA8	WFMBS 2004-U A1 WM33 WC6.9446	Net Cash Equivalents	4.59	10/25/2034	USD	AAA	247,420.680	85.7796	212,236.35	0.00
94980MAB4	WFMBS 2004-P 2A1 ARM WM34 WC4.48	Net Cash Equivalents	4.18	09/25/2034	USD	AAA	126,481.230	87.3373	110,465.29	0.25
94981GAF7	WFMBS 2004-R 2A1 ARM WM34 WC4.62	Net Cash Equivalents	4.36	09/25/2034	USD	AAA	196,359.500	82.3581	161,717.95	0.00
94982CAD0	WFMBS 2004-DD 2A3 WM34 WC4.761 ARM	Net Cash Equivalents	4.50	01/25/2035	USD	AAA	43,597.360	98.4292	42,912.55	0.50
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	812,134.330	100.0000	812,134.33	0.00
984121BL6	XEROX CORP	Net Cash Equivalents	7.13	06/15/2010	USD	BAA	75,000.000	103.5786	77,683.94	0.93
988072690	STATE STREET STIF FUND (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	51,297.350	120.9750	84,479.02	0.00
CCLSIU55	CASH COLLATERAL ISDA LSI USD	Net Cash Equivalents	0.00	12/31/2060	USD	A1+	500,000.000	100.0000	500,000.00	0.00
CSH00GSC7	CASH COLLATERAL FUTS GSC USD	Net Cash Equivalents	0.10	12/31/2060	USD	A1+	0.000	0.0000	0.00	0.00
CSH00GSC7	CASH COLLATERAL FUTS GSC USD	Net Cash Equivalents	0.10	12/31/2060	USD	A1+	37,000.000	100.0000	37,000.00	0.00
CSH00SALO	CASH COLLATERAL FUTS SAL USD	Net Cash Equivalents	0.12	12/31/2060	USD	A1+	225,000.000	100.0000	225,000.00	0.00
EDU9P0099	CME APUT EURO\$PUT 9/09 @ 98.5	Net Cash Equivalents	0.00	09/14/2009	USD	AAA	(47,000,000.000)	0.0175	(2,056.25)	0.25
EDU9P0115	CME APUT EURO\$PUT 9/09 @ 98.625	Net Cash Equivalents	0.00	09/14/2009	USD	AAA	(73,000,000.000)	0.0200	(3,650.00)	0.25
EUR9208C5	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	07/27/2009	USD		(751,000.000)	0.7129	(1,053,409.69)	0.00
GBP9183B8	BRITISH POUND STERLING	Net Cash Equivalents	0.00	07/02/2009	USD		2,825,000.000	0.6072	4,652,342.39	0.00
GBP9183B8	BRITISH POUND STERLING	Net Cash Equivalents	0.00	07/02/2009	USD		(2,825,000.000)	0.6072	(4,652,342.39)	0.00
GBP9218A9	BRITISH POUND STERLING	Net Cash Equivalents	0.00	08/06/2009	USD		(2,792,000.000)	0.6072	(4,597,837.43)	0.00
JPY9183B4	JAPANESE YEN	Net Cash Equivalents	0.00	07/02/2009	USD		10,000,000.000	96.4825	103,645.71	0.00
JPY9183B4	JAPANESE YEN	Net Cash Equivalents	0.00	07/02/2009	USD		(10,000,000.000)	96.4825	(103,645.71)	0.00
JPY9216A7	JAPANESE YEN	Net Cash Equivalents	0.00	08/04/2009	USD		(10,000,000.000)	96.4429	(103,688.35)	0.00
LSICOISL0	LSI COLLATERAL ISDA LIABILITY	Net Cash Equivalents	0.00	12/31/2060	USD		(500,000.000)	100.0000	(500,000.00)	0.00
LSIOPNTA5	LSI OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		238,978.050	20.0000	47,795.61	0.00
RRP9194H5	OPEN REVERSE REPO - USD	Net Cash Equivalents	0.33	07/13/2009	USD	AAA	(68,000,000.000)	100.0000	(68,000,000.00)	0.00
RRP9194J1	OPEN REVERSE REPO - USD	Net Cash Equivalents	0.34	07/13/2009	USD	AAA	(11,000,000.000)	100.0000	(11,000,000.00)	0.00
SLHOPNTA4	SLH OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		33.540	20.0000	6.71	0.00
SWPC001D8	GECC SNR S* SP BOA	Net Cash Equivalents	5.00	06/20/2014	USD	AA+	100,000.000	3.3292	3,329.21	0.00
SWPC005B8	SLM CORP NS SP BRC	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	50,000.000	-10.4872	(5,243.60)	0.00
SWPC022D3	BRK FIN SNR S* SP GST	Net Cash Equivalents	1.00	06/20/2014	USD	AAA	100,000.000	-5.6734	(5,673.40)	0.00
SWPC13422	AIG SP DUB	Net Cash Equivalents	2.10	03/20/2013	USD	A-	3,000,000.000	-34.0817	(1,022,451.16)	0.00
SWPC215B4	SLM CORP NS SP MEI	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	2,000,000.000	-10.4872	(209,744.02)	0.00
SWPC216B3	GENERAL ELEC CAP CORP SR SNR NS SP	Net Cash Equivalents	4.82	12/20/2013	USD	AA+	2,000,000.000	1.7930	35,860.44	0.00
SWPC217B2	AMERICAN EXPRESS GLOBAL NT SNR NS SP	Net Cash Equivalents	4.10	12/20/2013	USD	A-	2,000,000.000	6.9444	138,888.40	0.00
SWPC264DC	SLM CORP (SALLIE MAE) SNR S* SP BOA	Net Cash Equivalents	5.00	12/20/2011	USD	BAA-	300,000.000	-7.0054	(21,016.13)	0.00
SWPC37264	CDX HY9 5Y 35-100% SP MEI	Net Cash Equivalents	1.14	12/20/2012	USD	AA	1,941,580.000	-6.0835	(118,115.95)	0.00
SWPC39054	CDX HY9 3Y 35-100% SP MEI	Net Cash Equivalents	1.55	12/20/2010	USD	AA	48,539.500	0.5389	261.60	0.00
SWPC44153	JPM BEAR STEARNS CO INC NS BP CBK	Net Cash Equivalents	-4.05	09/20/2012	USD	AA-	137,000.000	-8.9915	(12,318.31)	0.00
SWPC618B7	SLM CORP NS SP GST	Net Cash Equivalents	7.60	03/20/2012	USD	BAA-	250,000.000	-2.2522	(5,630.55)	0.00
SWPC908C4	GECC SNR S* SP DUB	Net Cash Equivalents	5.00	06/20/2014	USD	AA+	100,000.000	3.3292	3,329.21	0.00
SWPC96138	CDX IG9 5Y 15-30% SP DUB	Net Cash Equivalents	0.56	12/20/2012	USD	BAA+	10,000,000.000	-0.9489	(94,891.08)	0.00
SWPC966C3	GECC SNR S* SP BOA	Net Cash Equivalents	5.00	06/20/2014	USD	AA+	200,000.000	3.3292	6,658.41	0.00
SWPC979C8	GECC SNR S* SP BRC	Net Cash Equivalents	5.00	06/20/2014	USD	AA+	100,000.000	3.3292	3,329.21	0.00
SWPC98340	CDX HY9 5Y 35-100% SP MEI	Net Cash Equivalents	1.44	12/20/2012	USD	AA	9,707,900.000	-5.1434	(499,312.76)	0.00
SWPC996C7	SLM CORP S* SP GST	Net Cash Equivalents	5.00	06/20/2010	USD	BAA-	200,000.000	-3.4094	(6,818.86)	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
UAR9G0059	US AGENCY REPO	Net Cash Equivalents	0.10	07/01/2009	USD	AAA	1,000,000.000	100.0000	1,000,000.00	0.00
	TOTAL SECURITIES POSITIONS HELD								364,188,907.06	
	UNINVESTED CASH PLUS RECEIVABLES								3,782,069.26	
	NET UNSETTLED TRADES								(28,973,365.25)	
	NET FUTURES HELD								0.00	
	BROKER CASH COLLATERAL RECEIVED								(3,530,632.53)	
	ACCOUNTING MARKET VALUE								335,466,978.54	