

PORTFOLIO HOLDINGS FOR PIMCO LONG-TERM U.S. GOVERNMENT FUND

(As of Dec 31, 2009)

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

The Fund may invest its assets in securities that are issued or guaranteed by the U.S. Government or its agencies; this guarantee is to timely repayment of principal and interest if held to maturity. Guarantee does not eliminate market risk. The Fund's shares, yield and net asset value are not guaranteed by the U.S. Government. The Fund may also at times invest in mortgage-related securities. Mortgage-backed securities are subject to prepayment risk and may be sensitive to changes in prevailing interest rates. When interest rates rise, the value of fixed income securities generally declines. This Fund may use derivative instruments for hedging purposes or as part of its investment strategy. Use of these instruments may involve certain costs and risks such as liquidity risk, interest rate risk, market risk, credit risk, management risk and the rthan the principal amount invested in those instruments.

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CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
3128X4UZZ	FED HOME LN MTGE GLBL NT (1MMM)	Government Related	5.63	11/23/2035	USD	AAA	19,400,000.000	98.6964	19,147,101.60	9.58
31331RN68	FED FARM CREDIT BK MTN (150MM)	Government Related	5.75	12/07/2028	USD	AAA	500,000.000	109.8498	549,249.00	12.29
31331SD83	FED FARM CREDIT BANK BD (45MM)	Government Related	4.38	06/16/2015	USD	AAA	20,000,000.000	105.8724	21,174,480.00	4.92
31331VEG7	FED FARM CREDIT BK BD (10MM)	Government Related	5.13	07/09/2029	USD	AAA	675,000.000	99.2529	669,957.08	12.82
31331VHU3	FED FARM CREDIT BANK (10MM)	Government Related	5.15	03/25/2020	USD	AAA	1,000,000.000	103.6854	1,036,854.00	8.23
31331XKJ0	FED FARM CREDIT BK BD (10MM)	Government Related	5.05	03/28/2019	USD	AAA	1,000,000.000	104.2532	1,042,532.00	7.61
3134A2HG6	FED HOME LN MTGE DEB (1214MM)	Government Related	0.00	12/11/2025	USD	AAA	11,600,000.000	41.6376	4,829,961.60	15.51
31358DDR2	FNMA PRINC STRIP (7.25%5/30)	Government Related	0.00	05/15/2030	USD	AAA	12,489,000.000	33.2677	4,154,803.05	19.83
31359M7M9	FNMA GLBL NT	Government Related	5.38	04/11/2022	USD	AAA	11,900,000.000	103.0487	12,262,795.30	5.39
31359MEL3	FNMA ZERO COUPON GLBL NT(4500MM)	Government Related	0.00	06/01/2017	USD	AAA	3,000,000.000	73.1971	2,195,913.00	7.26
31359MG72	FNMA NT (475MM)	Government Related	5.80	02/09/2026	USD	AAA	15,000,000.000	100.4892	15,073,380.00	4.27
31359ML84	FNMA GLBL NTS (1600 MM)	Government Related	6.00	04/18/2036	USD	AAA	800,000.000	102.4651	819,720.80	9.15
31364FYC9	FNMA NT (200MM)	Government Related	5.63	04/17/2028	USD	AAA	200,000.000	103.3999	206,799.80	12.10
31771KAA5	FICO STRIP PRIN	Government Related	0.00	09/26/2019	USD	AAA	2,500,000.000	63.3976	1,584,940.00	9.51
317U307B8	IRO USD 10Y P 4.2500 04/19/10 RYL	Government Related	0.00	04/19/2010	USD	AAA	(37,000,000.000)	1.9175	(709,475.00)	8.37
317U327B4	IRO USD 10Y C 3.2500 04/19/10 FBF	Government Related	0.00	04/19/2010	USD	AAA	(7,300,000.000)	0.1794	(13,097.66)	8.65
317U328B3	IRO USD 10Y P 4.2500 04/19/10 FBF	Government Related	0.00	04/19/2010	USD	AAA	(12,600,000.000)	1.9175	(241,605.00)	8.37
317U390B6	IRO USD 10Y P 4.0000 02/17/10 DUB	Government Related	0.00	02/17/2010	USD	AAA	(3,700,000.000)	1.6749	(61,972.78)	8.44
317U394B2	IRO USD 10Y C 3.2500 04/19/10 RYL	Government Related	0.00	04/19/2010	USD	AAA	(31,400,000.000)	0.1794	(56,337.88)	8.65
317U395B1	IRO USD 7Y P 3.5000 02/17/10 GLM	Government Related	0.00	02/17/2010	USD	AAA	(5,800,000.000)	1.5320	(88,853.10)	6.33
317U403B1	IRO USD 10Y P 4.0000 02/17/10 BOA	Government Related	0.00	02/17/2010	USD	AAA	(3,100,000.000)	1.6749	(51,923.14)	8.44
317U404B0	IRO USD 10Y C 3.2500 02/17/10 BOA	Government Related	0.00	02/17/2010	USD	AAA	(3,100,000.000)	0.0313	(969.99)	8.67
317U431B7	IRO USD 7Y C 2.7500 04/19/10 BPS	Government Related	0.00	04/19/2010	USD	AAA	(25,700,000.000)	0.0979	(25,168.01)	6.44
317U432B6	IRO USD 7Y P 4.0000 04/19/10 BPS	Government Related	0.00	04/19/2010	USD	AAA	(25,700,000.000)	1.1201	(287,860.56)	6.24
465139JE4	ISRAEL (AID) US GOVT GTD	Government Related	0.00	05/15/2023	USD	AAA	17,088,000.000	51.0088	8,716,383.74	13.03
465139MS9	ISRAEL (AID) US GOVT GTD	Government Related	0.00	02/15/2023	USD	AAA	3,193,000.000	51.8270	1,654,836.11	12.80
465139SY0	ISRAEL (AID) US GOVT GTD	Government Related	0.00	05/15/2021	USD	AAA	7,277,000.000	58.1240	4,229,683.48	11.10
46513EFF4	ISRAEL (AID) US GOV GTD	Government Related	5.50	09/18/2023	USD	AAA	10,700,000.000	106.7742	11,424,839.40	10.10
46513EFG2	ISRAEL (AID) US GOV GTD	Government Related	5.50	09/18/2033	USD	AAA	2,800,000.000	99.1280	2,775,584.00	14.01

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
46513EGV8	ISRAEL (AID) US GOV GTD	Government Related	5.50	12/04/2023	USD	AAA	500,000.000	106.8511	534,255.50	10.21
46513EJX1	ISRAEL (AID) US GOVT GTD	Government Related	5.50	04/26/2024	USD	AAA	24,400,000.000	106.9839	26,104,071.60	10.40
690353NA1	OVERSEAS PRIVATE INVEST GOVT GTD	Government Related	4.74	03/15/2022	USD	AAA	3,824,420.000	102.2482	3,910,400.73	5.94
742651DD1	PRIVATE EXPT FND NT	Government Related	5.00	12/15/2016	USD	AAA	7,200,000.000	108.7091	7,827,055.20	6.01
76116FAA5	RFCSP STRIP PRINCIPAL ZERO BD	Government Related	0.00	10/15/2019	USD	AAA	500,000.000	64.7838	323,919.00	9.57
76116FAB3	RFCO STRIP PRINC BD	Government Related	0.00	01/15/2030	USD	AAA	5,500,000.000	35.5521	1,955,365.50	19.53
76116FAC1	RFCSP STRIP PRINCIPAL BD	Government Related	0.00	04/15/2030	USD	AAA	28,000,000.000	35.1063	9,829,764.00	19.77
83162CND1	SBAP 2003-20H 1 PASS THRU	Government Related	5.24	08/01/2023	USD	AAA	4,546,756.800	104.2363	4,739,371.52	2.50
880591CS9	TENN VALLEY AUTH	Government Related	5.88	04/01/2036	USD	AAA	2,000,000.000	107.1815	2,143,630.00	14.51
880591DZ2	TENN VALLEY AUTHORITY NT	Government Related	5.38	04/01/2056	USD	AAA	18,000,000.000	99.4663	17,903,934.00	17.69
880591EB4	TENN VALLEY AUTH BD	Government Related	4.88	01/15/2048	USD	AAA	11,700,000.000	91.6181	10,719,317.70	17.15
880591EH1	TENN VALLEY AUTHORITY NT	Government Related	5.25	09/15/2039	USD	AAA	2,500,000.000	99.4555	2,486,387.50	15.65
912803AZ6	U S T STRIP PRIN (7.25'22)	Government Related	0.00	08/15/2022	USD	AAA	87,100,000.000	56.5750	49,276,825.00	13.22
912803BG7	U S T STRIP PRIN(6% '26)	Government Related	0.00	02/15/2026	USD	AAA	14,800,000.000	46.1013	6,822,992.40	17.09
912803BM4	U S T STRIP PRIN(6.125'27)	Government Related	0.00	11/15/2027	USD	AAA	16,300,000.000	42.1195	6,865,478.50	18.90
912803CK7	U S T STRIP PRINC (5.375% '31)	Government Related	0.00	02/15/2031	USD	AAA	44,700,000.000	36.3267	16,238,034.90	22.01
912803DA8	U S T STRIP PRIN(5% '37)	Government Related	0.00	05/15/2037	USD	AAA	7,100,000.000	27.4310	1,947,601.00	28.25
912803DC4	U S STRIP PRINC	Government Related	0.00	02/15/2038	USD	AAA	2,100,000.000	26.3442	553,228.20	29.15
912803DD2	U S T STRIP PRINC	Government Related	0.00	05/15/2038	USD	AAA	36,000,000.000	25.9688	9,348,768.00	29.45
912803DG5	U S T STRIP PRINC	Government Related	0.00	05/15/2039	USD	AAA	69,200,000.000	24.9154	17,241,456.80	30.76
912803DH3	U S T STRIP PRINC	Government Related	0.00	08/15/2039	USD	AAA	47,700,000.000	24.5218	11,696,898.60	31.10
912810EG9	U S TREASURY BOND	Government Related	8.75	08/15/2020	USD	AAA	83,000,000.000	141.5000	117,445,000.00	7.83
912810EJ3	U S TREASURY BOND	Government Related	8.13	05/15/2021	USD	AAA	19,000,000.000	136.8282	25,997,358.00	8.34
912810EY0	U S TREASURY BOND	Government Related	6.50	11/15/2026	USD	AAA	141,700,000.000	123.2969	174,711,707.30	11.36
912810FB9	U S TREASURY BOND	Government Related	6.13	11/15/2027	USD	AAA	131,500,000.000	119.1563	156,690,534.50	11.90
912810FE3	U S TREASURY BOND	Government Related	5.50	08/15/2028	USD	AAA	47,200,000.000	111.4688	52,613,273.60	12.46
912810FF0	U S TREASURY BOND	Government Related	5.25	11/15/2028	USD	AAA	37,302,000.000	108.3907	40,431,898.91	12.68
912810FP8	U S TREASURY BOND	Government Related	5.38	02/15/2031	USD	AAA	64,400,000.000	110.5313	71,182,157.21	13.41
912810FT0	U S TREASURY BOND	Government Related	4.50	02/15/2036	USD	AAA	14,900,000.000	98.5313	14,681,163.70	15.55
912810PW2	U S TREASURY BOND	Government Related	4.38	02/15/2038	USD	AAA	24,273,000.000	96.0313	23,309,677.45	16.23
912810PX0	U S TREASURY BOND	Government Related	4.50	05/15/2038	USD	AAA	4,300,000.000	97.9532	4,211,987.60	16.20
912810QB7	U S TREASURY BOND	Government Related	4.25	05/15/2039	USD	AAA	26,977,000.000	93.8438	25,316,241.93	16.71
912810QC5	U S TREASURY BOND	Government Related	4.50	08/15/2039	USD	AAA	151,750,000.000	97.7657	148,359,449.75	16.57
912810QD3	U S TREASURY BOND	Government Related	4.38	11/15/2039	USD	AAA	1,100,000.000	95.7501	1,053,251.10	16.75
912828JH4	U S TREASURY NOTE	Government Related	4.00	08/15/2018	USD	AAA	12,900,000.000	102.1641	13,179,168.90	7.51
912828LJ7	U S TREASURY NOTE	Government Related	3.63	08/15/2019	USD	AAA	2,300,000.000	98.3438	2,261,907.40	8.36
912828LK4	U S TREASURY NOTE	Government Related	2.38	08/31/2014	USD	AAA	2,338,000.000	99.2969	2,321,561.52	4.46
912828LK4	U S TREASURY NOTE	Government Related	2.38	08/31/2014	USD	AAA	8,311,000.000	99.2969	8,252,565.36	4.46
912828LL2	U S TREASURY NOTE	Government Related	3.00	08/31/2016	USD	AAA	2,610,000.000	98.3829	2,567,793.69	6.16
912828LS7	U S TREASURY NOTE	Government Related	2.38	10/31/2014	USD	AAA	600,000.000	98.9453	593,671.80	4.61
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	1,221,000.000	99.9413	1,220,283.27	1.81
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	1,786,000.000	99.9413	1,784,951.62	1.81
912828LU2	U S TREASURY NOTE	Government Related	3.13	10/31/2016	USD	AAA	500,000.000	98.7735	493,867.50	6.28
9128334T4	U S T-ZERO (TINT)	Government Related	0.00	02/15/2032	USD	AAA	22,500,000.000	34.0553	7,662,442.50	22.94
9128334U1	U S T-ZERO (TINT)	Government Related	0.00	08/15/2032	USD	AAA	22,500,000.000	33.2729	7,486,402.50	23.40
9128334V9	U S T-ZERO (TINT)	Government Related	0.00	02/15/2033	USD	AAA	20,400,000.000	32.5247	6,635,038.80	23.87
912833LA6	U S T-ZERO (TINT)	Government Related	0.00	08/15/2020	USD	AAA	7,000,000.000	63.4426	4,440,982.00	11.02
912833LK4	U S T-ZERO (TINT)	Government Related	0.00	11/15/2022	USD	AAA	25,000,000.000	55.1714	13,792,850.00	13.50
912833LZ1	U S T-ZERO (TINT)	Government Related	0.00	05/15/2026	USD	AAA	2,200,000.000	44.7574	984,662.80	17.34
912833PC8	U S T-ZERO (TINT)	Government Related	0.00	02/15/2027	USD	AAA	16,000,000.000	43.1968	6,911,488.00	18.14
912833WQ9	U S T-ZERO (TINT)	Government Related	0.00	05/15/2028	USD	AAA	4,500,000.000	40.5346	1,824,057.00	19.39

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
FVH000008	FIN FUT US 5YR CBT 3/31/10	Government Related	6.00	04/01/2010	USD	AAA	4,000,000.000	114.3828	4,575,312.51	4.00
SWU0133L1	IRS USD R 3ML/3.0 12/16/09 CBK	Government Related	3.00	12/16/2011	USD	AAA	6,200,000.000	3.1361	194,435.10	1.74
SWU0714J3	IRS USD R 3ML/3.0 02/04/09 RYL	Government Related	3.00	02/04/2011	USD	AAA	51,000,000.000	2.4654	1,257,343.80	1.01
SWU0715J2	IRS USD R 3ML/3.0 02/04/09 BRC	Government Related	3.00	02/04/2011	USD	AAA	23,800,000.000	2.4654	586,760.44	1.01
TYG0C0013	CBOT ACAL USTN FUT 2/10 @ 119	Government Related	0.00	01/22/2010	USD	AAA	(60,200,000.000)	0.0313	(18,812.50)	6.10
TYG0P0001	CBOT APUT USTN FUT 2/10 @ 116	Government Related	0.00	01/22/2010	USD	AAA	(60,200,000.000)	1.0938	(658,437.50)	6.10
TYH000007	FIN FUT US 10YR CBT 3/22/10	Government Related	6.00	03/23/2010	USD	AAA	2,000,000.000	115.4531	2,309,062.50	6.10
TYH0C0004	CBOT ACAL USTN FUT 3/10@ 120	Government Related	0.00	02/19/2010	USD	AAA	(35,700,000.000)	0.0469	(16,734.38)	6.10
TYH0P0034	CBOT APUT USTN FUT 3/10 @ 115	Government Related	0.00	02/19/2010	USD	AAA	(35,700,000.000)	0.9688	(345,843.75)	6.10
USH000008	FIN FUT US 30YR CBT 3/22/10	Government Related	6.00	03/23/2010	USD	AAA	13,600,000.000	115.3750	15,691,000.00	10.90
01F042616	FNMA TBA 4.5% JAN	Mortgage	4.50	01/13/2040	USD	AAA	(2,000,000.000)	99.8438	(1,996,876.00)	4.79
01F052615	FNMA TBA 5.50% JAN	Mortgage	5.50	01/13/2040	USD	AAA	(4,000,000.000)	104.6875	(4,187,500.00)	2.68
01F060618	FNMA TBA 6.00% JAN	Mortgage	6.00	01/13/2040	USD	AAA	0.000	105.9219	0.00	1.93
01F060626	FNMA TBA 6.00% FEB	Mortgage	6.00	02/11/2040	USD	AAA	(1,000,000.000)	105.6094	(1,056,094.00)	1.93
05947UR75	BACM 2005-3 ASB WM13 WC5.2929	Mortgage	4.59	07/10/2043	USD	AAA	407,517.390	100.9323	411,316.59	2.90
059497AX5	BACM 2007-1 A4 SEQ	Mortgage	5.45	01/15/2049	USD	AAA	372,000.000	88.4112	328,889.52	5.86
059513AD3	BACM 2007-4 ASB WM17 WC5.8734	Mortgage	5.71	02/10/2051	USD	AAA	551,000.000	96.1893	530,003.26	4.49
07384MTK8	BSARM 2003-1 3A1 WM31 WC6.268	Mortgage	5.42	04/25/2033	USD	AAA	303,295.520	94.6562	287,088.01	2.00
07384MZS4	BSARM 2003-8 2A1 NON-AGENCY ARM	Mortgage	3.71	01/25/2034	USD	AAA	251,698.610	94.3547	237,489.52	1.25
07386HVS7	BALTA 2005-7 22A1 WM35 WC5.8338 ARM	Mortgage	5.38	09/25/2035	USD	AA-	1,324,472.790	67.0151	887,596.10	0.75
07388QAE9	BSCMS 2007-PW17 A4 WM16 WC5.9764	Mortgage	5.69	06/11/2050	USD	A+	1,120,000.000	87.7971	983,327.30	6.14
07388YAD4	BSCMS 2007-PW16 AAB WM16 WC5.747 VAF	Mortgage	5.72	06/11/2040	USD	AAA	963,000.000	97.2581	936,595.02	4.45
073945AD9	BSCMS 2007-T28 AAB WM17 WC6.0204	Mortgage	5.75	09/11/2042	USD	AAA	771,000.000	100.2019	772,556.65	4.77
12465MAA2	CBASS 2006-CB9 A1 STEP 1ML+6	Mortgage	0.29	11/25/2036	USD	B-	125,654.520	71.3093	89,603.32	0.00
12513YAC4	CD 2007-CD4 A2B WM15 WC5.7222 TALF	Mortgage	5.21	12/11/2049	USD	AAA	241,000.000	102.2343	246,384.57	2.57
12514AAE1	CD 2007-CD5 A4 TALF WM17 WC6.2042	Mortgage	5.89	11/15/2044	USD	AAA	406,000.000	89.7603	364,426.86	6.04
12667GCB7	CWALT 2005-14 2A1 1MOLIB+21	Mortgage	0.44	05/25/2035	USD	A-	1,265,683.430	56.3783	713,571.18	0.00
126680AA5	CWALT 2007-OA7 A1A 1MLIB+18	Mortgage	0.41	05/25/2047	USD	B	1,468,668.900	50.2361	737,802.42	0.00
12669E4Q6	CWALT 2003-20CB 1A4 Z PAC AS	Mortgage	5.50	10/25/2033	USD	AAA	7,045,597.050	76.6486	5,400,353.61	6.00
12669GPN5	CWHL 2005-2 1A1 1MLIB+32	Mortgage	0.55	03/25/2035	USD	A	2,153,491.690	49.5932	1,067,986.30	0.00
12669GQG9	CWHL 2005-8R A3 WM33 WC6.32	Mortgage	6.00	10/25/2034	USD	AAA	5,715,955.160	86.3748	4,937,141.98	6.00
12669GTV3	CWHL 2005-3 2A1 AS 1MLIB+29	Mortgage	0.52	04/25/2035	USD	AA-	403,907.490	52.8686	213,540.28	0.00
17307G2Z0	CMLTI 2006-AR1 1A1 1YRTSY+240	Mortgage	4.90	10/25/2035	USD	AAA	2,660,140.820	84.1937	2,239,670.98	1.00
20047RAE3	COMM 2007-C9 A4 WM16 WC5.8881 VAR	Mortgage	5.82	12/10/2049	USD	AAA	513,000.000	90.9190	466,414.42	5.97
20173QAB7	GCCFC 2007-GG9 A2 SEQ WM15 WC5.79 TA	Mortgage	5.38	03/10/2039	USD	AAA	636,000.000	101.3840	644,802.05	4.00
22541NX20	CSFB 2003-8 5A1 SEQ WM31 WC7.750	Mortgage	6.50	04/25/2033	USD	AAA	9,123.100	97.3166	8,878.29	2.00
225470XG3	HEMT 2006-1 A1A2 1MLIB+18	Mortgage	0.41	05/25/2036	USD	AA	4,676,131.250	63.1493	2,952,944.15	0.00
25151RAD6	DBALT 2007-AR1 A3B 1MLIB+7	Mortgage	0.30	01/25/2047	USD	AAA	230,284.230	94.7460	218,185.19	0.00
30961C065	FHA 221D4 P6/03 CIT/RLY F113 NCP	Mortgage	7.43	06/01/2024	USD	AAA	198,446.760	99.8607	198,170.26	1.75
30961C164	FHA 221D4 1LNP REILLY R085 CP	Mortgage	7.43	09/01/2019	USD	AAA	6,504.750	99.8607	6,495.69	1.75
30961C172	FHA 221D4 P7/02 R136 NCP	Mortgage	7.43	05/01/2023	USD	AAA	54,027.330	99.8607	53,952.05	1.75
30961M105	FHA 221D4 NP HP/ML 184-S NCP	Mortgage	7.00	06/01/2021	USD	AAA	284,747.920	98.8670	281,521.81	1.75
30961R062	FHA 221D4 P8/03 REILLY 64 NCP	Mortgage	7.43	01/01/2024	USD	AAA	296,771.500	99.8607	296,358.00	1.75
30961R336	FHA 221D4 P2/02 REILLY 005 NCP	Mortgage	7.43	10/01/2022	USD	AAA	65,331.300	99.8607	65,240.27	1.75
30961R658	FHA 221D4 P11/01 REILLY 42 NCP	Mortgage	7.43	02/01/2023	USD	AAA	15,231.600	99.8607	15,210.38	1.75
30961W012	FHA 221D4 NP PROJ WMC 84-A NCP	Mortgage	7.43	01/01/2024	USD	AAA	21,517.600	99.8607	21,487.62	1.75
3128E3A20	FHLMC GOLDCONV 20 YR #D9-6325	Mortgage	5.50	10/01/2023	USD	AAA	57,034.650	105.9251	60,413.99	2.16
3128K8VV5	FHLMC GOLDCONV #A4-7828	Mortgage	3.50	08/01/2035	USD	AAA	55,010.170	93.6661	51,525.88	2.00
3128MJA67	FHLMC GOLDCONV #G0-8028	Mortgage	6.00	12/01/2034	USD	AAA	266,380.800	106.7656	284,403.13	1.93
312910T85	FHLMC 1324-Z WAM'21 WAC 8.649	Mortgage	7.00	07/15/2022	USD	AAA	61,810.970	109.0608	67,411.52	2.50
312915U58	FHLMC 1503-PZ PAC WAM'22/WAC7.66	Mortgage	7.00	05/15/2023	USD	AAA	77,953.380	104.1449	81,184.48	2.70

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31295KK29	FH ARM 786613 1YR WTA+231.8 13.0	Mortgage	3.99	02/01/2028	USD	AAA	228,086.500	102.0923	232,858.68	1.50
31297UVE7	FHLMC GOLD CONV #A3-8713	Mortgage	6.50	01/01/2035	USD	AAA	9,882.950	108.0156	10,675.13	1.46
31297UVK3	FHLMC GOLD CONV #A3-8718	Mortgage	6.00	05/01/2035	USD	AAA	104,491.510	106.4844	111,267.13	1.93
31335H5F6	FHLMC GOLDGUAR 20 YR #C9-0846	Mortgage	5.50	08/01/2024	USD	AAA	256,596.580	105.8256	271,544.90	2.16
31335H6H1	FHLMC GOLDGUAR 20 YR #C9-0872	Mortgage	5.50	12/01/2024	USD	AAA	219,082.300	105.8256	231,845.18	2.16
31335HT60	FHLMC GOLDGUAR 20 YR #C9-0573	Mortgage	6.50	08/01/2022	USD	AAA	11,552.060	108.7340	12,561.02	1.31
31335HTA1	FHLMC GOLDGUAR 20 YR #C9-0545	Mortgage	6.00	04/01/2022	USD	AAA	13,326.380	107.7430	14,358.24	1.63
31335HUN1	FHLMC GOLDGUAR 20 YR #C9-0589	Mortgage	6.00	11/01/2022	USD	AAA	42,647.360	107.7430	45,949.52	1.63
3133T0VX9	FHLMC 1560-Z PAC	Mortgage	7.00	08/15/2023	USD	AAA	431,925.980	109.0541	471,032.95	3.50
3133T13L4	FHR 1619-ZA PAC WM'22 WC 7.1205	Mortgage	6.50	11/15/2023	USD	AAA	218,927.930	108.2526	236,995.07	2.50
3133T1DW9	FHR 1589-O PAC WM 22 WC 6.9546	Mortgage	6.25	09/15/2023	USD	AAA	2,875,245.950	104.9710	3,018,174.71	3.00
3133T1KB7	FHG 19-B FRN WM 23 WC 7.531-GN	Mortgage	5.20	10/25/2023	USD	AAA	80,860.300	82.6080	66,797.05	1.50
3133T2UF5	FHG 23-KZ PAC WAM23/WAC 7.5-GN	Mortgage	6.50	11/25/2023	USD	AAA	381,043.220	108.2593	412,514.80	2.00
3133T33F3	FHLMC 1676-KZ PAC	Mortgage	6.50	02/15/2024	USD	AAA	241,103.000	107.0967	258,213.30	4.00
3133T3TD0	FHLMC 1658-GZ ACCR WAM'23/WAC7.4	Mortgage	7.00	01/15/2024	USD	AAA	36,787.720	107.2608	39,458.81	2.00
3133T4NZ5	FHLMC 1694-Z PAC WAM'23/WAC 7.03	Mortgage	6.50	03/15/2024	USD	AAA	479,261.500	109.5043	524,811.96	4.50
3133T4WR3	FHR 1711-PB PAC-IO WM22 WC7.471	Mortgage	7.00	12/15/2023	USD	AAA	5,285.730	2.2838	120.71	0.00
3133T5UZ4	FHLMC 43 PH PAC WM22 WC7-GN	Mortgage	6.50	10/17/2024	USD	AAA	625,831.440	108.7816	680,789.58	3.00
3133TAGZ9	FHR 1977-E SEQ WM13 WC 7.527	Mortgage	7.00	07/15/2012	USD	AAA	1,073.730	99.9668	1,073.37	1.25
3133TDV94	FHR 2059-C WM 28 WC 6.7618	Mortgage	6.00	05/15/2028	USD	AAA	229,175.410	106.8335	244,836.09	6.50
3133TLVN5	FHR 2185 C WM28 WC7.393	Mortgage	6.00	09/15/2029	USD	AAA	18,427.320	103.1153	19,001.39	3.75
31358EPR7	FNMA 90-68-J PAC WAM'19/WAC 10.5	Mortgage	6.95	07/25/2020	USD	AAA	46,959.300	109.6209	51,477.19	1.75
31358Q3L7	FNMA G92-57-Z TAC WM20/WC9.6-GN	Mortgage	7.80	10/25/2022	USD	AAA	26,793.630	109.7203	29,398.04	2.25
31358RY72	FNR G92-66 KB PAC WM21 WC8.5-GN	Mortgage	7.00	12/25/2022	USD	AAA	118,619.070	110.0288	130,515.08	2.25
31358U7D2	FN 93-70-Z ACRL(WAC 7.6/WAM '22)	Mortgage	6.90	05/25/2023	USD	AAA	176,780.320	109.6731	193,880.46	2.50
31358UR24	FNMA 93-60-Z WAM'22 WAC 7.533	Mortgage	7.00	05/25/2023	USD	AAA	888,876.180	109.7689	975,709.15	2.70
31359A6L8	FNR 93-112-ZB ACCRUAL WM22/WC7.5	Mortgage	7.00	07/25/2023	USD	AAA	34,174.810	109.3030	37,354.09	2.75
31359FHN1	FNR 1993-248-Z WM 22 WC 7.481	Mortgage	4.50	10/25/2023	USD	AAA	422,169.270	96.6991	408,233.92	6.00
31359FPF9	FNMA 1993-240-Z SUP REMIC	Mortgage	6.25	12/25/2013	USD	AAA	3,850.100	106.1625	4,087.36	2.00
31359FTM0	FNMA 93-223-ZA PAC WAM23/WAC7.07	Mortgage	6.50	12/25/2023	USD	AAA	88,805.520	109.3259	97,087.46	4.25
31359GKC9	FNR 1994-10-KZ PAC WM'23 WC7.033	Mortgage	6.50	01/25/2024	USD	AAA	314,203.780	109.2978	343,417.66	4.00
31359PXL5	FNR 1997-38-PH PAC WM25 WC8.0-GN	Mortgage	6.00	05/17/2027	USD	AAA	878,203.130	108.2159	950,355.42	3.00
31359QCR3	FNR 1997-55-Z WAM'24 WAC 9.436	Mortgage	7.00	05/18/2027	USD	AAA	3,052,138.510	110.2966	3,366,405.00	5.50
31359QGU2	FNR 1997-50-W WM 22 WC 7.079	Mortgage	6.50	11/25/2023	USD	AAA	251,752.460	107.2613	270,032.89	7.00
31368HLV3	FNMA PASS THRU MTG #190340	Mortgage	5.00	09/01/2033	USD	AAA	313,760.840	103.0521	323,337.10	3.68
31371HDK1	FNMA PASS THRU MTG #252206	Mortgage	6.00	01/01/2019	USD	AAA	19,365.410	107.9009	20,895.45	1.63
31371KLJ8	FNMA PASS THRU MTG #254229	Mortgage	6.50	02/01/2022	USD	AAA	24,584.740	108.8042	26,749.23	1.31
31371L2G3	FNMA PASS THRU MTG #255575	Mortgage	5.50	01/01/2025	USD	AAA	603,806.930	105.8384	639,059.66	2.16
31371L4M8	FNMA PASS THRU MTG #255628	Mortgage	5.50	02/01/2025	USD	AAA	33,266.030	105.8384	35,208.24	2.16
31371LDU0	FNMA PASS THRU MTG #254915	Mortgage	4.50	09/01/2023	USD	AAA	36,324.880	102.6331	37,281.36	3.87
31371LE39	FNMA PASS THRU MTG #254954	Mortgage	4.50	10/01/2023	USD	AAA	85,048.730	101.8313	86,606.19	3.87
31371LJM2	FNMA PASS THRU MTG #255068	Mortgage	6.00	01/01/2024	USD	AAA	95,593.590	107.4382	102,704.04	1.63
31371LSJ9	FNMA PASS THRU MTG #255321	Mortgage	5.50	07/01/2024	USD	AAA	58,355.030	105.8384	61,762.04	2.16
31371LVJ5	FNMA PASS THRU 20YR #255417	Mortgage	6.00	09/01/2024	USD	AAA	86,651.760	107.3044	92,981.13	1.63
31371LXW4	FNMA PASS THRU MTG #255493	Mortgage	5.50	11/01/2024	USD	AAA	37,879.960	105.8384	40,091.55	2.16
31371LZP7	FNMA PASS THRU MTG #255550	Mortgage	5.50	12/01/2024	USD	AAA	248,330.890	105.8384	262,829.47	2.16
31371MAN7	FNMA PASS THRU MTG #255713	Mortgage	4.50	04/01/2025	USD	AAA	113,340.370	101.8772	115,467.94	3.87
31371MN94	FNMA PASS THRU MTG #256116	Mortgage	6.00	02/01/2026	USD	AAA	86,786.230	106.8985	92,773.14	1.63
31371MRT6	FNMA PASS THRU MTG #256198	Mortgage	5.50	04/01/2026	USD	AAA	227,140.700	105.6175	239,900.33	2.16
31371MTC1	FNMA PASS THRU MTG #256247	Mortgage	6.00	05/01/2026	USD	AAA	71,369.290	106.8985	76,292.67	1.63
31371NBG9	FNMA PASS THRU MTG #256639	Mortgage	5.00	02/01/2027	USD	AAA	28,935.800	103.5187	29,953.98	2.94

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31371NV77	FNMA PASS THRU MTG #257238	Mortgage	5.00	06/01/2028	USD	AAA	208,653.510	103.5149	215,987.54	2.94
31376KMK9	FNMA PASS THRU MTG #357762	Mortgage	5.50	04/01/2035	USD	AAA	117,147.130	105.0573	123,071.61	2.68
31378DJA9	FNMA PASS THRU MTG #395457	Mortgage	6.50	06/01/2026	USD	AAA	19,418.850	108.1406	20,999.67	1.46
31385PH23	FNMA PASS THRU MTG #548449	Mortgage	6.00	01/01/2019	USD	AAA	17,143.170	107.6676	18,457.64	1.63
31386UW55	FNMA PASS THRU MTG #574058	Mortgage	6.00	05/01/2021	USD	AAA	8,086.480	107.7107	8,710.00	1.63
31386YLA0	FNMA PASS THRU MTG #577321	Mortgage	6.00	04/01/2021	USD	AAA	17,476.440	107.7107	18,823.99	1.63
31387WN37	FNMA PASS THRU MTG #596310	Mortgage	6.00	07/01/2021	USD	AAA	18,984.550	107.7107	20,448.38	1.63
31388JZZ1	FNMA PASS THRU MTG #606560	Mortgage	6.00	10/01/2021	USD	AAA	36,763.920	107.7107	39,598.66	1.63
31389FJ60	FNMA PASS THRU MTG #624085	Mortgage	6.50	01/01/2032	USD	AAA	121,586.240	108.1406	131,484.12	1.46
31391WTV3	FNMA PASS THRU MTG #679264	Mortgage	5.50	11/01/2032	USD	AAA	161,421.560	105.7917	170,770.57	2.68
313920DM9	FNR 2001-28-PZ PAC WM28 WC7.10	Mortgage	6.50	07/25/2031	USD	AAA	5,325,448.870	108.9656	5,802,904.65	5.00
31392DJ78	FNW 2002-W5-A11 WM32 WC7.77	Mortgage	6.75	06/25/2032	USD	AAA	6,589,757.880	106.8022	7,038,007.71	4.50
31393GW59	FHR 2533 PE WM22 WC5.917	Mortgage	5.50	12/15/2021	USD	AAA	93,000.000	104.5569	97,237.89	3.75
31394CLQ3	FNR 2005-12 BG WM32 WC5.5156	Mortgage	5.00	10/25/2033	USD	AAA	14,000.000	102.7820	14,389.48	5.50
31394DJH4	FNR 2005-29 QD WM32 WC5.5262	Mortgage	5.00	08/25/2033	USD	AAA	317,000.000	102.6819	325,501.65	6.00
31394DYW4	FNR 2005-54 AY SEQ WM24 WC5.16	Mortgage	4.50	06/25/2025	USD	AAA	5,540,578.000	98.9845	5,484,315.09	7.00
31394E2B3	FNR 2005-70 GB PAC WM35 WC6.0789	Mortgage	5.50	08/25/2035	USD	AAA	8,809,000.000	102.3758	9,018,285.10	6.00
31394EAV0	FNR 2005-51 ND WM34 WC5.9439	Mortgage	5.50	11/25/2033	USD	AAA	673,000.000	104.9962	706,624.29	6.50
31394HUD1	FHR 2668 OG WM32 WC5.4791	Mortgage	5.00	03/15/2032	USD	AAA	841,000.000	103.9111	873,892.35	4.25
31394JU54	FHR 2677 ME WM32 WC5.375	Mortgage	5.00	03/15/2032	USD	AAA	594,000.000	104.1299	618,531.31	5.00
31394NJW9	FHR 2734 PG PAC WM33 WC5.5123	Mortgage	5.00	07/15/2032	USD	AAA	47,000.000	103.6324	48,707.22	5.00
31394NRF7	FHR 2735 OG WM32 WC5.5235	Mortgage	5.00	08/15/2032	USD	AAA	382,000.000	103.9318	397,019.51	4.50
31394PNC3	FHR 2755 LE WM32 WC5.4517	Mortgage	4.00	09/15/2030	USD	AAA	31,000.000	103.2130	31,996.03	4.00
31394R7F0	FHR 2751 NE WM32 WC5.5093	Mortgage	5.00	06/15/2032	USD	AAA	448,000.000	103.5838	464,055.29	5.50
31394RFP9	FHR 2750 TA WM32 WC5.6695	Mortgage	5.00	02/15/2032	USD	AAA	716,000.000	104.1637	745,812.09	3.00
31394UCZ3	FNR 2005-86 WD WM32 WC5.4865	Mortgage	5.00	03/25/2034	USD	AAA	1,205,000.000	102.9557	1,240,616.55	4.00
31394XGX8	FHR 2774 ZQ SUP WM33 WC5.45	Mortgage	6.00	04/15/2034	USD	AAA	7,956,966.950	98.7347	7,856,284.26	4.00
31395AJY2	FHR 2810 ME PAC WM33 WC5.84	Mortgage	5.50	06/15/2034	USD	AAA	4,000,000.000	103.5848	4,143,391.60	5.00
31395CYM7	FHR 2827 TE WM32 WC5.4394	Mortgage	5.00	04/15/2033	USD	AAA	29,000.000	103.1183	29,904.32	3.50
31395G2D3	FHR 2864 NB WM33 WC5.8991	Mortgage	5.50	07/15/2033	USD	AAA	355,000.000	104.7874	371,995.20	5.50
31395HF96	FHR 2869 BG WM33 WC5.5194	Mortgage	5.00	07/15/2033	USD	AAA	192,000.000	103.0689	197,892.23	5.00
31395HHV5	FSPC T-62 1A1 12MTA+120	Mortgage	1.83	10/25/2044	USD	AAA	7,145,860.260	95.5062	6,824,741.74	0.00
31395HWP2	FHR 2893 PD WM33 WC5.4781	Mortgage	5.00	02/15/2033	USD	AAA	17,000.000	102.7008	17,459.13	5.50
31395JSN7	FHR 2890 PD WM33 WC5.527	Mortgage	5.00	03/15/2033	USD	AAA	38,000.000	102.7626	39,049.77	4.25
31395JUH7	FHR 2889 OG WM33 WC5.5999	Mortgage	5.00	05/15/2033	USD	AAA	1,075,000.000	102.7120	1,104,154.43	5.50
31395K5G4	FHR 2898 PE WM33 WC5.455	Mortgage	5.00	05/15/2033	USD	AAA	450,000.000	103.1307	464,088.20	4.00
31395K6S7	FHR 2910 BE SEQ WM18 WC4.9852	Mortgage	4.50	12/15/2019	USD	AAA	8,625,000.000	102.7135	8,859,038.51	6.00
31395KF32	FHR 2899 KT SEQ WM18 WC4.9641	Mortgage	4.50	12/15/2019	USD	AAA	10,000,000.000	102.3185	10,231,852.00	7.00
31395KHV8	FHR 2908 JC SEQ WM18 WC5.0457	Mortgage	4.50	12/15/2019	USD	AAA	3,500,000.000	102.8099	3,598,346.15	7.50
31395KT29	FHR 2901 UB PAC WM34 WC5.5648	Mortgage	5.00	03/15/2033	USD	AAA	920,000.000	102.8855	946,546.88	5.00
31395L6U0	FHR 2911 UE WM34 WC5.5435	Mortgage	5.00	06/15/2033	USD	AAA	1,730,000.000	102.9091	1,780,327.78	5.50
31395M6H7	FHR 2939 PD PAC WM34 WC5.5	Mortgage	5.00	07/15/2033	USD	AAA	31,000.000	102.7567	31,854.57	5.00
31395MLM9	FHR 2927 YZ SEQ Z WM34 WC5.25	Mortgage	4.50	02/15/2035	USD	AAA	6,830,234.450	88.3713	6,035,963.56	11.00
31395URD5	FHR 2977 AT SEQ WM24 WC5.1018	Mortgage	4.50	05/15/2025	USD	AAA	4,125,641.000	100.7268	4,155,626.57	7.00
31395URE3	FHR 2977 AY SEQ WM24 WC5.104	Mortgage	4.50	05/15/2025	USD	AAA	4,517,417.000	100.0717	4,520,655.99	7.00
31395UVF5	FHR 2987 KG WM33 WC5.4907	Mortgage	5.00	12/15/2034	USD	AAA	1,387,000.000	102.7582	1,425,256.51	6.00
31395UZ27	FHR 2990 DZ Z SEQ WM34 WC5.625	Mortgage	5.50	06/15/2035	USD	AAA	1,888,723.030	100.1586	1,891,718.92	13.00
31395V3N7	FHR 2990 LT Z SEQ WM34 WC6.036	Mortgage	5.50	06/15/2035	USD	AAA	2,595,878.400	100.5865	2,611,103.75	15.00
31395W6J1	FHR 3001 BZ SEQ Z WM35 WC5.19	Mortgage	4.50	07/15/2035	USD	AAA	2,979,393.240	89.2309	2,658,540.59	13.00
31395WBB2	FHR 3001 YZ SEQ Z WM35 WC5.19	Mortgage	4.50	07/15/2035	USD	AAA	2,979,393.220	89.2309	2,658,540.58	13.00
31396JJM8	FHR 3128 BE WM35 WC5.7311	Mortgage	5.00	05/15/2033	USD	AAA	822,000.000	102.9576	846,311.06	4.50

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31396KPG1	FNR 2006-69 GZ SEQ WM33 WC5.47	Mortgage	5.00	08/25/2036	USD	AAA	8,615,375.930	98.9655	8,526,247.28	9.00
31396NRF5	FHRR R007 ZA SEQ WM35 WC6.4541	Mortgage	6.00	05/15/2036	USD	AAA	23,668,679.130	108.1985	25,609,143.95	7.00
31396V4Q8	FNR 2007-73 A1 1MLIB+6	Mortgage	0.29	07/25/2037	USD	AAA	2,108,547.980	90.3138	1,904,308.75	0.00
31396VHC5	FNR 2007-30 MZ WM34 WC6.414	Mortgage	4.25	04/25/2037	USD	AAA	360,722.750	84.4974	304,801.45	8.00
31402C4G4	FNMA PASS THRU MTG #725423	Mortgage	5.50	05/01/2034	USD	AAA	470,407.830	105.1198	494,491.76	2.68
31402C4H2	FNMA PASS THRU MTG #725424	Mortgage	5.50	04/01/2034	USD	AAA	539,573.910	105.1198	567,199.00	2.68
31402C4J8	FNMA PASS THRU MTG #725425	Mortgage	5.50	04/01/2034	USD	AAA	218,753.830	105.3478	230,452.27	2.68
31402CPL0	FNMA PASS THRU MTG #725027	Mortgage	5.00	11/01/2033	USD	AAA	55,883.100	103.0521	57,588.70	3.68
31402CU67	FNMA PASS THRU MTG #725205	Mortgage	5.00	03/01/2034	USD	AAA	283,077.640	103.0521	291,717.42	3.68
31402CVY5	FNMA PASS THRU MTG #725231	Mortgage	5.00	02/01/2034	USD	AAA	426,682.180	103.0521	439,704.90	3.68
31402CVZ2	FNMA PASS THRU MTG #725232	Mortgage	5.00	03/01/2034	USD	AAA	319,392.080	103.0521	329,140.21	3.68
31402DMP2	FNMA PASS THRU MTG #725866	Mortgage	4.50	09/01/2034	USD	AAA	76,551.600	100.5104	76,942.33	4.79
31402G3B7	FNMA PASS THRU MTG #728994	Mortgage	4.50	06/01/2023	USD	AAA	5,412.100	102.0897	5,525.20	3.87
31402GSH7	FNMA PASS THRU MTG #728720	Mortgage	5.00	07/01/2033	USD	AAA	44,912.390	103.0521	46,283.16	3.68
31402KBD5	FNMA PASS THRU MTG #730936	Mortgage	4.50	08/01/2033	USD	AAA	35,490.460	100.6354	35,715.97	4.79
31402QWA5	FNMA PASS THRU MTG #735141	Mortgage	5.50	01/01/2035	USD	AAA	139,033.410	105.1198	146,151.64	2.68
31402QY39	FNMA PASS THRU MTG #735230	Mortgage	5.50	02/01/2035	USD	AAA	123,714.120	105.1198	130,048.03	2.68
31402QYV7	FNMA PASS THRU MTG #735224	Mortgage	5.50	02/01/2035	USD	AAA	304,160.670	105.1198	319,733.08	2.68
31402WJS8	FNMA PASS THRU MTG #740173	Mortgage	5.50	09/01/2033	USD	AAA	123,039.650	105.1198	129,339.03	2.68
31403DST7	FNMA PASS THRU MTG #745830	Mortgage	5.50	04/01/2036	USD	AAA	63,900.540	105.1198	67,172.12	2.68
31403VM63	FNMA PASS THRU MTG #759181	Mortgage	5.50	01/01/2034	USD	AAA	62,440.980	105.1198	65,637.83	2.68
31405AX32	FNMA PASS THRU MTG #783798	Mortgage	5.50	07/01/2034	USD	AAA	110,236.510	105.1198	115,880.40	2.68
31405SED2	FNMA PASS THRU MTG #797632	Mortgage	4.50	08/01/2035	USD	AAA	110,462.360	100.3229	110,819.06	4.79
31407FKK5	FNMA PASS THRU MTG #829298	Mortgage	4.50	09/01/2035	USD	AAA	1,689,421.200	100.3229	1,694,876.63	4.79
31407GBW7	FNMA PASS THRU MTG #829953	Mortgage	6.00	08/01/2024	USD	AAA	73,855.290	107.6349	79,494.07	1.63
31408GUG0	FNMA PASS THRU MTG #851183	Mortgage	6.50	04/01/2036	USD	AAA	225,398.170	107.3281	241,915.63	1.46
31409TS58	FNMA PASS THRU MTG #878140	Mortgage	6.50	07/01/2036	USD	AAA	120,666.080	107.3281	129,508.64	1.46
31410CVF6	FNMA PASS THRU MTG #885414	Mortgage	6.50	06/01/2036	USD	AAA	33,965.840	107.3281	36,454.90	1.46
31410F2Q7	FNMA PASS THRU MTG #888283	Mortgage	5.00	08/01/2034	USD	AAA	200,333.610	103.0521	206,447.97	3.68
31410FU99	FNMA PASS THRU MTG #888099	Mortgage	5.50	08/01/2035	USD	AAA	218,263.170	105.2292	229,676.53	2.68
31410GJA2	FNMA PASS THRU MTG #888657	Mortgage	5.50	02/01/2035	USD	AAA	363,641.970	105.1198	382,259.70	2.68
31410KYB4	FNMA PASS THRU MTG #890006	Mortgage	5.50	09/01/2036	USD	AAA	194,479.850	105.2292	204,649.54	2.68
31410PEB5	FNMA PASS THRU MTG #893030	Mortgage	6.50	10/01/2036	USD	AAA	415,712.070	107.3281	446,175.97	1.46
31410TWW3	FNMA PASS THRU MTG #897160	Mortgage	6.00	09/01/2036	USD	AAA	389,891.810	106.2344	414,199.13	1.93
31410WS82	FNMA PASS THRU MTG #899743	Mortgage	6.00	07/01/2037	USD	AAA	244,203.600	106.0938	259,084.76	1.93
31410YQJ6	FNMA PASS THRU MTG #901457	Mortgage	6.50	10/01/2036	USD	AAA	272,819.030	107.3281	292,811.55	1.46
31411AH32	FNMA PASS THRU MTG #902150	Mortgage	6.50	10/01/2036	USD	AAA	227,385.850	107.3281	244,048.97	1.46
31412PCD1	FNMA PASS THRU MTG #930768	Mortgage	4.00	03/01/2029	USD	AAA	630,466.500	98.1037	618,510.77	4.50
31412SK87	FNMA PASS THRU MTG #933319	Mortgage	7.00	01/01/2038	USD	AAA	62,128.670	109.7524	68,187.73	1.22
31413F4V1	FNMA PASS THRU MTG #944636	Mortgage	5.50	07/01/2037	USD	AAA	394,860.520	104.8073	413,842.64	2.68
31413F4V1	FNMA PASS THRU MTG #944636	Mortgage	5.50	07/01/2037	USD	AAA	1,988,106.680	104.8073	2,083,680.87	2.68
31413FHC9	FNMA PASS THRU MTG #944027	Mortgage	6.50	08/01/2037	USD	AAA	170,501.700	107.2188	182,809.79	1.46
31414BGG9	FNMA PASS THRU MTG #961099	Mortgage	5.00	04/01/2028	USD	AAA	45,739.600	103.5149	47,347.32	2.94
31414LYE2	FNMA PASS THRU MTG #969709	Mortgage	7.00	03/01/2038	USD	AAA	166,169.620	109.7016	182,290.65	1.22
31414MH33	FNMA PASS THRU MTG #970150	Mortgage	7.00	03/01/2038	USD	AAA	168,066.830	109.7016	184,371.92	1.22
31414MQZ2	FNMA PASS THRU MTG #970372	Mortgage	7.00	02/01/2038	USD	AAA	77,322.890	109.7016	84,824.41	1.22
31414QU54	FNMA PASS THRU MTG #973204	Mortgage	7.00	03/01/2038	USD	AAA	204,315.470	109.7016	224,137.24	1.22
31414SEX7	FNMA PASS THRU MTG #974550	Mortgage	5.00	03/01/2028	USD	AAA	49,448.070	103.5149	51,186.14	2.94
31416BN61	FNMA PASS THRU MTG #995113	Mortgage	5.50	09/01/2036	USD	AAA	95,637.280	105.1198	100,533.71	2.68
32029GAB0	FFML 2007-FF2 A2A 1MLIB+5	Mortgage	0.28	03/25/2037	USD	A-	568,659.580	90.4915	514,588.58	0.00
35729NAB1	FHLT 2006-E 2A1 STEP 1ML+6	Mortgage	0.29	01/25/2037	USD	BA-	491,694.240	70.0558	344,460.19	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36202D2W0	GNMA II MULTPL SGL FAML #003489X	Mortgage	6.00	12/20/2033	USD	AAA	32,836.780	106.9098	35,105.74	1.92
36202EKF5	GNMA II MULTPL SGL 15YR 003894X	Mortgage	5.50	09/20/2021	USD	AAA	14,525.620	106.0527	15,404.81	1.64
36202J3P1	GN II ARM 008006M 10/10 11.00	Mortgage	3.63	07/20/2022	USD	AAA	11,540.060	102.2928	11,804.65	1.25
36202J4F2	GN II ARM 008022M 10/10 11.50	Mortgage	3.63	07/20/2022	USD	AAA	21,404.280	102.3266	21,902.27	1.25
36202J7H5	GN II ARM 008096M 01/11 10.50	Mortgage	4.13	12/20/2022	USD	AAA	24,151.210	102.1027	24,659.03	1.25
36202K2Q7	GN II ARM 008883M 01/11 11.00	Mortgage	4.13	12/20/2021	USD	AAA	20,294.970	102.1067	20,722.53	1.25
36202K3B9	GN II ARM 008894M 07/10 11.50	Mortgage	4.38	06/20/2026	USD	AAA	14,501.330	102.9167	14,924.29	1.25
36202K5M3	GN II ARM 008952M 07/10 10.00	Mortgage	4.38	04/20/2022	USD	AAA	8,239.090	102.7130	8,462.62	1.50
36202K5R2	GN II ARM 008956M 07/10 11.00	Mortgage	4.38	04/20/2022	USD	AAA	4,170.240	102.8122	4,287.52	1.25
36202K7F6	GN II ARM 008994M 07/10 10.50	Mortgage	4.38	06/20/2022	USD	AAA	11,981.910	102.7822	12,315.27	1.50
36202K7K5	GN II ARM 008998M 07/10 11.50	Mortgage	4.38	06/20/2022	USD	AAA	112,441.680	102.8488	115,644.90	1.25
36202KBY0	GN II ARM 008155M 04/10 10.00	Mortgage	4.38	03/20/2023	USD	AAA	12,273.220	102.7951	12,616.26	1.25
36202KCL7	GN II ARM 008175M 07/10 10.50	Mortgage	4.38	04/20/2023	USD	AAA	145,503.350	102.7959	149,571.51	1.25
36202KD44	GN II ARM 008223M 07/10 11.5	Mortgage	4.38	05/20/2017	USD	AAA	20,100.000	102.6836	20,639.41	1.50
36202KD51	GN II ARM 008224M 07/10 12.00	Mortgage	4.38	05/20/2017	USD	AAA	35,125.990	102.8142	36,114.50	1.50
36202KDA0	GN II ARM 008197M 04/10 12.00	Mortgage	4.38	02/20/2017	USD	AAA	15,279.010	102.7724	15,702.61	1.25
36202KDV4	GN II ARM 008216M 07/10 10.00	Mortgage	4.38	06/20/2023	USD	AAA	19,444.070	102.7297	19,974.84	1.50
36202KFD2	GN II ARM 008264M 10/10 12.50	Mortgage	3.63	09/20/2017	USD	AAA	143,155.550	102.4988	146,732.77	1.25
36202KGB5	GN II ARM 008294M 01/11 13.00	Mortgage	4.13	12/20/2017	USD	AAA	22,032.230	102.6631	22,618.96	1.25
36202KJQ9	GN II ARM 008371M 04/10 9.50	Mortgage	4.38	02/20/2024	USD	AAA	10,814.790	102.7856	11,116.04	1.25
36202KKB0	GN II ARM 008390M 10/10 13.00	Mortgage	3.63	08/20/2018	USD	AAA	44,131.130	102.8477	45,387.86	1.25
36202KLA1	GN II ARM 008421M 07/10 10.50	Mortgage	4.38	05/20/2024	USD	AAA	34,446.390	102.8115	35,414.86	1.25
36202KR80	GN II ARM 008611M 04/10 12.50	Mortgage	4.38	03/20/2025	USD	AAA	13,873.360	103.3791	14,342.15	1.25
36202KTW5	GN II ARM 008665M 10/10 12.50	Mortgage	3.63	07/20/2020	USD	AAA	11,575.180	102.8356	11,903.41	1.25
36202KVS1	GN II ARM 008725M 01/11 12.5	Mortgage	4.13	12/20/2020	USD	AAA	7,092.410	102.8564	7,295.00	1.25
36202KWZ4	GN II ARM 008764M 04/10 13.50	Mortgage	4.50	03/20/2021	USD	AAA	12,662.300	103.8771	13,153.22	1.25
36202KX34	GN II ARM 008798M 07/10 13.00	Mortgage	4.38	06/20/2021	USD	AAA	5,548.600	103.4762	5,741.48	1.25
36202KXB6	GN II ARM 008774M 07/10 13.00	Mortgage	4.38	04/20/2021	USD	AAA	2,981.910	103.4179	3,083.83	1.25
36202KY33	GN II ARM 008830M 04/10 10.00	Mortgage	4.38	03/20/2026	USD	AAA	9,492.670	102.8747	9,765.56	1.25
36202KYV1	GN II ARM 008824M 10/10 12.00	Mortgage	3.63	08/20/2021	USD	AAA	17,718.280	102.5155	18,163.98	1.25
36202KZ81	GN II ARM 008867M 01/11 11.00	Mortgage	4.13	11/20/2021	USD	AAA	47,224.920	102.1040	48,218.52	1.25
36202KZP3	GN II ARM 008850M 07/10 11.50	Mortgage	4.38	04/20/2026	USD	AAA	11,340.840	102.9150	11,671.42	1.25
36225CB54	GN II ARM 080059M 07/10 10.50	Mortgage	4.38	04/20/2027	USD	AAA	6,170.400	102.8500	6,346.25	1.25
36228FNB8	GSR 2003-2F 3A1 WM31 WC7.1	Mortgage	6.00	03/25/2032	USD	AAA	2,078.600	99.8413	2,075.30	3.00
36290S6G1	GNMA II MULTPL SGL FAML #616571X	Mortgage	6.50	08/20/2034	USD	AAA	9,841.580	106.9562	10,526.18	1.49
36290TAZ2	GNMA II MULTPL SGL FAML #616624X	Mortgage	6.50	09/20/2034	USD	AAA	54,347.550	106.9562	58,128.08	1.49
36292ANA2	GNMA PASS THRU SGL FAML #643085X	Mortgage	7.00	03/20/2035	USD	AAA	4,323.960	108.8895	4,708.34	1.28
36292CFJ8	GNMA PASS THRU SGL FAML #644669X	Mortgage	6.00	10/15/2035	USD	AAA	36,741.060	106.1714	39,008.49	1.92
36292KH25	GNMA PASS THRU SGL 15YR #651049X	Mortgage	6.00	03/15/2041	USD	AAA	22,954.290	106.9503	24,549.68	1.32
38373Y5Y6	GNR 2003-15 PE WM32 WC6.112	Mortgage	5.50	02/20/2033	USD	AAA	1,206,589.220	105.8238	1,276,858.56	3.00
38374BRG0	GNR 2003-65-ZA SEQ WM33 WC6.50	Mortgage	6.00	08/20/2033	USD	AAA	2,940,546.180	105.5205	3,102,879.62	5.00
38374MB24	GNR 2006-13 Z SEQ WM35 WC6.425	Mortgage	5.00	09/20/2035	USD	AAA	15,474,370.430	97.3165	15,059,121.89	11.00
3837H12P5	GNR 1999-6-ZB SEQ WM28 WC7.5	Mortgage	7.00	03/16/2029	USD	AAA	529,416.030	106.2554	562,533.12	5.00
396789JT7	GCCFC 2005-GG3 AAB WM12 WC5.4628	Mortgage	4.62	08/10/2042	USD	AAA	426,000.000	101.5687	432,682.75	2.70
41161PA86	HVMLT 2006-1 2A1A 1MLIB+24	Mortgage	0.47	03/19/2036	USD	B-	1,150,759.800	54.2219	623,963.94	0.00
41161PLR2	HVMLT 2005-2 2A1A 1MLIB+22	Mortgage	0.45	05/19/2035	USD	AAA	997,896.570	51.8269	517,178.86	0.00
41162DAB5	HVMLT 2006-12 2A11 STEP 1MLIB+9	Mortgage	0.32	01/19/2038	USD	AAA	286,450.580	98.3948	281,852.50	0.00
44328BAC2	HASC 2006-HE2 2A1 1ML+5	Mortgage	0.28	12/25/2036	USD	CAA	173,120.060	72.5599	125,615.78	0.00
45254NJF5	IMM 2004-4 2A2 AFC WM33 WC6.54	Mortgage	5.54	09/25/2034	USD	AAA	2,422,297.570	76.3944	1,850,499.69	3.25
45254NQG5	IMM 2005-6 1A1 1MLIB+25	Mortgage	0.48	10/25/2035	USD	B-	5,811,227.800	56.1311	3,261,904.34	0.00
46630VAD4	JPMCC 2007-CB19 A4 WM17 WC5.7713	Mortgage	5.75	02/12/2049	USD	AAA	4,508,000.000	87.7415	3,955,388.17	5.86

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
46630VAE2	JPMCC 2007-CB19 ASB WM17 WC5.772 VAR	Mortgage	5.73	02/12/2049	USD	AAA	804,000.000	96.9036	779,104.62	4.34
46631QAD4	JPMCC 2007-CB20 A4 WM17 WC6.2269	Mortgage	5.79	02/12/2051	USD	AAA	574,000.000	87.4778	502,122.69	5.99
46632HAD3	JPMCC 2007-LD12 A4 WM16 WC6.0924	Mortgage	5.88	02/15/2051	USD	AAA	206,000.000	86.8432	178,896.95	5.96
501673AA5	LAAF 1-A WM02 144A	Mortgage	7.66	12/15/2026	USD	A	74,333.330	94.9345	70,567.97	5.00
65535VPU6	NAA 2005-AR5 2A1	Mortgage	5.05	10/25/2035	USD	AA-	5,370,330.410	60.6722	3,258,298.68	1.50
748940AA1	RALI 2006-QS7 A1 SEQ WM36 WC7.08	Mortgage	6.00	06/25/2036	USD	CAA	3,651,421.960	50.9496	1,860,383.79	2.00
761118EN4	RALI 2005-QO1 A1 1MLIB+30	Mortgage	0.53	08/25/2035	USD	AA	976,439.780	51.9648	507,404.69	0.00
83611DAA6	SVHE 2006-NLC1 A1 144A 1MLIB+6	Mortgage	0.29	11/25/2036	USD	CAA	344,046.460	53.6806	184,686.14	0.00
86360KAA6	SAMI 2006-AR3 I-1A-1 1ML+21	Mortgage	0.44	04/25/2036	USD	AAA	6,075,176.380	57.4020	3,487,272.75	0.00
86360KAE8	SAMI 2006-AR3 12A1 1MLIB+22	Mortgage	0.45	05/25/2036	USD	AAA	344,766.780	49.8063	171,715.47	0.00
86363LAB9	SARM 2007-4 1A2 1MLIB+22	Mortgage	0.45	05/25/2037	USD	BA-	3,346,661.130	56.7791	1,900,202.40	0.00
86363NAA7	SAMI 2007-AR3 1A1 1MLIB+10	Mortgage	0.33	09/25/2047	USD	AAA	169,011.220	94.4904	159,699.34	0.00
872224AB6	TBW 2006-4 A1B 1MLIB+10	Mortgage	0.33	09/25/2036	USD	AA-	10,942.700	100.0000	10,942.70	0.00
929227QB5	WAMU 2002-AR6 A 12MTA+140	Mortgage	1.94	06/25/2042	USD	AAA	82,417.020	72.3795	59,653.05	0.00
92922F4M7	WAMU 2005-AR13 A1A 1MLIB+29	Mortgage	0.52	10/25/2045	USD	AAA	1,536,146.950	71.7811	1,102,663.49	0.00
92922F5T1	WAMU 2005-AR15 A1A1 1MLIB+26	Mortgage	0.49	11/25/2045	USD	AAA	77,932.810	71.7409	55,909.66	0.00
92922FD21	WAMU 2005-AR2 2A1A 1MLIB+31	Mortgage	0.54	01/25/2045	USD	AAA	1,544,274.720	76.2221	1,177,079.08	0.00
92922FJ25	WAMU 2005-AR6 2A1A 1MLIB+23	Mortgage	0.46	04/25/2045	USD	AAA	810,204.730	73.7557	597,572.09	0.00
92925CDA7	WAMU 2006-AR3 A1A 12MTA+100	Mortgage	1.54	02/25/2046	USD	AA	2,197,573.290	56.9017	1,250,455.68	0.00
92925DAB6	WAMU 2006-AR17 1A1A 12MTA+81	Mortgage	1.35	12/25/2046	USD	A-	1,319,515.840	55.6594	734,434.73	0.00
9297664P5	WBCMT 2005-C20 APB WM14 WC5.2632 VAR	Mortgage	5.09	07/15/2042	USD	AAA	218,000.000	101.3421	220,925.82	3.42
93363DAA5	WAMU 2006-AR9 1A 12MTA+100	Mortgage	1.54	08/25/2046	USD	BA+	6,332,796.470	55.3065	3,502,444.91	0.00
93363DAB3	WAMU 2006-AR9 2A ARM D11COFI+150	Mortgage	2.76	08/25/2046	USD	BAA	838,822.050	59.0540	495,358.06	0.00
9393357P4	WAMU 2002-AR9 1A AS 1MLIBOR+140	Mortgage	1.94	08/25/2042	USD	AAA	49,061.390	73.6216	36,119.80	0.00
93933TAS2	WAMU 2001-7 A ARM	Mortgage	1.90	05/25/2041	USD	AAA	154,068.330	90.6832	139,714.01	0.00
93934EAA3	WAMU 2003-R1 A1 1MLIB+27	Mortgage	0.77	12/25/2027	USD	AAA	1,110,384.590	75.2433	835,489.56	0.00
93934XAB9	WMABS 2006-HE5 2A1 STEP 1MLIB+6	Mortgage	0.29	10/25/2036	USD	BA-	588,281.800	69.3031	407,697.64	0.00
94983KAE9	WFMB5 2006-AR2 2A3 WM35 WC5.3523	Mortgage	5.01	03/25/2036	USD	A	5,470,976.610	82.2324	4,498,915.92	1.00
054303AS1	AVON PRODUCTS SR UNSEC	Invest. Grade Credit	5.13	01/15/2011	USD	A	2,800,000.000	104.1542	2,916,317.60	1.02
060505CR3	BANK OF AMERICA CORP GLBL SR NT	Invest. Grade Credit	0.54	10/14/2016	USD	A	5,000,000.000	88.4840	4,424,200.00	-0.37
40429CFR8	HSBC FINANCE CORP GLBL SR NT	Invest. Grade Credit	0.69	06/01/2016	USD	A	3,000,000.000	91.4945	2,744,835.00	-0.10
45974VZX9	ILFC UNSEC MTN	Invest. Grade Credit	5.25	01/10/2013	USD	BAA+	2,900,000.000	81.6177	2,366,913.30	2.80
478366AQ0	JOHNSON CONTROLS INC SR NT	Invest. Grade Credit	5.25	01/15/2011	USD	BAA	4,000,000.000	104.9670	4,198,680.00	1.02
540424AN8	LOEWS CORP SR UNSECURED	Invest. Grade Credit	5.25	03/15/2016	USD	A	3,000,000.000	101.6895	3,050,685.00	5.40
61746BDC7	MORGAN STANLEY GLBL FRN MTN	Invest. Grade Credit	0.73	10/18/2016	USD	A	9,400,000.000	92.7826	8,721,564.40	-0.20
61746SBQ1	MORGAN STANLEY GLBL FRN	Invest. Grade Credit	0.76	10/15/2015	USD	A	3,000,000.000	93.9098	2,817,294.00	-0.13
88319QH22	TEXTRON FIN CORP CO GTD	Invest. Grade Credit	4.60	05/03/2010	USD	BAA-	3,000,000.000	99.9825	2,999,475.00	0.32
91274EAA5	US TRADE FUNDING BK GTD 144A	Invest. Grade Credit	4.26	11/15/2014	USD	AAA	4,213,708.710	107.6582	4,536,401.01	2.22
SWPC85925	OMNICOM GROUP NEGB NS BP MYC	Invest. Grade Credit	-0.39	06/20/2016	USD	A-	1,500,000.000	1.6660	24,990.03	-0.05
SWPC86253	BANK OF AMERICA NS BP MEI	Invest. Grade Credit	-0.17	12/20/2016	USD	A	5,000,000.000	5.2824	264,122.25	-0.18
SWPC86386	HSBC FINANCE CORP NEGB NS BP JPM	Invest. Grade Credit	-0.22	06/20/2016	USD	A	3,000,000.000	4.8428	145,282.69	-0.15
SWPC86436	MORGAN STANLEY NS BP RYL	Invest. Grade Credit	-0.32	12/20/2016	USD	A	4,400,000.000	4.9422	217,455.02	-0.17
SWPC86584	MORGAN STANLEY NEGB NS BP RYL	Invest. Grade Credit	-0.28	12/20/2015	USD	A	3,000,000.000	4.5112	135,335.22	-0.13
SWPC88077	LOEWS CORP NEGB SNR NS BP JPM	Invest. Grade Credit	-0.28	03/20/2016	USD	A	3,000,000.000	2.2533	67,597.92	-0.07
SWPC88507	COUNTRYWIDE FNANCIAL CORP SUB NS B	Invest. Grade Credit	-0.71	06/20/2016	USD	A-	5,000,000.000	4.9205	246,023.04	-0.15
364725AE1	GANNETT CO NT	High Yield Credit	5.75	06/01/2011	USD	BA	2,200,000.000	100.7500	2,216,500.00	1.36
52517PE23	LEHMAN BROS HLDGS FRN 2009 ***DEF***	High Yield Credit	2.89	01/23/2024	USD	C	9,200,000.000	20.0000	1,840,000.00	1.00
SWPC95320	GANNETT NEGB NS BP JPM	High Yield Credit	-0.33	06/20/2011	USD	BA	2,200,000.000	2.0125	44,275.68	-0.01
03255RAV8	ANAHEIM FING SWR REV MBIA	Municipal/Other	4.75	02/01/2039	USD	AA+	5,345,000.000	97.0810	5,188,979.45	14.34
088281CB4	BEXAR CNTY TXB-C BAB	Municipal/Other	6.63	06/15/2039	USD	AA+	100,000.000	101.0280	101,028.00	10.65
20772GF45	CT ST-SER A	Municipal/Other	5.85	03/15/2032	USD	AA	600,000.000	101.0750	606,450.00	12.36

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
235241LS3	DALLAS RAPID TRN SR BAB	Municipal/Other	6.00	12/01/2044	USD	AAA	355,000.000	102.5020	363,882.10	14.42
54438CHK1	L A CMNTY CLG DIST FGIC	Municipal/Other	5.00	08/01/2027	USD	AA	2,300,000.000	104.1510	2,395,473.00	11.67
544525KH0	L A WTR/PWR AMBAC	Municipal/Other	5.00	07/01/2044	USD	AA	5,900,000.000	100.1850	5,910,915.00	14.25
73358WAJ3	PORT AUTH NY/NJ- 159 CR GO OF AUTH	Municipal/Other	6.04	12/01/2029	USD	AA-	675,000.000	100.1080	675,729.00	11.86
74529JAP0	PR S/TAX-CABS-A AMBAC	Municipal/Other	0.00	08/01/2054	USD	AA-	3,350,000.000	5.6560	189,476.00	47.36
882721S79	TX TRN COMM-MOBILITY	Municipal/Other	4.75	04/01/2037	USD	AA+	300,000.000	99.9930	299,979.00	14.19
00438QAA2	ACCR 2007-1 A1 1ML+5	Net Cash Equivalents	0.28	02/25/2037	USD	AAA	369,629.960	96.7719	357,697.75	0.00
02660TFY4	AHM 2005-3 2A2 6MLIB+162.5	Net Cash Equivalents	5.00	09/25/2035	USD	AAA	3,759,241.980	87.3953	3,285,401.18	0.75
058927AA2	BAFC 2006-A 1A1 SUPER SR ARM	Net Cash Equivalents	4.53	02/20/2036	USD	AAA	6,457,992.640	86.4196	5,580,968.18	1.00
060505DJ0	BANK OF AMERICA CORP SR UNSECURED	Net Cash Equivalents	0.76	09/11/2012	USD	A	23,305,000.000	98.2479	22,896,673.10	0.16
07384M7C0	BSARM 2005-2 A1 1YRCMT+245	Net Cash Equivalents	2.94	03/25/2035	USD	AAA	4,311,619.580	87.6125	3,777,518.14	0.50
07384MB68	BSARM 2003-9 2A1 ARM WM33 WC5.1137	Net Cash Equivalents	4.37	02/25/2034	USD	AA	771,050.100	84.6853	652,966.32	0.75
07384MSJ2	BSARM 2002-11 1A2 ARM WM33 WC5.56	Net Cash Equivalents	4.46	02/25/2033	USD	AAA	38,880.300	93.8237	36,478.92	0.75
07384YEM4	BSABS 2002-2 A1 1MOLIB+33	Net Cash Equivalents	0.89	10/25/2032	USD	AAA	210,665.560	86.5217	182,271.38	0.00
07384YGX8	BSABS 2003-1 A1 1MLIB+50BP	Net Cash Equivalents	0.73	11/25/2042	USD	AAA	1,292,009.940	87.1796	1,126,369.36	0.00
07387AES0	BSARM 2005-10 A2 SEQ WM35 WC5.05	Net Cash Equivalents	4.46	10/25/2035	USD	BAA+	4,400,000.000	84.7992	3,731,164.36	0.50
073914WC3	BSMSI 1997-6-3A 1YR CMT +153	Net Cash Equivalents	3.49	06/25/2030	USD	AAA	12,224.240	96.9020	11,845.53	0.00
1248MAAA5	CBASS 2007-SP1 A1 1MLIB+9 144A	Net Cash Equivalents	0.32	12/25/2037	USD	AAA	61,487.080	99.0014	60,873.08	0.00
12558MBB7	CITHE 2002-2 AV 1ML+27	Net Cash Equivalents	0.50	06/25/2033	USD	AAA	29,989.680	72.1474	21,636.78	0.00
12666UAA1	CWL 2006-15 A1 SEQ 1MLIB+10	Net Cash Equivalents	0.34	10/25/2046	USD	AAA	95,302.350	97.2102	92,643.61	0.00
126670VM7	CWL 2006-SD1 A1 1ML+16 144A	Net Cash Equivalents	0.39	02/25/2036	USD	AAA	82,813.190	96.1344	79,611.92	0.00
12669GN64	CWHL 2005-R2 1AF1 1ML+34 144A	Net Cash Equivalents	0.57	06/25/2035	USD	AAA	1,740,191.240	88.1234	1,533,515.34	0.00
144531DL1	CARR 2005-NC5 A2 STEP 1MLIB+32	Net Cash Equivalents	0.55	10/25/2035	USD	AAA	518,779.500	92.0120	477,339.19	0.00
22541QFC1	CSFB 2003-AR18 2A3 WM33 WC5.2935 ARM	Net Cash Equivalents	3.29	07/25/2033	USD	AAA	812,178.210	91.1217	740,070.19	0.50
23243WAB4	CWL 2006-18 2A1 SEQ 1MLIB+5	Net Cash Equivalents	0.28	03/25/2037	USD	AAA	172,388.540	99.4788	171,489.96	0.00
30961R633	FHA 236 NP REILLY 1997-A CP	Net Cash Equivalents	6.90	07/01/2020	USD	AAA	1,167,539.600	99.2844	1,159,184.28	1.00
31288UU41	FH ARM 845103 1YRCMT+221 10.97	Net Cash Equivalents	3.23	06/01/2022	USD	AAA	5,274.150	102.3026	5,395.59	0.50
31288WVH6	FH ARM 406692 1YRCMT+213 11.08	Net Cash Equivalents	3.38	05/01/2022	USD	AAA	5,938.520	102.2410	6,071.60	0.50
31295KDF8	FH ARM 786402 1YR WTA+208.4 11.8	Net Cash Equivalents	3.20	09/01/2027	USD	AAA	37,030.210	100.5703	37,241.38	0.25
31316EAA1	AMBS AS-1001 1 WM16 WC8.57	Net Cash Equivalents	7.34	07/25/2011	USD	AAA	1,549,314.300	98.5537	1,526,906.65	0.10
3133T75V7	FHR 1857 F 1MLIBOR+100	Net Cash Equivalents	1.25	09/15/2021	USD	AAA	55,009.500	100.0051	55,012.31	0.00
3133TKM23	FHR 2143 FG 1MLIB+50	Net Cash Equivalents	0.73	04/15/2029	USD	AAA	41,567.330	99.2455	41,253.70	0.00
31347HBN8	FH ARM 960045 1MO LIBOR + 242.7	Net Cash Equivalents	2.59	12/01/2024	USD	AAA	53,222.690	103.5798	55,127.96	0.00
31348SLH5	FH ARM 785728 1YRCMT+213 11.54	Net Cash Equivalents	3.26	10/01/2026	USD	AAA	23,957.360	102.0889	24,457.79	0.25
31348SW42	FH ARM 786067 1YRCMT+214 11.82	Net Cash Equivalents	2.52	01/01/2028	USD	AAA	21,916.950	103.0934	22,594.93	0.75
31348SWZ3	FH ARM 786064 1YRCMT+213.7 11.26	Net Cash Equivalents	3.00	01/01/2028	USD	AAA	155,860.430	101.6333	158,406.12	0.25
31358L3Z7	FNR G92-17 F SEQ 1MLIBOR+105	Net Cash Equivalents	1.30	03/25/2022	USD	AAA	112,743.550	100.4173	113,214.03	0.00
31358NFW7	FNMA 1992-83-Z PAC	Net Cash Equivalents	7.00	06/25/2022	USD	AAA	27,619.240	101.6484	28,074.53	0.75
31358SSV4	FNR 2000-34-F 1MLIBOR+45BP	Net Cash Equivalents	0.68	10/25/2030	USD	AAA	13,257.240	99.3387	13,169.56	0.00
31359SAL4	FNR 2001-8 FJ 1MLB+20BP	Net Cash Equivalents	0.43	03/18/2031	USD	AAA	664,574.270	99.0920	658,540.07	0.00
31359W6F3	FNR 99-49-FC W16 W9.16 1MLIB+60	Net Cash Equivalents	0.83	10/25/2017	USD	AAA	172,737.640	99.8109	172,410.98	0.00
31373TTT7	FN ARM 303062 6MOLIB + 216 11.11	Net Cash Equivalents	4.13	10/01/2024	USD	AAA	1,405.130	102.8636	1,445.37	0.25
31374GW52	FN 313968 HYB1201 1YCMT+250 11.8	Net Cash Equivalents	2.91	12/01/2027	USD	AAA	62,959.280	102.6496	64,627.46	0.75
31374TBF5	FN 323238 HYB0201 1YCMT+237 11.6	Net Cash Equivalents	3.31	02/01/2028	USD	AAA	19,842.150	102.5966	20,357.38	0.75
31376GGM1	FN ARM 354904 1YCMT + 210 12.8	Net Cash Equivalents	2.97	08/01/2026	USD	AAA	16,968.630	102.1750	17,337.70	0.50
31376RFL0	FN 362971 HYB0504 1YCMT+232 11.1	Net Cash Equivalents	3.07	05/01/2025	USD	AAA	23,841.190	102.0541	24,330.92	1.00
31377TD52	FNMA PASS THRU MTG #386324	Net Cash Equivalents	5.38	07/01/2033	USD	AAA	2,336,631.820	100.7644	2,354,493.29	0.96
31378XMG8	FN 411759 1YCMT+213.5 12.097 T	Net Cash Equivalents	3.07	11/01/2023	USD	AAA	236,430.400	102.3923	242,086.49	0.75
31379FH64	FNMA PASS THRU FHA/VA #417953	Net Cash Equivalents	9.00	06/01/2027	USD	AAA	60,131.350	115.6326	69,531.45	0.25
31379UPJ4	FN ARM 429825 1YCMT+190.7 10.719	Net Cash Equivalents	2.91	10/01/2024	USD	AAA	66,864.870	101.9319	68,156.62	0.75
31383KUW5	FN 505597 FHA/VA 1YCMT+207.1 11	Net Cash Equivalents	4.70	04/01/2028	USD	AAA	89,857.590	102.8919	92,456.18	1.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31383XH51	FNMA PASS THRU FHA/VA #516052	Net Cash Equivalents	9.00	08/01/2021	USD	AAA	7,890.590	110.5944	8,726.55	0.00
31385XVH7	FNMA PASS THRU MTG #556016	Net Cash Equivalents	9.00	09/01/2030	USD	AAA	816.720	115.9927	947.34	0.60
31386EBE7	FNMA PASS THRU MTG #560837	Net Cash Equivalents	9.00	10/01/2030	USD	AAA	3,688.230	115.9927	4,278.08	0.60
31386H4B4	FNMA PASS THRU MTG #564318	Net Cash Equivalents	9.00	11/01/2030	USD	AAA	1,889.130	115.9927	2,191.25	0.60
31392CRD8	FNR 2002-21-FD 1MOLIB+90	Net Cash Equivalents	1.13	04/25/2032	USD	AAA	152,206.940	100.3615	152,757.17	0.00
31392PU94	FHR 2477 FZ 1MLIB+55	Net Cash Equivalents	0.78	06/15/2031	USD	AAA	177,948.930	99.6773	177,374.72	0.00
31392RDQ1	FHR 2469 FV 1MOLIBOR+50	Net Cash Equivalents	0.73	06/15/2030	USD	AAA	89,032.230	99.2193	88,337.14	0.00
31393JAZ1	FHR 2551 FD 1MLIB+40	Net Cash Equivalents	0.63	01/15/2033	USD	AAA	392,232.680	99.4003	389,880.58	0.00
31393MH61	FHR 2585 FD 1MLIB+50	Net Cash Equivalents	0.73	12/15/2032	USD	AAA	409,255.280	99.7083	408,061.48	0.00
31394ALF1	FNW 2004-W8 1AF SEQ 1MLIB+25	Net Cash Equivalents	0.48	06/25/2044	USD	AAA	17,631.780	99.6881	17,576.79	0.00
31394PPQ0	FSPC T-59 1A1 SEQ WM27 WC7.00	Net Cash Equivalents	6.50	10/25/2043	USD	AAA	163,890.970	108.4061	177,667.81	0.75
31395A3J2	FSPC T-61 1A1 12MTA+140	Net Cash Equivalents	2.03	07/25/2044	USD	AAA	1,929,667.900	95.3187	1,839,333.78	0.00
31397JTZ7	FHR 3346 FA 1ML+23	Net Cash Equivalents	0.46	02/15/2019	USD	AAA	8,120,086.660	100.0869	8,127,146.26	0.00
31402LPB2	FN ARM 732218 1YRTSY+120.0 9.22	Net Cash Equivalents	1.74	06/01/2043	USD	AAA	872,365.200	99.7422	870,115.96	0.00
31404Q5M7	FN ARM 775852 1YRTSY+120 8.459	Net Cash Equivalents	1.74	03/01/2044	USD	AAA	798,181.800	99.8025	796,605.02	0.00
31405XQU0	FN ARM 802467 1YRLIB+178 10.23	Net Cash Equivalents	3.18	11/01/2034	USD	AAA	348,182.880	102.8310	358,039.78	0.88
31407BXX0	FN ARM 826082 1YRLIB+149.7 10.55	Net Cash Equivalents	3.22	07/01/2035	USD	AAA	529,857.980	102.2034	541,532.82	0.73
32028GAC9	FFML 2006-FF15 A3 1MLIB+5	Net Cash Equivalents	0.28	11/25/2036	USD	AAA	261,882.930	97.5070	255,354.11	0.00
32051DQ39	FHASI 2003-AR4 2A1 WM33 WC4.7464 ARM	Net Cash Equivalents	2.92	12/25/2033	USD	AAA	710,497.830	89.4728	635,702.16	0.75
336161AA2	FRBPT 2000-FRB1 A1 AFC AS 1ML+32	Net Cash Equivalents	0.71	06/25/2030	USD	AAA	158,093.130	91.0410	143,929.61	0.00
34528XAE9	FORDO 2008-C A3 1MLIB+142	Net Cash Equivalents	1.65	06/15/2012	USD	AAA	7,000,000.000	100.6873	7,048,111.70	0.00
36185NX70	GMACM 2004-AR1 22A ARM WM34 WC4.697	Net Cash Equivalents	4.56	06/25/2034	USD	AAA	834,402.890	83.4454	696,270.41	1.00
36202K5U5	GN II ARM 008959M 10/10 12.00	Net Cash Equivalents	3.63	08/20/2026	USD	AAA	10,880.670	102.6941	11,173.81	1.00
36202K6D2	GN II ARM 008968M 10/10 11.00	Net Cash Equivalents	3.63	09/20/2026	USD	AAA	74,310.520	102.3926	76,088.50	1.00
36202K6G5	GN II ARM 008971M 10/10 11.50	Net Cash Equivalents	3.63	09/20/2026	USD	AAA	7,787.570	102.4293	7,976.76	1.00
36202K6Z3	GN II ARM 008988M 01/11 10.50	Net Cash Equivalents	4.13	10/20/2026	USD	AAA	4,712.200	102.2013	4,815.93	1.00
36202K7A7	GN II ARM 008989M 01/11 11.00	Net Cash Equivalents	4.13	10/20/2026	USD	AAA	2,035.300	102.2460	2,081.01	1.00
36202KDS1	GN II ARM 008213M 07/10 11.00	Net Cash Equivalents	4.38	04/20/2017	USD	AAA	14,456.220	102.6543	14,839.93	0.75
36202KF67	GN II ARM 008289M 10/10 11.00	Net Cash Equivalents	3.63	09/20/2023	USD	AAA	21,922.780	102.3232	22,432.09	1.00
36202KUH6	GN II ARM 008684M 10/10 11.00	Net Cash Equivalents	3.63	08/20/2025	USD	AAA	5,240.320	102.3667	5,364.34	1.00
36202KUY9	GN II ARM 008699M 10/10 11.00	Net Cash Equivalents	3.63	09/20/2025	USD	AAA	50,184.480	102.3717	51,374.72	1.00
36202KVP7	GN II ARM 008722M 01/11 12.00	Net Cash Equivalents	4.13	10/20/2025	USD	AAA	7,540.810	102.5128	7,730.30	1.00
36202KWF8	GN II ARM 008746M 01/11 11.0	Net Cash Equivalents	4.13	11/20/2025	USD	AAA	7,804.300	102.2249	7,977.94	1.00
36202KXJ9	GN II ARM 008781M 04/10 10.00	Net Cash Equivalents	4.38	01/20/2026	USD	AAA	21,548.720	103.0721	22,210.71	1.00
36202KZ65	GN II ARM 008865M 07/10 10.00	Net Cash Equivalents	4.38	05/20/2026	USD	AAA	18,683.900	102.7659	19,200.67	1.00
36225CA89	GN II ARM 080030M 04/10 11.00	Net Cash Equivalents	4.38	01/20/2027	USD	AAA	24,222.490	103.0054	24,950.47	1.00
36225CAA4	GN II ARM 080000M 01/11 12.00	Net Cash Equivalents	4.13	10/20/2026	USD	AAA	16,177.220	102.5432	16,588.65	1.00
36225CBV7	GN II ARM 080051M 04/10 10.00	Net Cash Equivalents	4.38	03/20/2027	USD	AAA	45,960.270	102.8928	47,289.83	1.00
36225CBY1	GN II ARM 080054M 04/10 11.50	Net Cash Equivalents	4.38	03/20/2027	USD	AAA	71,052.500	103.0469	73,217.40	1.00
36225CD52	GN II ARM 080123M 01/11 11.50	Net Cash Equivalents	4.13	10/20/2027	USD	AAA	14,757.760	102.3049	15,097.91	1.00
36225CE28	GN II ARM 080152M 04/10 10.50	Net Cash Equivalents	4.38	01/20/2028	USD	AAA	86,627.300	102.9844	89,212.56	1.00
36225CEF9	GN II ARM 080133M 01/11 10.00	Net Cash Equivalents	4.13	11/20/2027	USD	AAA	93,836.500	102.1480	95,852.08	1.00
36225CN28	GN II ARM 080408M 07/10 11.50	Net Cash Equivalents	4.38	05/20/2030	USD	AAA	382,515.400	102.9533	393,812.38	1.00
36225CU95	GN II ARM 080607M 07/10 11.0	Net Cash Equivalents	4.50	05/20/2032	USD	AAA	310,470.180	103.0079	319,808.87	0.50
36228CZS5	GSMS 2007-EOP A1 1MLIB+9 144A	Net Cash Equivalents	0.32	03/06/2020	USD	AAA	913,631.370	95.1806	869,599.82	0.00
362334QF4	GSRPM 2006-1 A2 1MLIB+12 144A	Net Cash Equivalents	0.35	03/25/2035	USD	AAA	167,861.300	93.0457	156,187.79	0.00
38141GEW0	GOLDMAN SACHS GROUP INC GLBL FRN	Net Cash Equivalents	0.46	02/06/2012	USD	A+	5,100,000.000	99.3055	5,064,580.50	0.09
38143UBD2	GOLDMAN SACHS GROUP LP GLBL NT FRN	Net Cash Equivalents	0.55	06/28/2010	USD	A+	2,300,000.000	100.1266	2,302,911.80	0.22
38373RXK6	GNR 2001-30 FD 1MLIB+ 95BP	Net Cash Equivalents	1.18	03/20/2031	USD	AAA	906,596.480	100.1139	907,629.46	0.00
393505LV2	GT 1996-2 A4 WM22 WC9.4923	Net Cash Equivalents	7.20	04/15/2026	USD	AAA	7,182.020	100.4239	7,212.46	1.00
40429CFV9	HSBC FINANCE CORP GLBL FRN	Net Cash Equivalents	0.53	01/15/2014	USD	A	5,000,000.000	93.9364	4,696,820.00	-0.08

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41161PMZ3	HVMLT 2005-4 4A ARM WM35 WC5.4887	Net Cash Equivalents	5.15	07/19/2035	USD	BAA-	1,704,852.290	75.9628	1,295,052.68	0.50
46630GAV7	JPMMT 2007-A1 5A5 ARM	Net Cash Equivalents	3.97	07/25/2035	USD	AAA	2,282,408.660	92.0214	2,100,303.26	0.75
55265KA33	MASTR 2003-7 1A2 WM33 WC5.9535	Net Cash Equivalents	5.50	09/25/2033	USD	AAA	483,045.640	101.7249	491,377.79	1.00
57563NAA6	MEFA 2008-1 A1 3MLIB+95	Net Cash Equivalents	1.23	04/25/2038	USD	AAA	1,218,515.550	100.5930	1,225,741.35	0.00
590201AA7	MLFT 2008-LAQA A1 1MLIB+53.8 144A	Net Cash Equivalents	0.77	07/09/2021	USD	AAA	1,500,000.000	85.0350	1,275,524.55	0.00
61746BDD5	MORGAN STANLEY SR UNSECURED MTN F	Net Cash Equivalents	2.37	05/14/2010	USD	A	6,900,000.000	100.7280	6,950,232.00	0.11
61752LAA3	MSC 2007-XLFA A1 1ML+6 144A	Net Cash Equivalents	0.29	10/15/2020	USD	AAA	895,048.490	88.4615	791,773.59	0.56
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.52	05/01/2010	USD	AAA	2,013,704.432	10.0120	20,161,208.77	0.17
76110G4L2	RALI 2003-QS1 A4 PAC AS 1MLIB+40	Net Cash Equivalents	0.63	01/25/2033	USD	AAA	120,344.740	92.6371	111,483.85	0.00
76110G7S4	RALI 2003-QS6 A7 PAC AS 1MLIB+40	Net Cash Equivalents	0.63	03/25/2033	USD	AAA	391,544.960	85.0855	333,148.07	0.00
785778LC3	SACO 2005-8 A3 1MLIB+38	Net Cash Equivalents	0.61	11/25/2035	USD	AA	1,187,019.060	46.3942	550,707.64	0.00
81743PBW5	SEMT 2003-4 2A1 AFC 1MLI+35	Net Cash Equivalents	0.58	07/20/2033	USD	AAA	973,431.350	72.1070	701,912.53	0.00
81743VAB9	SEMT 10 2A1 1MOLIB+38	Net Cash Equivalents	0.61	10/20/2027	USD	AAA	34,642.470	82.3295	28,520.98	0.00
81743WAA9	SEMT 5-A 1MOLIB+35	Net Cash Equivalents	0.58	10/19/2026	USD	AAA	73,080.390	74.7998	54,663.99	0.00
86358HXX3	SAMI 2002-AR3-A1 1MOLIB+33	Net Cash Equivalents	0.89	09/19/2032	USD	AAA	38,913.570	83.6928	32,567.85	0.00
86358HRX9	SAMI 2003-AR1-A3 1MOLIB+42	Net Cash Equivalents	1.07	10/19/2033	USD	AAA	263,978.100	82.0973	216,718.89	0.00
86358RQ83	ARC 2002-BC3M-A 1MOLIB+27 MBIA	Net Cash Equivalents	0.50	06/25/2032	USD	AAA	16,628.060	77.7819	12,933.62	0.00
86358RSE8	SASC 2001-21A-1A1 WM31 WC7.102	Net Cash Equivalents	2.61	01/25/2032	USD	AAA	3,211.700	91.6976	2,945.05	0.50
86358RW45	ARC 2002-BC4-A 1MOLIB+29	Net Cash Equivalents	0.52	07/25/2032	USD	AAA	22,838.620	90.2378	20,609.06	0.00
86359PAB6	SASC 2006-BC3 A2 STEP 1MLIB+5	Net Cash Equivalents	0.28	10/25/2036	USD	AAA	258,708.260	94.9606	245,670.97	0.00
899100499	FINL FUTURES MAINTENANCE ACCT	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	4,716,889.360	100.0000	4,716,889.36	0.00
912795T76	U S TREASURY BILLS	Net Cash Equivalents	0.09	03/18/2010	USD	AAA	380,000.000	99.9919	379,969.22	0.21
912795T76	U S TREASURY BILLS	Net Cash Equivalents	0.09	03/18/2010	USD	AAA	1,890,000.000	99.9919	1,889,846.91	0.21
912795T84	U S TREASURY BILLS	Net Cash Equivalents	0.11	03/25/2010	USD	AAA	1,870,000.000	99.9918	1,869,846.66	0.22
912795T84	U S TREASURY BILLS	Net Cash Equivalents	0.11	03/25/2010	USD	AAA	6,360,000.000	99.9918	6,359,478.48	0.22
912795T84	U S TREASURY BILLS	Net Cash Equivalents	0.11	03/25/2010	USD	AAA	(2,130,000.000)	99.9918	(2,129,825.34)	0.22
912795UL3	CASH MGMT BILL	Net Cash Equivalents	0.17	04/01/2010	USD	AAA	330,000.000	99.9879	329,960.07	0.24
92976BHJ4	WBCMT 2006-WL7A A1 1MLIB+9 144A	Net Cash Equivalents	0.32	09/15/2021	USD	AAA	863,130.240	85.3203	736,425.65	0.30
92976FCX9	WACHOVIA BANK NA GLBL SR UNSEC FRN	Net Cash Equivalents	1.17	05/14/2010	USD	AA	1,450,000.000	100.3165	1,454,589.25	0.11
949746NF4	WELLS FARGO & CO GLBL FRN	Net Cash Equivalents	0.31	03/23/2010	USD	AA-	10,800,000.000	100.0152	10,801,641.60	0.21
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	1,689,064.610	100.0000	1,689,064.61	0.00
CSH00MLP2	CASH COLLATERAL FUTS MLP USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	0.000	0.0000	0.00	0.00
EDH000009	FIN FUT EURO\$ CME 03/15/10	Net Cash Equivalents	0.00	03/16/2010	USD	AAA	383,000,000.000	99.6450	381,640,350.00	0.25
EDM000003	FIN FUT EURO\$ CME 06/14/10	Net Cash Equivalents	0.00	06/15/2010	USD	AAA	715,000,000.000	99.3200	710,138,000.00	0.25
EDU000004	FIN FUT EURO\$ CME 09/13/10	Net Cash Equivalents	0.00	09/14/2010	USD	AAA	321,000,000.000	98.9000	317,469,000.00	0.25
EDZ000009	FIN FUT EURO\$ CME 12/13/10	Net Cash Equivalents	0.00	12/14/2010	USD	AAA	366,000,000.000	98.4700	360,400,200.00	0.25
LSIOPNTA5	LSI OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		849,902.780	30.0000	254,970.83	0.00
SWPC83797	REED ELSEVIER PLC NS BP MYC	Net Cash Equivalents	-0.28	06/20/2012	USD	BAA+	900,000.000	0.1843	1,658.57	0.00
SWPC85107	ILFC NEGB NS BP GST	Net Cash Equivalents	-0.20	03/20/2013	USD	BAA+	2,900,000.000	21.9625	636,911.86	-0.41
SWPC87772	WELLS FARGO BANK NA NEGB SUB NS BP	Net Cash Equivalents	-0.14	03/20/2015	USD	AA-	5,000,000.000	4.0208	201,039.08	-0.10
SWPC88689	JOHNSON CONTROLS INC NS BP JPM	Net Cash Equivalents	-0.24	03/20/2011	USD	BAA	4,000,000.000	0.2621	10,485.57	0.00
SWPC97136	AVON PRODUCTS INC NEGB NS BP FBF	Net Cash Equivalents	-0.15	03/20/2011	USD	A	2,800,000.000	0.0598	1,674.15	0.00
SWPC97326	HSBC FINANCE CORP NEGB NS BP BPS	Net Cash Equivalents	-0.17	12/20/2013	USD	A	5,000,000.000	2.8646	143,227.76	-0.06
SWPC98829	TEXTRON NS BP JPM	Net Cash Equivalents	-0.11	06/20/2010	USD	BAA-	3,000,000.000	0.2473	7,419.82	0.00
SWU0937K1	IRS USD R 3ML/3.0 12/16/09 FBF	Net Cash Equivalents	3.00	12/16/2010	USD	AAA	11,000,000.000	2.2717	249,890.30	0.76
SWU0974H2	IRS USD R 3ML/3.15 12/17/08 RYL	Net Cash Equivalents	3.15	12/17/2010	USD	AAA	74,400,000.000	2.4202	1,800,628.80	0.76
	TOTAL SECURITIES POSITIONS HELD								3,522,997,011.38	
	UNINVESTED CASH PLUS RECEIVABLES								16,498,149.76	
	NET UNSETTLED TRADES								(230,115,876.45)	
	NET FUTURES HELD								(1,792,222,925.01)	
	BROKER CASH COLLATERAL RECEIVED								(6,760,966.86)	

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Qantity	Price	Market Value	Duration
	ACCOUNTING MARKET VALUE								1,510,395,392.82	