

**PORTFOLIO HOLDINGS FOR PIMCO SHORT-TERM FUND**

(As of Dec 31, 2009)

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

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

The Fund may invest in fixed income securities, with portion of its assets in securities denominated in foreign currencies and a percentage of assets in high-yield securities, and in mortgage related securities. Investing in non-U.S. securities may entail risk due to foreign economic and political developments; this risk may be enhanced when investing in emerging markets. High-yield bonds typically have a lower credit rating than other bonds. Lower rated bonds generally involve a greater risk to principal than higher rated bonds. Mortgage-backed securities are subject to prepayment risk and may be sensitive to changes in prevailing interest rates. When interest rates rise, the value of fixed income securities generally declines. This Fund may use derivative instruments for hedging purposes or as part of its investment strategy. Use of these instruments may involve certain costs and risks such as liquidity risk, interest rate risk, 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 those instruments.

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CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
06050BAG6	BANK OF AMERICA CORP FDIC GTD	Government Related	2.10	04/30/2012	USD	AAA	3,800,000.000	100.9800	3,837,240.00	2.27
17313JAA7	CITIGROUP INC GLBL FDIC GTD	Government Related	2.88	12/09/2011	USD	AAA	72,905,000.000	103.0482	75,127,290.21	1.88
17313JAE9	CITIGROUP INC FDIC GTD	Government Related	2.13	04/30/2012	USD	AAA	12,000,000.000	101.1278	12,135,336.00	2.27
17314JAG8	CITIBANK NA FDIC GTD	Government Related	1.88	06/04/2012	USD	AAA	47,000,000.000	100.6322	47,297,134.00	2.36
2833989B3	KOMMUNALBANKEN AS UNSUBORDINATED	Government Related	3.38	11/15/2011	USD	AAA	33,300,000.000	102.9478	34,281,617.40	1.84
3128X8B92	FED HOME LN MTGE NT (5MMM) FRN	Government Related	0.19	05/04/2011	USD	AAA	679,990,000.000	100.1284	680,863,107.16	0.09
3128X8E24	FED HOME LN MTGE NT (3MMM) FRN	Government Related	0.21	08/05/2011	USD	AAA	149,000.000	100.0282	149,042.02	0.09
3128X8E24	FED HOME LN MTGE NT (3MMM) FRN	Government Related	0.21	08/05/2011	USD	AAA	280,000.000	100.0282	280,078.96	0.09
3128X8E57	FED HOME LN MTGE NT (3MMM) FRN	Government Related	0.16	05/05/2011	USD	AAA	6,190,000.000	99.9693	6,188,099.67	0.09
3128X8FR8	FED HOME LN MTGE NT (2500MM) FRN	Government Related	0.26	01/14/2011	USD	AAA	3,000,000.000	100.0789	3,002,367.00	0.03
3128X8HJ4	FED HOME LN MTGE NT (1433995M) FRN	Government Related	0.33	01/28/2011	USD	AAA	13,260,000.000	100.1636	13,281,693.36	0.07
3128X8KG6	FED HOME LN MTGE **FULL CALL**	Government Related	1.93	02/11/2011	USD	AAA	22,800,000.000	100.1451	22,833,082.80	0.13
3128X8NB4	FED HOME LN MTGE GLBL NT (2500MM)	Government Related	2.05	03/09/2011	USD	AAA	43,455,000.000	100.2662	43,570,677.21	0.21
3128X8QH8	FED HOME LN MTGE NT (5MMM)	Government Related	2.00	03/16/2011	USD	AAA	26,465,000.000	100.2543	26,532,300.50	0.21
3128X8RC8	FED HOME LN MTG NT (6MMM) FRN	Government Related	0.33	03/09/2011	USD	AAA	117,689,000.000	100.1929	117,916,022.08	0.18
3128X8RT1	FED HOME LN MTGE GLBL NT (2MMM)	Government Related	2.13	03/16/2011	USD	AAA	27,069,000.000	100.2872	27,146,742.17	0.21
3128X8UJ9	FED HOME LN MTGE NT (3MMM) FRN	Government Related	0.31	04/01/2011	USD	AAA	530,000.000	100.1795	530,951.35	0.24
3128X8UJ9	FED HOME LN MTGE NT (3MMM) FRN	Government Related	0.31	04/01/2011	USD	AAA	434,664,000.000	100.1795	435,444,221.88	0.24
3128X8VE9	FED HOME LN MTG (7MMM) FRN	Government Related	0.33	04/07/2011	USD	AAA	311,150,000.000	100.1691	311,676,154.65	0.01
3128X8WC2	FED HOME LN MTGE NT (3MMM)	Government Related	1.75	04/20/2011	USD	AAA	113,150,000.000	100.3592	113,556,434.80	0.48
3128X9MQ0	FED HOME LN MTGE NT (3MMM) FRN	Government Related	0.11	11/09/2011	USD	AAA	291,070,000.000	99.8477	290,626,700.39	0.15
31331GA82	FED FARM CREDIT BK BD (300MM) FRN	Government Related	0.19	07/20/2011	USD	AAA	42,000,000.000	99.9921	41,996,682.00	0.04
31331GM55	FED FARM CREDIT BK BD (200MM) FRN	Government Related	0.42	08/27/2012	USD	AAA	85,000,000.000	100.4936	85,419,560.00	0.07
31331GWF0	FED FARM CREDIT BK BD (1050MM) FRN	Government Related	0.32	05/18/2011	USD	AAA	65,000,000.000	100.1714	65,111,410.00	0.04
31331GWU9	FED FARM CREDIT BK BD (100MM) FRN	Government Related	0.27	01/28/2011	USD	AAA	30,000,000.000	100.0934	30,028,020.00	0.07
31331GZM4	FED FARM CREDIT BK BD (200MM) FRN	Government Related	0.30	07/01/2011	USD	AAA	16,500,000.000	100.1488	16,524,552.00	0.08
3133XD3X7	FED HOME LN BK BD I411 (100MM) FRN	Government Related	0.14	09/15/2011	USD	AAA	12,000,000.000	99.9322	11,991,864.00	0.19
3133XNZ28	FED HOME LN BK BD (15MM)	Government Related	4.30	01/15/2015	USD	AAA	1,000,000.000	100.1218	1,001,218.00	0.04

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
3133XQV41	FED HOME LN BK BD (200MM) FRN	Government Related	0.17	05/02/2011	USD	AAA	50,000,000.000	99.9691	49,984,550.00	0.08
3133XSTY4	FED HOME LN BK BD (25MM) **FULL CALL**	Government Related	1.75	07/20/2011	USD	AAA	2,365,000.000	100.0660	2,366,560.90	0.08
3133XSXR4	FED HOME LN BK BD (80MM) *FULL CALL*	Government Related	1.00	02/03/2011	USD	AAA	5,000,000.000	100.0612	5,003,060.00	0.13
3133XU7D9	FED HOME LN BK BD (1500MM)	Government Related	0.75	01/18/2011	USD	AAA	36,915,000.000	100.1644	36,975,688.26	1.06
3133XUBV4	FED HOME LN BK BD (500MM)	Government Related	0.88	01/20/2011	USD	AAA	45,600,000.000	100.1609	45,673,370.40	1.06
3133XUHG1	FED HOME LN BK BD (1MMM)	Government Related	0.95	02/03/2011	USD	AAA	67,000,000.000	100.3511	67,235,237.00	1.10
3133XUJD6	FED HOME LN BK BD (150MM)	Government Related	1.00	02/07/2011	USD	AAA	8,940,000.000	100.2695	8,964,093.30	1.11
3133XUUW1	FED HOME LN BK BD (50MM) FRN	Government Related	0.58	09/28/2012	USD	AAA	10,300,000.000	100.2922	10,330,096.60	0.23
3133XUZC0	FED HOME LN BK BD 1 (750MM)	Government Related	0.50	10/29/2010	USD	AAA	4,000,000.000	99.9713	3,998,852.00	0.84
3133XV2J9	FED HOME LN BK BD (1MMM)	Government Related	0.48	10/25/2010	USD	AAA	45,500,000.000	99.9552	45,479,616.00	0.83
3133XVDM0	FED HOME LN BK GBLD BD (2MMM)	Government Related	0.70	04/18/2011	USD	AAA	36,225,000.000	99.9060	36,190,948.50	1.31
3133XVE56	FED HOME LN BK BD (400MM)	Government Related	0.42	10/15/2010	USD	AAA	1,600,000.000	99.9105	1,598,568.00	0.80
3133XVTK7	FED HOME LN BK BD (1MMM) FRN	Government Related	0.15	05/26/2011	USD	AAA	49,700,000.000	100.0028	49,701,391.60	0.23
3133XVXT3	FED HOME LN BK BD (1MMM) FRN	Government Related	0.25	06/07/2011	USD	AAA	200,000,000.000	99.9104	199,820,800.00	0.26
31398AST0	FNMA GBLD NT (1MMM) **FULL CALL**	Government Related	4.15	01/13/2012	USD	AAA	5,000,000.000	100.0990	5,004,950.00	0.04
31398AVL3	FNMA NT (3250MM) **FULL CALL**	Government Related	2.00	03/02/2011	USD	AAA	46,020,000.000	100.2846	46,150,972.92	0.21
31398AVY5	FNMA NT (1MMM)	Government Related	2.13	04/15/2011	USD	AAA	1,000,000.000	100.4389	1,004,389.00	0.30
31398AWL2	FNMA NT (2MMM)	Government Related	1.75	04/15/2011	USD	AAA	40,000,000.000	100.3117	40,124,680.00	0.36
31398AXH0	FNMA NT (5MMM) GBLD FRN	Government Related	0.15	05/13/2011	USD	AAA	100,000,000.000	99.9705	99,970,500.00	0.11
31398AYK2	FNMA NT (250MM) FRN	Government Related	0.38	06/29/2012	USD	AAA	13,000,000.000	100.0046	13,000,598.00	1.77
31398AZN5	FNMA GBLD NT (5MMM)	Government Related	1.00	11/23/2011	USD	AAA	17,900,000.000	99.8134	17,866,598.60	1.90
317U187B3	IRO USD 5Y P 5.5000 08/31/10 DUB	Government Related	0.00	08/31/2010	USD	AAA	(90,000,000.000)	0.2652	(238,644.00)	4.54
317U204B2	IRO USD 7Y P 6.0000 08/31/10 RYL	Government Related	0.00	08/31/2010	USD	AAA	(7,300,000.000)	0.3006	(21,942.34)	6.02
317U226B6	IRO USD 10Y P 6.0000 08/31/10 RYL	Government Related	0.00	08/31/2010	USD	AAA	(11,200,000.000)	0.5679	(63,610.40)	8.01
317U299B8	IRO USD 10Y P 4.2500 04/19/10 BOA	Government Related	0.00	04/19/2010	USD	AAA	(49,800,000.000)	1.9175	(954,915.00)	8.37
317U302B3	IRO USD 10Y P 5.0000 04/19/10 BOA	Government Related	0.00	04/19/2010	USD	AAA	(15,600,000.000)	0.4859	(75,800.40)	8.19
317U307B8	IRO USD 10Y P 4.2500 04/19/10 RYL	Government Related	0.00	04/19/2010	USD	AAA	(148,400,000.000)	1.9175	(2,845,570.00)	8.37
317U308B7	IRO USD 10Y P 4.2500 04/19/10 BPS	Government Related	0.00	04/19/2010	USD	AAA	(64,600,000.000)	1.9175	(1,238,705.00)	8.37
317U309B6	IRO USD 10Y P 4.2500 04/19/10 BRC	Government Related	0.00	04/19/2010	USD	AAA	(56,700,000.000)	1.9175	(1,087,222.50)	8.37
317U324B7	IRO USD 10Y C 3.2500 04/19/10 BOA	Government Related	0.00	04/19/2010	USD	AAA	(39,100,000.000)	0.1794	(70,153.22)	8.65
317U325B6	IRO USD 10Y P 4.2500 04/19/10 DUB	Government Related	0.00	04/19/2010	USD	AAA	(95,400,000.000)	1.9175	(1,829,295.00)	8.37
317U326B5	IRO USD 10Y C 3.2500 04/19/10 DUB	Government Related	0.00	04/19/2010	USD	AAA	(95,400,000.000)	0.1794	(171,166.68)	8.65
317U327B4	IRO USD 10Y C 3.2500 04/19/10 FBF	Government Related	0.00	04/19/2010	USD	AAA	(153,000,000.000)	0.1794	(274,512.60)	8.65
317U328B3	IRO USD 10Y P 4.2500 04/19/10 FBF	Government Related	0.00	04/19/2010	USD	AAA	(183,800,000.000)	1.9175	(3,524,365.00)	8.37
317U371B9	IRO USD 10Y P 4.2500 04/19/10 JPM	Government Related	0.00	04/19/2010	USD	AAA	(140,400,000.000)	1.9175	(2,692,170.00)	8.37
317U384B4	IRO USD 7Y C 2.8000 02/17/10 MYC	Government Related	0.00	02/17/2010	USD	AAA	(78,000,000.000)	0.0098	(7,612.80)	6.45
317U385B3	IRO USD 10Y C 3.2500 04/19/10 BRC	Government Related	0.00	04/19/2010	USD	AAA	(56,700,000.000)	0.1794	(101,731.14)	8.65
317U388B0	IRO USD 10Y C 3.2500 02/17/10 MYC	Government Related	0.00	02/17/2010	USD	AAA	(108,200,000.000)	0.0313	(33,855.78)	8.67
317U391B5	IRO USD 10Y P 4.0000 02/17/10 MYC	Government Related	0.00	02/17/2010	USD	AAA	(75,300,000.000)	1.6749	(1,261,229.82)	8.44
317U392B4	IRO USD 10Y P 4.0000 02/17/10 BRC	Government Related	0.00	02/17/2010	USD	AAA	(93,900,000.000)	1.6749	(1,572,768.66)	8.44
317U393B3	IRO USD 10Y C 3.2500 02/17/10 BRC	Government Related	0.00	02/17/2010	USD	AAA	(93,900,000.000)	0.0313	(29,381.31)	8.67
317U394B2	IRO USD 10Y C 3.2500 04/19/10 RYL	Government Related	0.00	04/19/2010	USD	AAA	(81,500,000.000)	0.1794	(146,227.30)	8.65
317U395B1	IRO USD 7Y P 3.5000 02/17/10 GLM	Government Related	0.00	02/17/2010	USD	AAA	(34,100,000.000)	1.5320	(522,394.95)	6.33
317U403B1	IRO USD 10Y P 4.0000 02/17/10 BOA	Government Related	0.00	02/17/2010	USD	AAA	(101,800,000.000)	1.6749	(1,705,088.92)	8.44
36967HAN7	GECC FDIC GTD	Government Related	2.25	03/12/2012	USD	AAA	80,350,000.000	101.5030	81,557,660.50	2.14
45905UGA6	INTL BK RECON & DEVELOP GBLD FRN NT	Government Related	0.43	03/04/2011	USD	AAA	12,800,000.000	100.3663	12,846,886.40	0.16
500769CD4	KFW GBLD FOR GOV GTD GMTN	Government Related	4.75	05/15/2012	USD	AAA	900,000.000	107.2070	964,863.00	2.26
83162CNQ2	SBAP 2004-20C 1 PASS THRU	Government Related	4.34	03/01/2024	USD	AAA	368,816.440	102.7339	378,899.48	4.50
83162CRR6	SBAP 2008-20C 1	Government Related	5.49	03/01/2028	USD	AAA	270,073.580	106.0950	286,534.54	4.50
831641DM4	SBIC 2003-P10A 1	Government Related	4.52	02/10/2013	USD	AAA	98,107.890	103.6045	101,644.16	2.00
90345AAA0	US CENTRAL FEDERAL CRED NCUA GTD	Government Related	1.25	10/19/2011	USD	AAA	34,400,000.000	100.0167	34,405,744.80	1.76

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
90345AAC6	US CENTRAL FEDERAL CRED NCUA GTD	Government Related	1.90	10/19/2012	USD	AAA	2,500,000.000	99.9893	2,499,732.50	2.72
912795T43	U S TREASURY BILLS	Government Related	0.12	02/25/2010	USD	AAA	10,000.000	99.9939	9,999.39	0.15
912795T68	U S TREASURY BILLS	Government Related	0.05	03/11/2010	USD	AAA	0.000	99.9936	0.00	0.18
912795T68	U S TREASURY BILLS	Government Related	0.05	03/11/2010	USD	AAA	1,300,000.000	99.9936	1,299,916.80	0.18
912795T76	U S TREASURY BILLS	Government Related	0.09	03/18/2010	USD	AAA	0.000	99.9919	0.00	0.21
912795T76	U S TREASURY BILLS	Government Related	0.09	03/18/2010	USD	AAA	2,410,000.000	99.9919	2,409,804.79	0.21
912795T84	U S TREASURY BILLS	Government Related	0.11	03/25/2010	USD	AAA	260,000.000	99.9918	259,978.68	0.22
912795T84	U S TREASURY BILLS	Government Related	0.11	03/25/2010	USD	AAA	5,250,000.000	99.9918	5,249,569.50	0.22
912795UL3	CASH MGMT BILL	Government Related	0.17	04/01/2010	USD	AAA	0.000	99.9879	0.00	0.24
912795UL3	CASH MGMT BILL	Government Related	0.17	04/01/2010	USD	AAA	2,850,000.000	99.9879	2,849,655.15	0.24
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	283,100.000	99.9413	282,933.82	1.81
912828LZ1	U S TREASURY NOTE	Government Related	2.13	11/30/2014	USD	AAA	59,200,000.000	97.6643	57,817,265.60	4.71
95806AAB9	WEST CORP FED CRED UNION NCUA GTD	Government Related	1.75	11/02/2012	USD	AAA	15,000,000.000	99.6192	14,942,880.00	2.76
TYH0C0038	CBOT ACAL USTN FUT 3/10 @ 119	Government Related	0.00	02/19/2010	USD	AAA	(9,000,000.000)	0.1250	(11,250.00)	6.10
TYH0P0034	CBOT APUT USTN FUT 3/10 @ 115	Government Related	0.00	02/19/2010	USD	AAA	(9,000,000.000)	0.9688	(87,187.50)	6.10
00075VAC5	ABFC 2006-OPT3 A3A STEP 1ML+6	Mortgage	0.29	11/25/2036	USD	AAA	1,025,503.260	99.3444	1,018,779.86	0.00
00075WAB5	ABFC 2006-HE1 A2A SEQ 1MLIB+6	Mortgage	0.29	01/25/2037	USD	AAA	2,488,383.280	96.2905	2,396,076.95	0.00
00252FCC3	AMIT 2005-3 A1 1MLIB+15 144A	Mortgage	0.38	08/25/2035	USD	AAA	54,095.340	96.2608	52,072.63	0.00
00438QAA2	ACCR 2007-1 A1 1ML+5	Mortgage	0.28	02/25/2037	USD	AAA	369,629.960	96.7719	357,697.75	0.00
00442BAB7	ACE 2006-HE4 A2A 1MLIB+4	Mortgage	0.29	10/25/2036	USD	CAA	54,973.880	60.9080	33,483.50	0.00
00442EAE5	ACE 2006-NC3 A2A STEP 1ML+5	Mortgage	0.28	12/25/2036	USD	BA	531,069.200	82.8070	439,762.37	0.00
00442UAB5	ACE 2007-ASP2 A2A 1MLIB+9	Mortgage	0.32	06/25/2037	USD	BAA	969,824.180	83.2969	807,833.77	0.00
01F052615	FNMA TBA 5.50% JAN	Mortgage	5.50	01/13/2040	USD	AAA	(62,000,000.000)	104.6875	(64,906,250.00)	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	(189,000,000.000)	105.6094	(199,601,766.00)	1.93
01N052616	GNMA I TBA 5.5% JAN	Mortgage	5.50	01/21/2040	USD	AAA	70,000,000.000	104.7656	73,335,920.00	2.65
02005FAA5	ALLYA 2009-A A1 WM13 WC20.209 TALF 144	Mortgage	0.40	09/15/2010	USD	A1+	7,659,584.480	100.0257	7,661,552.23	0.25
02146YAC0	CWALT 2006-OA9 2A1A 1MLIB+21	Mortgage	0.44	07/20/2046	USD	CAA	4,254,095.780	43.5819	1,854,013.64	0.00
02147BAJ4	CWALT 2007-7T2 A9 WM37 WC6.7704	Mortgage	6.00	04/25/2037	USD	CAA	553,021.630	67.6225	373,967.28	2.50
02147DAB7	CWALT 2006-OA11 A1B 1MLIB+19	Mortgage	0.42	09/25/2046	USD	CAA	3,166,542.020	47.6850	1,509,965.56	0.00
02149DAN9	CWALT 2006-HY13 4A1 WM37 WC6.0843 ARM	Mortgage	5.88	02/25/2037	USD	CAA	3,637,475.780	68.5158	2,492,243.81	1.50
02586GAG7	AEIT 2007-1 A 1MLIB+20	Mortgage	0.43	09/15/2011	USD	AAA	327,000.000	99.9113	326,709.95	0.00
02660BAA0	AHMA 2007-1 A1 ARM 1YCMT+70	Mortgage	1.24	02/25/2047	USD	B-	1,742,890.160	46.7252	814,369.09	0.00
02660KAA0	AHMA 2006-5 A1 1YCMT+92	Mortgage	1.46	11/25/2046	USD	BA-	3,347,966.720	46.9907	1,573,231.66	0.00
02660LAB6	AHMA 2006-4 1A12 ARM 1MLIB+21	Mortgage	0.44	10/25/2046	USD	BAA+	6,789,690.130	50.8811	3,454,669.71	0.00
02660TBP7	AHM 2004-3 5A 12MLIBOR+150	Mortgage	2.70	10/25/2034	USD	AAA	2,003,410.130	74.7722	1,497,993.43	0.25
02660TCT8	AHM 2004-4 5A AS 6MLIB+200	Mortgage	2.23	02/25/2045	USD	AAA	240,965.150	79.5306	191,641.03	1.00
02660TEQ2	AHM 2005-2 4A1 6MLIB+150	Mortgage	5.66	09/25/2045	USD	A+	1,321,990.600	78.9634	1,043,888.06	0.00
02660TFY4	AHM 2005-3 2A2 6MLIB+162.5	Mortgage	5.00	09/25/2035	USD	AAA	1,518,155.420	87.3953	1,326,796.64	0.75
02660WAC0	AHMA 2006-1 2A1 1MLIB+19	Mortgage	0.42	05/25/2046	USD	BA	4,003,503.720	52.1851	2,089,233.62	0.00
02660XAD6	AHMA 2006-2 2A1 1MLIB+19	Mortgage	0.42	09/25/2046	USD	BAA+	1,620,768.260	48.4084	784,588.47	0.00
030634AB5	AMCAR 2008-1 A2 1MLIB+400	Mortgage	4.23	06/06/2012	USD	AAA	20,817,918.290	101.4557	21,120,954.32	0.00
03215PFN4	AMRES 1999-1A 1MOLIB+47	Mortgage	1.18	06/25/2029	USD	AAA	98,956.320	58.9158	58,300.86	0.00
04541GLG5	ABSHE 2004-HE6 A1 1MLIB+27.5	Mortgage	0.51	09/25/2034	USD	AAA	445,498.500	83.3121	371,154.11	0.00
04542BJY9	ABFC 2004-OPT5 A1 1MLIB+35	Mortgage	0.58	06/25/2034	USD	AAA	1,025,297.560	71.1511	729,510.80	0.00
04544TAB7	ABSHE 2007-HE2 A2 1MLIB+8	Mortgage	0.31	05/25/2037	USD	A+	605,294.040	72.4008	438,237.73	0.00
05522RBJ6	BACCT 2007-A12 A12 1MLIB+20	Mortgage	0.43	01/15/2013	USD	AAA	2,400,000.000	99.6295	2,391,107.76	0.00
05522RBS6	BACCT 2008-A1 A1 1MLIB+58	Mortgage	0.81	04/15/2013	USD	AAA	1,000,000.000	99.7955	997,955.20	0.00
058927AA2	BAFC 2006-A 1A1 SUPER SR ARM	Mortgage	4.53	02/20/2036	USD	AAA	6,223,156.540	86.4196	5,378,023.87	1.00
05948XY47	BOAMS 2004-1 5A1 AS WM32 WC7.18	Mortgage	6.50	09/25/2033	USD	AAA	582,228.080	101.1828	589,114.73	1.46
05949CRS7	BOAMS 2006-A 2A1 WM35 WC5.6928 ARM	Mortgage	5.40	02/25/2036	USD	A-	428,384.260	76.7023	328,580.71	1.50

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05951EAM9	BAFC 2006-J 4A1 ARM WM36 WC6.3954	Mortgage	6.09	01/20/2047	USD	CAA	429,486.100	70.6839	303,577.44	2.00
06050HXR8	BOAMS 2002-G 1A3	Mortgage	4.58	07/20/2032	USD	AAA	231,281.330	88.4116	204,479.45	0.00
06052DAB1	BAAT 2009-1A A2 144A	Mortgage	1.70	12/15/2011	USD	AAA	9,300,000.000	100.5258	9,348,895.68	0.50
06423RBS4	BOIT 2004-A7 A7 1MLIB+12	Mortgage	0.35	05/15/2014	USD	AAA	2,400,000.000	99.3539	2,384,493.12	0.00
07383FAB4	BSCMS 1998-C1-A2 SEQ W25W7.2CMBS	Mortgage	6.44	06/16/2030	USD	AAA	13,704.990	99.9104	13,692.71	0.19
07384M2C5	BSARM 2004-8 13A1 WM34 WC5.9217 ARM	Mortgage	3.78	11/25/2034	USD	BAA	17,219,207.140	81.6541	14,060,183.45	1.00
07384M4E9	BSARM 2004-10 13A1 WM34 WC5.4136 ARM	Mortgage	4.99	01/25/2035	USD	AA+	351,836.570	85.6878	301,481.16	2.00
07384M7C0	BSARM 2005-2 A1 1YRCMT+245	Mortgage	2.94	03/25/2035	USD	AAA	6,759,139.610	87.6125	5,921,851.87	0.50
07384M7D8	BSARM 2005-2 A2 1MLIB+195	Mortgage	2.18	03/25/2035	USD	AAA	567,593.830	89.6567	508,886.01	0.50
07384MAA0	BSARM 2000-2-A1 WM28 WC7.87	Mortgage	3.23	11/25/2030	USD	AAA	165,638.550	93.4085	154,720.44	1.00
07384MZ96	BSARM 2004-8 11A2 AS ARM	Mortgage	3.13	11/25/2034	USD	AAA	1,948,910.850	92.5275	1,803,278.88	0.50
07384MZS4	BSARM 2003-8 2A1 NON-AGENCY ARM	Mortgage	3.71	01/25/2034	USD	AAA	199,261.400	94.3547	188,012.53	1.25
07384MZV7	BSARM 2003-8 4A1 NON-AGENCY ARM	Mortgage	3.77	01/25/2034	USD	AAA	522,557.580	88.6801	463,404.38	0.50
07384YBM7	BSABS 2001-3-A2 1MLIB+40	Mortgage	0.63	10/27/2032	USD	AAA	190,782.210	66.2468	126,387.09	0.00
07384YEM4	BSABS 2002-2 A1 1MLIB+33	Mortgage	0.89	10/25/2032	USD	AAA	1,038,739.210	86.5217	898,734.63	0.00
07384YGX8	BSABS 2003-1 A1 1MLIB+50BP	Mortgage	0.73	11/25/2042	USD	AAA	93,311.830	87.1796	81,348.90	0.00
07384YJP2	BSABS 2003-2 A2 AFC 1MOLIB+45	Mortgage	0.68	03/25/2043	USD	AAA	251,898.110	97.9287	246,680.47	0.00
07384YUG9	BSABS 2005-4 A1 1MLIB+33	Mortgage	0.56	01/25/2036	USD	AAA	43,931.880	94.6355	41,575.16	0.00
073868AV3	BALTA 2006-6 31A1 ARM WM36 WC6.8	Mortgage	5.65	11/25/2036	USD	B-	5,418,892.240	56.3133	3,051,554.88	1.00
07386HSZ5	BALTA 2005-4 23A2 AS WM35 WC5.8	Mortgage	5.31	05/25/2035	USD	AAA	547,942.980	70.8673	388,312.40	0.50
07386HVS7	BALTA 2005-7 22A1 WM35 WC5.8338 ARM	Mortgage	5.38	09/25/2035	USD	AA-	7,019,705.790	67.0151	4,704,259.35	0.75
07386HZJ3	BALTA 2005-10 24A1 WM35 WC6.4278 ARM	Mortgage	5.67	01/25/2036	USD	CAA+	4,375,996.250	58.8733	2,576,293.84	1.00
07387ACJ2	BSARM 2005-5 A1 1YT+205	Mortgage	2.53	08/25/2035	USD	AAA	111,401.720	87.3156	97,271.04	0.50
07387AES0	BSARM 2005-10 A2 SEQ WM35 WC5.05	Mortgage	4.46	10/25/2035	USD	BAA+	500,000.000	84.7992	423,995.95	0.50
07387QAX8	BALTA 2006-8 3A1 STEP 1MLIB+16	Mortgage	0.39	02/25/2034	USD	AAA	1,869,423.000	67.2500	1,257,186.97	0.00
07387VAA7	BSABS 2007-HE7 1A1 1MLIB+100	Mortgage	1.23	10/25/2037	USD	BAA	4,082,610.570	63.2703	2,583,080.36	0.00
073881AA2	BSARM 2007-3 1A1 WM37 WC5.9055 ARM	Mortgage	5.44	05/25/2047	USD	CAA	4,112,260.840	70.8660	2,914,194.77	1.25
07389MAA5	BSABS 2006-HE9 1A1 1MLIB+5	Mortgage	0.28	11/25/2036	USD	AAA	374,928.900	93.5192	350,630.36	0.00
07389PAW0	BSABS 2006-AQ1 2A1 1MLIB+8	Mortgage	0.32	10/25/2036	USD	B-	181,680.350	91.7091	166,617.45	0.00
07389RAN6	BSABS 2006-HE10 21A1 1MLIB+7	Mortgage	0.30	12/25/2036	USD	A+	604,497.140	90.3403	546,104.77	0.00
07401MAE1	BSMF 2007-AR1 2A1 1MLIB+7	Mortgage	0.30	02/25/2037	USD	AAA	2,004,200.350	97.0011	1,944,095.99	0.00
07402FAA3	BSSP 2007-R6 1A1 ARM	Mortgage	5.63	01/26/2036	USD	A+	15,452,460.850	61.7717	9,545,252.39	1.00
07402FAC9	BSSP 2007-R6 2A1 ARM	Mortgage	5.67	12/26/2046	USD	CAA+	7,927,259.400	56.6592	4,491,521.76	1.25
10623PBB5	BRAZO 1998-A-A2 1T3M+96	Mortgage	1.11	06/01/2023	USD	AAA	100,927.800	99.7935	100,719.38	0.00
12465MAA2	CBASS 2006-CB9 A1 STEP 1ML+6	Mortgage	0.29	11/25/2036	USD	B-	439,790.820	71.3093	313,611.62	0.00
1248MAAA5	CBASS 2007-SP1 A1 1MLIB+9 144A	Mortgage	0.32	12/25/2037	USD	AAA	137,441.710	99.0014	136,069.23	0.00
1248RHAA5	CBASS 2007-CB6 A1 1MLIB+12 144A	Mortgage	0.35	07/25/2037	USD	B	1,660,149.350	68.2989	1,133,863.91	0.00
12558MBB7	CITHE 2002-2 AV 1ML+27	Mortgage	0.50	06/25/2033	USD	AAA	35,987.610	72.1474	25,964.12	0.00
12666BAB1	CWL 2006-22 2A1 STEP 1ML+5	Mortgage	0.28	05/25/2047	USD	AAA	637,076.930	96.4531	614,480.51	0.00
12666CAB9	CWL 2006-23 2A1 STEP 1MLIB+5	Mortgage	0.28	05/25/2037	USD	AAA	6,714,388.810	97.9113	6,574,144.04	0.00
12666UAA1	CWL 2006-15 A1 SEQ 1MLIB+10	Mortgage	0.34	10/25/2046	USD	AAA	362,148.930	97.2102	352,045.70	0.00
12666VAB7	CWL 2006-17 2A1 STEP 1MLIB+5	Mortgage	0.28	03/25/2047	USD	AAA	25,254.770	99.4039	25,104.21	0.00
12667OUT3	CWL 2006-2 2A2 1MLIB+19	Mortgage	0.42	06/25/2036	USD	AAA	1,128,550.560	82.9117	935,699.89	0.00
126670VM7	CWL 2006-SD1 A1 1ML+16 144A	Mortgage	0.39	02/25/2036	USD	AAA	131,887.670	96.1344	126,789.35	0.00
12667OZL5	CWL 2006-6 2A2 1MLIB+18	Mortgage	0.41	09/25/2036	USD	A	1,760,200.510	77.9908	1,372,793.58	0.00
126671NA0	CWL 2001-BC3 A 1MLIB+24	Mortgage	0.71	12/25/2031	USD	A	60,667.810	47.9812	29,109.13	0.00
126671RM0	CWL 2002-3 1A1 1MLIB+37	Mortgage	0.97	05/25/2032	USD	AAA	238,702.000	75.1544	179,395.07	0.00
126671UJ3	CWL 2002-6 AV1 1MLIB+43	Mortgage	1.09	05/25/2033	USD	AAA	32,154.940	57.9563	18,635.82	0.00
12667CAB8	CWL 2006-19 2A1 1MLIB+6	Mortgage	0.29	03/25/2037	USD	AAA	10,625.770	99.4554	10,567.91	0.00
12667GWU3	CWALT 2005-28CB 1A5 WM35 WC6.1	Mortgage	5.50	08/25/2035	USD	BAA+	1,172,957.410	95.9246	1,125,154.12	1.75
12667LAB8	CWL 2006-21 2A1 STEP 1ML+5	Mortgage	0.28	05/25/2037	USD	AAA	125,611.000	97.3971	122,341.40	0.00

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12667TAB1	CWL 2006-25 2A1 STEP 1MLIB+7	Mortgage	0.30	06/25/2047	USD	AAA	750,307.550	94.2731	707,338.27	0.00
126680AA5	CWALT 2007-OA7 A1A 1MLIB+18	Mortgage	0.41	05/25/2047	USD	B	6,682,443.500	50.2361	3,357,001.00	0.00
12668AEV3	CWALT 2005-59 1A1 1MLIB+33	Mortgage	0.56	11/20/2035	USD	CAA+	1,791,767.030	52.6439	943,256.22	0.00
12668ATT2	CWALT 2005-62 2A1 1YMTA+100	Mortgage	1.54	12/25/2035	USD	B-	2,164,155.830	53.5540	1,158,991.80	0.00
12668BDE0	CWALT 2005-76 2A1 1YCMT+100	Mortgage	1.54	02/25/2036	USD	B	786,597.920	52.7946	415,281.07	0.00
12668BE33	CWALT 2006-OA6 1A2 ARM 1MLIB+21	Mortgage	0.44	07/25/2046	USD	BAA+	661,749.960	49.6231	328,380.91	0.00
12668FAB0	CWHEL 2006-I 2A 1MLIB+14	Mortgage	0.37	01/15/2037	USD	AAA	109,903.980	73.9969	81,325.49	0.00
12668HAB6	CWL 2006-26 2A1 STEP 1MLIB+8	Mortgage	0.31	06/25/2037	USD	AAA	3,294,905.780	96.1344	3,167,539.22	0.00
12668KAB9	CWL 2007-5 2A1 1MLIB+10	Mortgage	0.33	09/25/2047	USD	AAA	1,045,940.910	92.9525	972,228.12	0.00
12668NAC1	CWL 2007-2 2A2 1MLIB+10	Mortgage	0.33	08/25/2037	USD	AA	11,400,000.000	70.6593	8,055,159.06	0.00
12668PAA0	CWALT 2006-OA17 1A1A 1MLIB+19.5	Mortgage	0.43	12/20/2046	USD	CAA+	5,796,792.020	49.0128	2,841,168.34	0.00
12668RAA6	CWALT 2006-OA19 A1 STEP 1MLIB+18	Mortgage	0.41	02/20/2047	USD	BA	8,198,116.430	46.7606	3,833,491.72	0.00
126694R83	CWALT 2006-OA2 A2A 1ML+15	Mortgage	0.38	05/20/2046	USD	BAA	122,869.930	95.0006	116,727.17	0.00
12669B2Z4	CWHL 2001-HYB1-3A2 WM29 WC7	Mortgage	3.75	07/19/2031	USD	AAA	5,323.850	89.9519	4,788.91	0.25
12669EQJ8	CWHL 2003-HYB3-6A1 WM33 WC6.529	Mortgage	3.62	11/19/2033	USD	AAA	430,199.650	84.2568	362,472.24	1.00
12669FFD0	CWALT 2003-J3 2A1 SEQ WM23 W7.17	Mortgage	6.25	12/25/2033	USD	AAA	32,932.130	100.1890	32,994.37	3.00
12669FFS7	CWHL 2003-R4 2A 144A WM30 WC7.39	Mortgage	6.50	01/25/2034	USD	AAA	24,831.410	94.2855	23,412.43	1.46
12669GN64	CWHL 2005-R2 1AF1 1ML+34 144A	Mortgage	0.57	06/25/2035	USD	AAA	11,528,766.970	88.1234	10,159,539.14	0.00
12669GPN5	CWHL 2005-2 1A1 1MLIB+32	Mortgage	0.55	03/25/2035	USD	A	866,347.230	49.5932	429,649.66	0.00
12669GTV3	CWHL 2005-3 2A1 AS 1MLIB+29	Mortgage	0.52	04/25/2035	USD	AA-	107,708.660	52.8686	56,944.07	0.00
12669GZQ7	CWHL 2005-9 1A3 1MLIB+23	Mortgage	0.46	05/25/2035	USD	AAA	578,241.090	54.1575	313,160.98	0.00
12669LAB6	CWL 2007-6 2A1 1MLIB+10	Mortgage	0.33	09/25/2037	USD	AAA	703,258.200	93.2740	655,956.84	0.00
12669VAB4	CWL 2007-7 2A1 1MLIB+8	Mortgage	0.31	10/25/2047	USD	AAA	645,985.220	91.0382	588,092.99	0.00
139743AG3	CARAT 2007-SN2 A3 1MLIB+96 144A	Mortgage	1.19	12/15/2010	USD	AAA	1,039,326.850	100.0318	1,039,656.84	0.00
13974CAL2	CARAT 2007-2 A4B 1MLIB+40	Mortgage	0.63	02/18/2014	USD	AAA	2,000,000.000	99.7256	1,994,512.20	0.00
13974YAH3	CARAT 2008-2 A2B 1MLIB+92	Mortgage	1.15	03/15/2011	USD	AAA	4,046,989.340	100.0828	4,050,339.03	0.00
13974YAJ9	CARAT 2008-2 A3B 1MLIB+145	Mortgage	1.68	10/15/2012	USD	AAA	3,400,000.000	100.7686	3,426,131.72	0.00
144531DL1	CARR 2005-NC5 A2 STEP 1MLIB+32	Mortgage	0.55	10/25/2035	USD	AAA	1,063,497.980	92.0120	978,545.34	0.00
144539AA1	CARR 2006-NC5 A1 STEP 1ML+5	Mortgage	0.28	01/25/2037	USD	AAA	6,247,756.820	95.1758	5,946,351.28	0.00
151314FM8	CDMC 2003-A A1 WM31 WC6.84 144A	Mortgage	5.98	07/25/2043	USD	AAA	14,182.510	100.1001	14,196.70	0.50
161546DB9	CFAB 2002-3-2A1 1MOLIB+32	Mortgage	0.87	08/25/2032	USD	AAA	60,765.460	82.5166	50,141.61	0.00
161571AL8	CHAIT 2005-A4 A4	Mortgage	4.23	01/15/2013	USD	AAA	3,000,000.000	101.4016	3,042,046.80	1.00
161571CB8	CHAIT 2007-A11 A11 1MLIB	Mortgage	0.23	07/16/2012	USD	AAA	1,000,000.000	99.8932	998,931.90	0.00
161571CF9	CHAIT 2007-A15 A	Mortgage	4.96	09/17/2012	USD	AAA	7,850,000.000	103.0357	8,088,298.53	1.25
161571CL6	CHAIT 2008-A1 A1 1MLIB+45	Mortgage	0.68	01/15/2012	USD	AAA	14,000,000.000	100.0113	14,001,586.20	0.00
161571DJ0	CHAIT 2009-A2 A TALF 1MLIB+155	Mortgage	1.78	04/15/2014	USD	AAA	13,000,000.000	102.3622	13,307,088.60	0.00
161571DP6	CHAIT 2009-A5 A5 1MLIB+80	Mortgage	1.03	06/15/2012	USD	AAA	2,050,000.000	100.2856	2,055,855.62	0.00
161571DZ4	CHAIT 2009-A7 A7 1MLIB+45	Mortgage	0.68	09/17/2012	USD	AAA	43,600,000.000	100.1347	43,658,742.28	0.00
161571EC4	CHAIT 2009-A8 A8 1MLIB+40	Mortgage	0.63	09/17/2012	USD	AAA	10,500,000.000	100.0990	10,510,390.80	0.00
161630BD9	CHASE 2007-A1 11M1 WM36 WC5.9404 ARM	Mortgage	5.43	03/25/2037	USD	B-	1,577,216.360	79.2219	1,249,500.14	1.00
16678RBU0	CCMFC 2004-3A A1 1MLIB+25 144A	Mortgage	0.48	08/25/2035	USD	AAA	690,629.080	60.5412	418,114.86	0.00
16679BAA9	CCMFC 2007-2A A1 1MLIB+13 144A	Mortgage	0.36	05/25/2048	USD	CAA	4,336,135.210	40.5643	1,758,923.76	0.00
17025RAA3	CWHL 2007-HY4 1A1 WM37 WC6.2787 ARM	Mortgage	6.05	09/25/2047	USD	CAA	780,598.890	69.8017	544,870.91	1.00
171203AB8	CFAST 2009-A A2	Mortgage	1.85	06/15/2011	USD	AAA	2,000,000.000	100.6647	2,013,293.80	1.00
172973XS3	CMSI 2004-4 A2 WM33 WC5.6755	Mortgage	5.25	06/25/2034	USD	AAA	1,018,903.840	99.2613	1,011,377.40	1.50
172983AC2	CMLTI 2006-NC1 A2B 1MLIB+11	Mortgage	0.34	08/25/2036	USD	BA-	608,953.110	80.6992	491,420.35	0.00
172987AD1	CMLTI 2006-AR7 1A3A WM36 WC6.2418 ARM	Mortgage	5.67	07/25/2046	USD	CAA	1,185,575.980	65.2837	773,988.22	2.00
17307G2Z0	CMLTI 2006-AR1 1A1 1YRTSY+240	Mortgage	4.90	10/25/2035	USD	AAA	604,577.460	84.1937	509,016.13	1.00
17307GEC8	CMLTI 2004-HYB2 2A WM34 WC4.9157 ARM	Mortgage	4.56	03/25/2034	USD	AAA	327,056.790	94.7832	309,994.96	2.00
17307GTJ7	CMLTI 2005-3 2A2A WM35 WC5.0453	Mortgage	4.64	08/25/2035	USD	AA-	4,527,707.600	79.5610	3,602,287.17	0.75
17307GW53	CMLTI 2005-11 A1A 1YRTSY+240	Mortgage	2.99	12/25/2035	USD	AAA	1,483,327.900	88.4130	1,311,453.95	0.50

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17307GXR4	CMLTI 2005-6 A3 1YCMT+180	Mortgage	4.10	08/25/2035	USD	AAA	271,937.670	81.7687	222,359.79	1.00
17311VAD1	CMLTI 2007-AHL1 A2A 1MLIB+4	Mortgage	0.27	12/25/2036	USD	BA-	742,515.920	84.3544	626,345.00	0.00
17312EAB2	CMLTI 2007-AMC3 A2A 1ML+11	Mortgage	0.34	03/25/2037	USD	BAA	282,214.210	84.7245	239,104.61	0.00
17312GAA9	CMLTI 2007-AHL3 3A1 1MLIB+6	Mortgage	0.29	07/25/2045	USD	A-	1,622,281.860	72.2738	1,172,484.58	0.00
17313QAL2	CMLTI 2007-10 22AA WM37 WC6.2536 ARM	Mortgage	5.98	09/25/2037	USD	AAA	7,949,835.940	70.1399	5,576,004.59	1.00
173145AA1	CMLTI 2008-RR1 A1A1 1MLIB+7 144A	Mortgage	0.30	01/25/2037	USD	A	1,147,405.040	84.2902	967,149.54	0.00
20047PAB3	COMM 2005-LP5 A2 WM13 WC5.3202	Mortgage	4.63	05/10/2043	USD	AAA	5,300,655.130	100.0518	5,303,402.99	0.87
20173QAE1	GCCFC 2007-GG9 A4 SEQ	Mortgage	5.44	03/10/2039	USD	AAA	2,900,000.000	88.5796	2,568,807.53	5.88
21075WCK9	CONHE 1996-1 A8 1MLIB+34 FGIC	Mortgage	0.92	03/15/2027	USD	BAA+	2,497.310	69.2219	1,728.68	0.00
22540A7A0	CSFB 2001-HE17 A1 1MOLIBOR+31	Mortgage	0.85	01/25/2032	USD	AAA	3,443.980	76.9307	2,649.48	0.00
22540VK43	CSFB 2002-P1A A 1MLIB+63 AMBAC	Mortgage	0.88	03/25/2032	USD	AAA	139,344.780	85.0233	118,475.47	0.00
22540VW40	CSFB 2002-AR13 3A WM32 WC6.5	Mortgage	2.34	05/25/2032	USD	AAA	2,377.460	95.0405	2,259.55	0.00
22541NHE2	HEAT 2002-3 A4 1MLIB+46BP	Mortgage	1.15	02/25/2033	USD	AAA	798.450	48.2249	385.05	0.00
22544QAE9	CSMC 2007-C3 A4 WM16 WC5.7505	Mortgage	5.72	06/15/2039	USD	AAA	600,000.000	80.2498	481,498.50	5.65
2254W0GY5	CSFB 2004-6 1A5 WM34 WC5.7549	Mortgage	4.63	10/25/2034	USD	AAA	1,415,199.610	95.6719	1,353,948.64	2.50
23243AAA4	CWALT 2006-OA12 A1A SEQ 1ML+8	Mortgage	0.31	09/20/2046	USD	AAA	52,369.410	99.0874	51,891.50	0.00
23243HAB7	CWL 2006-2A 2A1 1MLIB+5	Mortgage	0.28	06/25/2047	USD	AAA	806,257.350	95.7232	771,775.01	0.00
23243WAB4	CWL 2006-18 2A1 SEQ 1MLIB+5	Mortgage	0.28	03/25/2037	USD	AAA	718,665.070	99.4788	714,919.03	0.00
23245CAB6	CWL 2007-1 2A1 1MLIB+5	Mortgage	0.28	07/25/2037	USD	AAA	1,539,167.360	94.1307	1,448,828.70	0.00
23245PAA9	CWALT 2006-OA22 A1 1MLIB+16	Mortgage	0.39	02/25/2047	USD	BAA-	385,594.370	49.1409	189,484.66	0.00
233889AD6	DCAT 2008-B A2B 1MLIB+93	Mortgage	1.16	07/08/2011	USD	AAA	1,118,234.210	100.1098	1,119,462.48	0.00
24763LFX3	DELHE 1999-3-A1A MBIA 1MOLIB+41	Mortgage	1.05	09/15/2029	USD	AAA	33,733.120	54.0595	18,235.94	0.00
25150RAA3	DBALT 2006-AR6 A1 STEP 1ML+8	Mortgage	0.31	02/25/2037	USD	AAA	405,181.800	96.5644	391,261.46	0.00
25151RAD6	DBALT 2007-AR1 A3B 1MLIB+7	Mortgage	0.30	01/25/2047	USD	AAA	349,798.820	94.7460	331,420.53	0.00
25151YAA7	DBALT 2007-1 1A1 1MLIB+9	Mortgage	0.32	08/25/2037	USD	BA+	1,353,184.480	95.0615	1,286,357.46	0.00
268668AA8	EMCM 2001-A-A 144A 1MOLIB+37	Mortgage	0.60	05/25/2040	USD	AAA	136,633.700	69.6282	95,135.59	0.00
294751AU6	EQABS 2002-3-AV1 1MOLIB+28	Mortgage	0.79	11/25/2032	USD	AAA	884,821.110	72.9255	645,260.22	0.00
294751DU3	EQABS 2004-1 AV2 1MLIBOR+30	Mortgage	0.53	04/25/2034	USD	AAA	626,754.640	62.0999	389,214.19	0.00
30960G083	FHA 221D4 NP GMAC 86-7 CP	Mortgage	7.44	02/01/2019	USD	AAA	166,719.660	99.9849	166,694.44	1.75
30961C115	FHA 221D4 NP PRJ CHTR CRO NCP	Mortgage	7.35	04/01/2019	USD	AAA	147,360.840	99.3638	146,423.40	1.75
30961G082	FHA 221D4 P3/01 MID GMAC 64 NCP	Mortgage	7.43	07/01/2021	USD	AAA	106,324.400	99.8607	106,176.26	1.75
30961R161	FHA 221D4 P4/03 REILLY 055 NCP	Mortgage	7.43	05/01/2023	USD	AAA	31,765.200	99.8607	31,720.94	1.75
30961R633	FHA 236 NP REILLY 1997-A CP	Mortgage	6.90	07/01/2020	USD	AAA	291,884.900	99.2844	289,796.07	1.00
30961U180	FHA 221D4 P11/01 GREY 42 NCP	Mortgage	7.43	09/01/2022	USD	AAA	1,338.830	99.8607	1,336.96	1.75
31283J3X7	FHLMC GOLD15YR #G1-0814	Mortgage	5.50	05/01/2013	USD	AAA	254,666.800	106.3409	270,815.00	1.64
3128GHU33	FHLMC GOLD15YR #E8-1502	Mortgage	5.50	08/01/2014	USD	AAA	785,703.380	106.3722	835,769.69	1.64
3128M42M4	FHLMC GOLDCONV #G0-3180	Mortgage	5.00	08/01/2037	USD	AAA	285,851.160	102.6771	293,503.63	3.68
3128NC6C3	FH ARM 1G0867 1YLIB+1.731 10.486	Mortgage	3.43	08/01/2035	USD	AAA	509,557.860	102.5978	522,795.07	1.50
3128NCNJ9	FH ARM 1G0393 1YLIB+181 10.405	Mortgage	5.40	11/01/2035	USD	AAA	336,288.210	105.6362	355,242.18	3.00
3128Q2FY4	FH ARM 1L0183 1YCMT+225 10.034	Mortgage	5.03	08/01/2035	USD	AAA	325,423.120	105.0307	341,794.05	3.50
312908LB0	FHR 1196 A SEQ 1MOLIB+40BP	Mortgage	0.65	01/15/2022	USD	AAA	960.800	99.8949	959.79	0.00
312914Y65	FHR 1482-U 1MOLIB+75	Mortgage	1.00	03/15/2023	USD	AAA	15,657.780	99.9971	15,657.32	0.00
31294JUL0	FHLMC GOLD15YR #E0-0587	Mortgage	5.50	10/01/2013	USD	AAA	71,467.220	104.8324	74,920.81	1.64
31294JVJ4	FHLMC GOLD15YR #E0-0617	Mortgage	5.50	01/01/2014	USD	AAA	85,228.690	104.9258	89,426.88	1.64
31294JW38	FHLMC GOLD15YR #E0-0666	Mortgage	5.50	04/01/2014	USD	AAA	1,325,983.480	105.0603	1,393,082.04	1.64
31339G5N7	FHR 2374-F 1MOLIB+40	Mortgage	0.63	06/15/2031	USD	AAA	317,475.430	99.3859	315,525.75	0.00
31339LMA5	FHR 2395 FT 1ML+45	Mortgage	0.68	12/15/2031	USD	AAA	9,739.120	99.4956	9,689.99	0.00
3133TONB6	FHR 1568 D WM21 WC7.9016	Mortgage	6.75	08/15/2023	USD	AAA	414,433.360	102.6150	425,270.92	1.75
31340YFH7	FHR 19-M PAC 1MOLIB+65	Mortgage	0.90	03/15/2020	USD	AAA	3,641.880	99.6900	3,630.59	0.00
313421MY2	FH ARM 350062 1YRCMT +150 13.00	Mortgage	2.50	08/01/2017	USD	AAA	58,615.980	100.4501	58,879.82	0.75
31358LYZ3	FNR G92-11 FC 1MOLIB+50BP	Mortgage	0.75	02/25/2022	USD	AAA	21,516.800	99.2685	21,359.39	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31358PRF6	FNR G92-50 F 1MOLIB+60BP	Mortgage	0.85	08/25/2022	USD	AAA	17,978.390	99.5400	17,895.69	0.00
31358QSU0	FNR G92-52 F 1ML+70	Mortgage	0.95	09/25/2022	USD	AAA	7,316.960	99.8648	7,307.07	0.00
31358RV59	FNR G92-67 F 1MOLIB+65BP	Mortgage	0.90	12/25/2022	USD	AAA	15,323.240	99.6946	15,276.44	0.00
31358SSV4	FNR 2000-34-F 1MLIBOR+45BP	Mortgage	0.68	10/25/2030	USD	AAA	18,560.140	99.3387	18,437.39	0.00
31358TJG5	FNR G93-7-F 1MOLIB+85	Mortgage	1.10	02/25/2023	USD	AAA	5,106.360	100.0651	5,109.68	0.00
31359D5L3	FNR 1993-165 FE SUP 1ML+115	Mortgage	1.40	09/25/2023	USD	AAA	120,249.680	101.1922	121,683.32	0.00
31359KMY0	FNR 1996-27 FB 1ML+50	Mortgage	0.75	12/25/2022	USD	AAA	9,603.570	99.2542	9,531.95	0.00
31359P3F1	FNR 1997-43 FM 1MOLIB+50BP	Mortgage	0.75	07/18/2027	USD	AAA	6,727.660	99.2035	6,674.07	0.00
31359QS88	FNR 1997-76 FM 1ML+45	Mortgage	0.70	09/17/2027	USD	AAA	9,667.400	99.2922	9,598.98	0.00
31359R6T4	FNW 1999-W2-A WM 11 WC 9.495	Mortgage	8.58	06/25/2032	USD	AAA	402,750.140	106.3493	428,321.99	1.00
31359W6F3	FNR 99-49-FC W16 W9.16 1MLIB+60	Mortgage	0.83	10/25/2017	USD	AAA	263,975.720	99.8109	263,476.52	0.00
313612MR1	FN ARM 48068 COFI + 125 14.15 T	Mortgage	4.05	11/01/2025	USD	AAA	19,580.050	102.9650	20,160.60	1.00
313625FJ9	FN ARM 078469 COFI +125 12.887 T	Mortgage	2.51	04/01/2029	USD	AAA	123,467.420	101.5984	125,440.96	1.00
31362GAM3	FN ARM 60312 COFI+125 12.349	Mortgage	2.50	02/01/2018	USD	AAA	21,928.210	101.2667	22,205.98	1.00
31362M2L1	FN ARM 065579 COFI +125 12.40 T	Mortgage	4.36	07/01/2028	USD	AAA	29,552.860	102.8524	30,395.84	1.00
31362WCU8	FN ARM 072983 COFI+125 12.59	Mortgage	2.63	01/01/2029	USD	AAA	35,850.690	101.6084	36,427.33	1.00
31365DQC2	FNMA PASS THRU MTG #124751	Mortgage	7.00	03/01/2013	USD	AAA	23,920.930	107.2416	25,653.20	0.75
31365RW75	FN ARM 135770 COFI+125 13.171	Mortgage	2.51	05/01/2021	USD	AAA	30,847.560	101.4056	31,281.16	1.00
31371BH79	FN 246954 HYB1100 1YCMT+237 11.0	Mortgage	3.16	10/01/2023	USD	AAA	33,980.800	102.9494	34,983.04	1.00
31371G7E4	FNMA PASS THRU MTG #252093	Mortgage	6.50	11/01/2028	USD	AAA	2,552.960	108.3906	2,767.17	1.46
31371HDN5	FNMA PASS THRU MTG #252209	Mortgage	6.00	02/01/2019	USD	AAA	7,543.040	107.9009	8,139.01	1.63
31371KHP9	FNMA PASS THRU MTG #254138	Mortgage	6.00	12/01/2021	USD	AAA	15,991.720	107.7107	17,224.79	1.63
31371KNL1	FNMA PASS THRU MTG #254295	Mortgage	6.00	04/01/2022	USD	AAA	8,476.000	106.1749	8,999.39	1.63
31371KT43	FNMA PASS THRU MTG #254471	Mortgage	6.00	09/01/2022	USD	AAA	8,974.130	107.6349	9,659.30	1.63
31371KVE8	FNMA PASS THRU MTG #254513	Mortgage	6.00	10/01/2022	USD	AAA	70,602.790	107.6349	75,993.25	1.63
31371M2H9	FNMA PASS THRU MTG #256476	Mortgage	6.00	11/01/2036	USD	AAA	339,430.490	106.2344	360,591.86	1.93
31371M2K2	FNMA PASS THRU MTG #256478	Mortgage	6.00	11/01/2026	USD	AAA	593,775.610	106.8985	634,736.96	1.63
31371M3W5	FNMA PASS THRU MTG #256513	Mortgage	5.50	12/01/2036	USD	AAA	56,607.360	104.8854	59,372.87	2.68
31371M3X3	FNMA PASS THRU MTG #256514	Mortgage	6.00	12/01/2036	USD	AAA	1,006,606.240	106.2344	1,069,361.84	1.93
31371MSW8	FNMA PASS THRU MTG #256233	Mortgage	6.00	05/01/2036	USD	AAA	54,884.100	106.2344	58,305.78	1.93
31371MT31	FNMA PASS THRU MTG #256270	Mortgage	6.00	06/01/2036	USD	AAA	27,968.600	106.2344	29,712.27	1.93
31371NBF1	FNMA PASS THRU MTG #256638	Mortgage	6.00	03/01/2037	USD	AAA	766,527.410	106.0938	813,237.67	1.93
31371NCJ2	FNMA PASS THRU MTG #256673	Mortgage	5.50	04/01/2037	USD	AAA	197,255.280	104.8073	206,737.93	2.68
31371NHV0	FNMA PASS THRU MTG #256844	Mortgage	6.00	08/01/2037	USD	AAA	776,167.250	106.0938	823,464.94	1.93
31371NJ63	FNMA PASS THRU MTG #256885	Mortgage	6.00	09/01/2027	USD	AAA	186,852.420	106.7725	199,507.00	1.63
31371NLH6	FNMA PASS THRU MTG #256928	Mortgage	6.00	10/01/2027	USD	AAA	564,482.860	106.7725	602,712.46	1.63
31371NP90	FNMA PASS THRU MTG #257048	Mortgage	6.00	01/01/2028	USD	AAA	836,627.650	106.7725	893,288.26	1.63
31371NQ57	FNMA PASS THRU MTG #257076	Mortgage	6.00	02/01/2028	USD	AAA	505,014.230	106.7725	539,216.32	1.63
31371PBF6	FNMA PASS THRU MTG #257538	Mortgage	6.00	12/01/2028	USD	AAA	206,392.750	106.6510	220,119.97	1.63
31371PGW4	FNMA PASS THRU MTG #257713	Mortgage	6.00	05/01/2037	USD	AAA	658,152.900	106.0938	698,259.09	1.93
31374TNB1	FNMA PASS THRU DWARF #323586	Mortgage	5.50	02/01/2014	USD	AAA	605,902.000	106.6217	646,022.93	1.64
31376GGM1	FN ARM 354904 1YCMT + 210 12.8	Mortgage	2.97	08/01/2026	USD	AAA	16,968.630	102.1750	17,337.70	0.50
31376KL38	FNMA PASS THRU MTG #357746	Mortgage	6.00	04/01/2035	USD	AAA	52,147.340	106.6719	55,626.55	1.93
31376KMJ2	FNMA PASS THRU MTG #357761	Mortgage	5.50	05/01/2035	USD	AAA	757,393.510	105.0573	795,697.15	2.68
31376ZXQ1	FN ARM 370687 COFI +125 12.05 T	Mortgage	2.51	01/01/2027	USD	AAA	21,702.270	101.5612	22,041.09	1.00
31384QRC9	FN ARM 530683 1YCMT +213.6 11.13	Mortgage	4.63	07/01/2029	USD	AAA	156,373.190	102.1709	159,767.84	1.25
31384V5K4	FN ARM 535550 1YRCMT+220 11.26	Mortgage	3.30	08/01/2029	USD	AAA	1,501,839.490	102.2502	1,535,634.11	0.50
31385HN32	FN ARM 545010 COFI+125.2 12.93	Mortgage	3.95	05/01/2036	USD	AAA	203,842.840	103.4192	210,812.61	1.00
31385HU59	FN ARM 545204	Mortgage	3.35	05/01/2036	USD	AAA	11,131,993.890	101.9662	11,350,871.71	0.75
31385HWQ1	FN ARM 545255 1YCMT+227.8 11.572	Mortgage	3.19	12/01/2040	USD	AAA	380,453.280	103.1901	392,590.08	0.50
31385WRV3	FNMA PASS THRU MTG #555000	Mortgage	6.00	10/01/2032	USD	AAA	8,793.790	106.8906	9,399.74	1.93

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31385XHR1	FNMA PASS THRU MTG #555640	Mortgage	6.00	07/01/2033	USD	AAA	30,833.410	107.0156	32,996.57	1.93
31387L5Z0	FN ARM 587764 1YR CMT+231 10.49	Mortgage	3.07	01/01/2032	USD	AAA	488,664.020	101.6806	496,876.46	1.21
31390SNE7	FNMA PASS THRU MTG #654789	Mortgage	6.00	08/01/2032	USD	AAA	10,457.200	106.8906	11,177.77	1.93
31392CRD8	FNR 2002-21-FD 1MOLIB+90	Mortgage	1.13	04/25/2032	USD	AAA	9,512.930	100.3615	9,547.32	0.00
31392DQ70	FNW 2002-W8-F 1MOLIB+40	Mortgage	0.63	09/25/2032	USD	AAA	118,512.780	94.8337	112,390.10	0.00
31392EVN7	FNR 2002-60 F1 1MOLIB+40	Mortgage	0.63	06/25/2032	USD	AAA	11,403.540	96.3396	10,986.12	0.00
31392JG68	FNR 2003-14 KE SEQ WM17 WC5.48	Mortgage	5.00	01/25/2017	USD	AAA	144,262.460	102.2481	147,505.60	1.25
31392UKD5	FHR 2504 J WM16 WC5.9958	Mortgage	5.50	05/15/2016	USD	AAA	4,333,730.930	101.0828	4,380,654.84	0.00
31393AP68	FNW 2003-W4 2A SEQ WM29 WC7.38	Mortgage	6.50	10/25/2042	USD	AAA	873,881.300	108.3720	947,042.21	0.75
31393BX75	FNW 2003-W6 F 1MLIB+35	Mortgage	0.58	09/25/2042	USD	AAA	903,902.120	97.6022	882,228.45	0.00
31393CX40	FNW 2003-W8 3F2 1MLIB+35	Mortgage	0.58	05/25/2042	USD	AAA	123,399.790	90.5316	111,715.74	0.00
31393HM41	FHR 2559 PB WM30 WC6.959	Mortgage	5.50	08/15/2030	USD	AAA	18,620.550	104.8221	19,518.45	3.50
31393T7H3	FNR 2004-11 A 1MLIBOR+12	Mortgage	0.35	03/25/2034	USD	AAA	125,316.980	90.2317	113,075.58	0.00
31393UAJ2	FNW 2003-W17 1A6 SEQ WM29 WC7.50	Mortgage	5.31	08/25/2033	USD	AAA	358,114.710	104.7062	374,968.41	2.00
31393XGV3	FNW 2004-W2 5AF PT 1MLIBOR+35	Mortgage	0.58	03/25/2044	USD	AAA	1,464,108.550	94.4743	1,383,206.74	0.00
31393XUZ8	FNR 2004-26 PA PAC WM33 WC5.02	Mortgage	4.50	09/25/2025	USD	AAA	52,840.990	101.4127	53,587.47	1.00
31394ACF1	FNW 2004-W9 1A2 SEQ WM31 WC6.70	Mortgage	5.95	02/25/2044	USD	AAA	764,539.330	107.1563	819,251.68	1.00
31394ANT9	FNR 2004-63 FA PT 1MLIB+15	Mortgage	0.38	08/25/2034	USD	AAA	676,398.370	91.9929	622,238.47	0.00
31394JD87	FSPC T-57 1A1 SEQ WM29 WC6.86	Mortgage	6.50	07/25/2043	USD	AAA	491,589.190	108.4544	533,150.15	1.46
31394K3H5	FHR 2688 DA SEQ WM23 WC5.0	Mortgage	4.50	02/15/2020	USD	AAA	1,081,081.800	102.3631	1,106,628.41	1.50
31394NAB4	FHR 2723 EA SEQ WM17 WC5.4725	Mortgage	5.00	01/15/2018	USD	AAA	1,591,341.660	103.9340	1,653,944.56	2.00
31394RNM7	FHR 2752 FM SEQ 1MLIB+35	Mortgage	0.58	12/15/2030	USD	AAA	71,817.300	99.7339	71,626.17	0.00
31394V5L0	FNR 2006-16 FC PAC 1MLIB+30	Mortgage	0.53	03/25/2036	USD	AAA	3,343,564.100	98.4007	3,290,090.48	0.00
31395A3J2	FSPC T-61 1A1 12MTA+140	Mortgage	2.03	07/25/2044	USD	AAA	12,697,214.790	95.3187	12,102,816.27	0.00
31395BVE0	FNR 2006-15 FC SEQ 1ML+13	Mortgage	0.36	03/25/2036	USD	AAA	674,312.090	84.6050	570,501.74	0.00
31395HHV5	FSPC T-62 1A1 12MTA+120	Mortgage	1.83	10/25/2044	USD	AAA	6,864,356.670	95.5062	6,555,888.26	0.00
31395HV31	FHR 2895 F SEQ 1MLIB+35	Mortgage	0.58	06/15/2031	USD	AAA	175,648.370	99.7991	175,295.42	0.00
31395KGP2	FHR 2904 CM SEQ WM18 WC5.3901	Mortgage	5.00	01/15/2018	USD	AAA	233,958.720	102.9619	240,888.30	1.75
31395M2F5	FSPC T-63 1A1 12MTA+120	Mortgage	1.83	02/25/2045	USD	AAA	2,993,636.060	92.5080	2,769,353.74	0.00
31395MUJ6	FHR 2922 EH SEQ WM24 WC5.4510	Mortgage	4.50	07/15/2023	USD	AAA	728,464.980	103.3948	753,194.98	3.50
31395P3D2	FHR 2931 JA PAC WM34 WC5.5798	Mortgage	5.00	07/15/2025	USD	AAA	20,648.160	101.0667	20,868.42	0.75
31395UT68	FHR 2977 PJ PAC WM34 WC5.56	Mortgage	4.50	12/15/2025	USD	AAA	351,057.860	101.6288	356,776.00	1.00
31395XRF4	FHR 3013 HZ Z WM33 WC5.4	Mortgage	5.00	08/15/2035	USD	AAA	1,613,782.480	97.8011	1,578,297.02	11.00
31396L4T4	FNR 2006-118 A2 SEQ 1MLIB+6	Mortgage	0.29	12/25/2036	USD	AAA	858,675.950	95.8104	822,700.86	0.00
31396V4Q8	FNR 2007-73 A1 1MLIB+6	Mortgage	0.29	07/25/2037	USD	AAA	4,362,513.060	90.3138	3,939,949.14	0.00
31396X3Q5	FNR 2007-114 A6 1MLIB+20	Mortgage	0.43	10/27/2037	USD	AAA	300,000.000	95.0000	285,000.00	0.00
31397JME1	FSPC T-75 A1 1MLIB+4	Mortgage	0.27	12/25/2036	USD	AAA	16,696,404.780	96.7328	16,150,899.84	0.00
31397JTZ7	FHR 3346 FA 1ML+23	Mortgage	0.46	02/15/2019	USD	AAA	52,374,558.950	100.0869	52,420,093.39	0.00
31402DC73	FNMA PASS THRU MTG #725594	Mortgage	5.50	07/01/2034	USD	AAA	787,190.560	105.1198	827,493.12	2.68
31402DGC8	FN ARM 725695 1YRLIB+164 9.73	Mortgage	3.54	07/01/2034	USD	AAA	27,395.740	103.2304	28,280.73	0.60
31402DJS0	FNMA PASS THRU MTG #725773	Mortgage	5.50	09/01/2034	USD	AAA	507,208.110	105.1198	533,176.14	2.68
31402DP79	FNMA PASS THRU MTG #725946	Mortgage	5.50	11/01/2034	USD	AAA	1,151,030.750	105.1198	1,209,961.18	2.68
31402LPB2	FN ARM 732218 1YRTSY+120.0 9.22	Mortgage	1.74	06/01/2043	USD	AAA	1,986,308.450	99.7422	1,981,187.11	0.00
31402QWA5	FNMA PASS THRU MTG #735141	Mortgage	5.50	01/01/2035	USD	AAA	6,862,546.310	105.1198	7,213,894.75	2.68
31402QYY1	FNMA PASS THRU MTG #735227	Mortgage	5.50	02/01/2035	USD	AAA	30,438.410	105.1198	31,996.79	2.68
31403DSK6	FNMA PASS THRU MTG #745822	Mortgage	6.00	09/01/2036	USD	AAA	3,475,146.680	106.2344	3,691,800.36	1.93
31403DT66	FNMA PASS THRU MTG #745873	Mortgage	5.50	10/01/2036	USD	AAA	1,079,179.300	104.8854	1,131,901.76	2.68
31403DUB3	FNMA PASS THRU MTG #745878	Mortgage	5.50	10/01/2036	USD	AAA	4,670,611.890	104.8854	4,898,791.01	2.68
31403DWF2	FNMA PASS THRU MTG #745946	Mortgage	5.50	11/01/2036	USD	AAA	29,097.140	104.8854	30,518.66	2.68
31403DWK1	FNMA PASS THRU MTG #745950	Mortgage	6.00	11/01/2036	USD	AAA	522,415.410	106.2344	554,984.75	1.93
31403SDD5	FNMA PASS THRU MTG #756200	Mortgage	6.00	12/01/2033	USD	AAA	15,615.160	106.8281	16,681.38	1.93

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31404NDT0	FN ARM 773314 1YRLIB+162.5 9.739	Mortgage	4.72	05/01/2035	USD	AAA	567,960.820	104.4608	593,296.46	1.05
31404Q5M7	FN ARM 775852 1YRTSY+120 8.459	Mortgage	1.74	03/01/2044	USD	AAA	6,832,436.210	99.8025	6,818,938.93	0.00
31404US27	FNMA PASS THRU MTG #779137	Mortgage	6.00	06/01/2034	USD	AAA	71,854.360	106.6719	76,648.39	1.93
31404UZK9	FN ARM 779346 1YRLIB+160 9.80	Mortgage	3.58	06/01/2034	USD	AAA	14,838.590	103.5108	15,359.54	0.71
31404VAT5	FNMA PASS THRU MTG #779518	Mortgage	6.00	06/01/2034	USD	AAA	11,633.150	106.6719	12,409.30	1.93
31404VE61	FNMA PASS THRU MTG #779657	Mortgage	6.00	07/01/2034	USD	AAA	61,082.920	106.6719	65,158.30	1.93
31404YQP0	FNMA PASS THRU MTG #782662	Mortgage	6.00	08/01/2034	USD	AAA	13,065.210	106.6719	13,936.90	1.93
31405AW66	FNMA PASS THRU MTG #783769	Mortgage	6.00	06/01/2034	USD	AAA	40,217.710	106.6719	42,900.99	1.93
31405BEJ6	FN ARM 784137 1YCMT+231.7 10.557	Mortgage	5.53	01/01/2036	USD	AAA	327,684.490	105.1970	344,714.15	0.61
31405PRS1	FN ARM 795297 1YRMTA+120 8.494	Mortgage	1.74	07/01/2044	USD	AAA	864,859.350	98.2893	850,064.60	0.00
31405SBM5	FNMA PASS THRU MTG #797544	Mortgage	6.00	04/01/2035	USD	AAA	24,714.550	106.4219	26,301.69	1.93
31405WXA8	FNMA PASS THRU MTG #801773	Mortgage	6.00	12/01/2036	USD	AAA	288,012.910	106.2344	305,968.71	1.93
31405XCS0	FNMA PASS THRU MTG #802081	Mortgage	5.50	11/01/2029	USD	AAA	517,826.170	105.6823	547,250.59	2.68
31405XYK3	FN ARM 802714 1YLIB+142.5 9.361	Mortgage	3.08	09/01/2034	USD	AAA	1,077,995.410	101.6717	1,096,015.93	0.78
31406BWL0	FNMA PASS THRU MTG #805351	Mortgage	6.00	01/01/2035	USD	AAA	82,596.900	106.6719	88,107.66	1.93
31406DAF3	FN ARM #806506 12MTA+120 8.804	Mortgage	1.74	10/01/2044	USD	AAA	2,334,914.840	97.1361	2,268,044.30	0.00
31406L3G1	FN ARM 813599 1YRCMT+217.5 11.1	Mortgage	2.68	01/01/2036	USD	AAA	318,772.940	99.8310	318,234.07	0.92
31406REZ4	FN ARM 817452 6MLIB+154.3 10.226	Mortgage	5.16	08/01/2035	USD	AAA	364,965.550	107.0313	390,627.19	0.40
31406RQ57	FNMA PASS THRU MTG #817776	Mortgage	6.00	06/01/2036	USD	AAA	412,395.530	106.2344	438,105.81	1.93
31406RTM7	FNMA PASS THRU MTG #817856	Mortgage	6.00	12/01/2036	USD	AAA	397,171.770	106.2344	421,932.95	1.93
31406VQS8	FN ARM 821365 1YLIB+165.6 10.070	Mortgage	5.02	05/01/2035	USD	AAA	395,236.130	105.7469	417,949.90	1.00
31407ADE8	FNMA PASS THRU MTG #824601	Mortgage	5.50	12/01/2034	USD	AAA	832,030.890	105.1198	874,629.19	2.68
31407EUQ4	FNMA PASS THRU MTG #828691	Mortgage	6.00	07/01/2035	USD	AAA	551,680.090	106.4219	587,108.30	1.93
31407EZW6	FNMA PASS THRU MTG #828857	Mortgage	6.00	10/01/2035	USD	AAA	5,345,628.150	106.4219	5,688,917.70	1.93
31407JVS8	FNMA PASS THRU MTG #832325	Mortgage	6.00	08/01/2035	USD	AAA	86,458.190	106.4219	92,010.43	1.93
31407MMS1	FNMA PASS THRU MTG #834769	Mortgage	6.00	07/01/2035	USD	AAA	97,657.610	106.4219	103,929.06	1.93
31407MWT8	FN ARM 835058 1YRLIB+207.6 10.0	Mortgage	4.96	06/01/2035	USD	AAA	812,762.780	104.2414	847,235.19	1.06
31407R2A1	FN ARM 838769 1YRLIB+173.7 10.62	Mortgage	3.30	09/01/2035	USD	AAA	393,899.500	102.3588	403,190.94	0.85
31407UEQ6	FNMA PASS THRU MTG #840843	Mortgage	5.50	12/01/2035	USD	AAA	45,036.010	105.0573	47,313.61	2.68
31407UGL5	FNMA PASS THRU MTG #840903	Mortgage	6.00	10/01/2035	USD	AAA	34,847.330	106.4219	37,085.18	1.93
31407XUZ2	FN ARM 844000 1YRLIB+146 10.9	Mortgage	2.82	11/01/2035	USD	AAA	920,070.510	101.5533	934,361.57	1.00
31407Y2C2	FN ARM 845071 1YLIB+162.7 10.260	Mortgage	5.23	12/01/2035	USD	AAA	334,649.850	105.3189	352,449.60	0.00
31407YKV0	FNMA PASS THRU MTG #844608	Mortgage	6.00	12/01/2035	USD	AAA	89,757.460	106.4219	95,521.57	1.93
31407YNU9	FNMA PASS THRU MTG #844703	Mortgage	5.50	12/01/2035	USD	AAA	31,955.340	105.0573	33,571.42	2.68
31408BCV8	FNMA PASS THRU MTG #846184	Mortgage	6.00	11/01/2035	USD	AAA	23,266.170	106.4219	24,760.29	1.93
31408EJX1	FNMA PASS THRU MTG #849078	Mortgage	6.00	01/01/2036	USD	AAA	573,996.230	106.4219	610,857.55	1.93
31408FUG2	FNMA PASS THRU MTG #850283	Mortgage	6.00	12/01/2035	USD	AAA	461,803.270	106.4219	491,459.70	1.93
31408FVH9	FNMA PASS THRU MTG #850316	Mortgage	6.00	01/01/2036	USD	AAA	3,822,591.780	106.4219	4,068,073.85	1.93
31408GFC6	FNMA PASS THRU MTG #850763	Mortgage	6.00	12/01/2035	USD	AAA	68,222.280	106.4219	72,603.43	1.93
31408GLW5	FNMA PASS THRU MTG #850941	Mortgage	6.00	12/01/2035	USD	AAA	285,590.100	106.4219	303,930.34	1.93
31408GQP5	FNMA PASS THRU MTG #851062	Mortgage	6.00	12/01/2035	USD	AAA	36,488.020	106.4219	38,831.24	1.93
31409BDN4	FNMA PASS THRU MTG #866009	Mortgage	6.00	03/01/2036	USD	AAA	4,949,373.840	106.2344	5,257,936.38	1.93
31409BFF9	FN ARM 866066 1MLIB+175.4 10.619	Mortgage	5.62	03/01/2036	USD	AAA	391,688.750	105.3163	412,512.29	0.71
31409DS87	FNMA PASS THRU MTG #868243	Mortgage	5.00	03/01/2036	USD	AAA	67,085.160	102.7708	68,943.98	3.68
31409ERK9	FNMA PASS THRU MTG #869090	Mortgage	6.00	05/01/2036	USD	AAA	3,406,330.290	106.2344	3,618,693.71	1.93
31409G4N3	FNMA PASS THRU MTG #871229	Mortgage	6.00	04/01/2036	USD	AAA	49,976.350	106.2344	53,092.06	1.93
31409GN28	FNMA PASS THRU MTG #870809	Mortgage	6.00	10/01/2036	USD	AAA	217,392.740	106.2344	230,945.82	1.93
31409GPF7	FNMA PASS THRU MTG #870822	Mortgage	6.00	10/01/2036	USD	AAA	595,821.670	106.2344	632,967.42	1.93
31409GWJ1	FNMA PASS THRU MTG #871049	Mortgage	6.00	01/01/2037	USD	AAA	396,902.110	106.4219	422,390.67	1.93
31409GWK8	FNMA PASS THRU MTG #871050	Mortgage	6.00	01/01/2037	USD	AAA	333,551.240	106.2344	354,346.08	1.93
31409GWN2	FNMA PASS THRU MTG #871053	Mortgage	6.00	01/01/2037	USD	AAA	681,618.850	106.2344	724,113.53	1.93

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31409H2S2	FNMA PASS THRU MTG #872085	Mortgage	6.00	06/01/2036	USD	AAA	342,371.050	106.2344	363,715.75	1.93
31409H6L3	FNMA PASS THRU MTG #872175	Mortgage	6.00	04/01/2036	USD	AAA	27,365.130	106.2344	29,071.17	1.93
31409H7C2	FNMA PASS THRU MTG #872191	Mortgage	6.00	10/01/2036	USD	AAA	390,013.170	106.2344	414,328.06	1.93
31409JPM6	FN ARM 872628 1MLIB+189.4 10.934	Mortgage	5.93	06/01/2036	USD	AAA	231,136.940	106.6358	246,474.62	0.49
31409TRQ3	FNMA PASS THRU MTG #878095	Mortgage	6.00	04/01/2036	USD	AAA	848,697.780	106.2344	901,608.78	1.93
31409TZA9	FNMA PASS THRU MTG #878337	Mortgage	6.00	12/01/2036	USD	AAA	8,079.000	106.2344	8,582.68	1.93
31409U4H5	FNMA PASS THRU MTG #879324	Mortgage	6.00	05/01/2036	USD	AAA	130,572.380	106.2344	138,712.75	1.93
31409V2B8	FNMA PASS THRU MTG #880170	Mortgage	6.00	02/01/2036	USD	AAA	15,153.770	106.2344	16,098.51	1.93
31409WGE5	FNMA PASS THRU MTG #880497	Mortgage	6.00	07/01/2036	USD	AAA	343,760.390	106.2344	365,191.70	1.93
31409WKY6	FNMA PASS THRU MTG #880611	Mortgage	5.50	03/01/2036	USD	AAA	259,139.400	104.8854	271,799.45	2.68
31409WLB5	FNMA PASS THRU MTG #880622	Mortgage	5.50	04/01/2036	USD	AAA	155,132.510	104.8854	162,711.39	2.68
31409YJE8	FNMA PASS THRU MTG #882361	Mortgage	6.00	06/01/2036	USD	AAA	501,683.150	106.2344	532,959.96	1.93
31409YUH8	FNMA PASS THRU MTG #882684	Mortgage	6.00	06/01/2036	USD	AAA	567,953.640	106.2344	603,362.00	1.93
31410CF98	FNMA PASS THRU MTG #884992	Mortgage	6.00	07/01/2036	USD	AAA	141,609.190	106.2344	150,437.64	1.93
31410CSX1	FNMA PASS THRU MTG #885334	Mortgage	6.00	06/01/2036	USD	AAA	271,462.710	106.2344	288,386.72	1.93
31410CW99	FNMA PASS THRU MTG #885472	Mortgage	6.00	07/01/2036	USD	AAA	7,068,799.120	106.2344	7,509,494.59	1.93
31410E2N7	FNMA PASS THRU MTG #887381	Mortgage	6.00	07/01/2036	USD	AAA	442,351.810	106.2344	469,929.68	1.93
31410EBB3	FNMA PASS THRU MTG #886634	Mortgage	6.00	08/01/2036	USD	AAA	570,989.250	106.2344	606,586.86	1.93
31410EF78	FNMA PASS THRU MTG #886790	Mortgage	6.00	07/01/2036	USD	AAA	139,728.910	106.2344	148,440.13	1.93
31410EQB7	FNMA PASS THRU MTG #887050	Mortgage	6.00	08/01/2036	USD	AAA	593,605.350	106.2344	630,612.93	1.93
31410EX29	FNMA PASS THRU MTG #887297	Mortgage	6.00	08/01/2036	USD	AAA	390,682.470	106.2344	415,039.08	1.93
31410FCZ6	FNMA PASS THRU MTG #887588	Mortgage	6.00	07/01/2036	USD	AAA	729,972.390	106.2344	775,481.61	1.93
31410FD85	FNMA PASS THRU MTG #887627	Mortgage	6.00	07/01/2036	USD	AAA	12,994.940	106.2344	13,805.09	1.93
31410FDR3	FNMA PASS THRU MTG #887612	Mortgage	6.00	07/01/2036	USD	AAA	48,940.300	106.2344	51,991.42	1.93
31410FDU6	FNMA PASS THRU MTG #887615	Mortgage	6.00	07/01/2036	USD	AAA	52,544.030	106.2344	55,819.82	1.93
31410FSS5	FNMA PASS THRU MTG #888029	Mortgage	6.00	12/01/2036	USD	AAA	5,821,116.490	106.2344	6,184,026.73	1.93
31410FVV4	FNMA PASS THRU MTG #888128	Mortgage	6.00	01/01/2037	USD	AAA	3,607,615.900	106.5421	3,843,629.48	1.93
31410FZ99	FNMA PASS THRU MTG #888268	Mortgage	6.00	03/01/2037	USD	AAA	478,615.750	106.2344	508,454.45	1.93
31410GA60	FNMA PASS THRU MTG #888429	Mortgage	6.00	05/01/2037	USD	AAA	370,073.530	106.2344	393,145.31	1.93
31410KFV1	FNMA PASS THRU MTG #889480	Mortgage	5.50	08/01/2037	USD	AAA	654,933.190	104.8854	686,929.44	2.68
31410KH72	FNMA PASS THRU MTG #889554	Mortgage	6.00	04/01/2038	USD	AAA	3,431,234.760	106.0938	3,640,325.64	1.93
31410KN34	FNMA PASS THRU MTG #889710	Mortgage	6.00	05/01/2038	USD	AAA	3,694,624.500	106.0938	3,919,765.68	1.93
31410M3L2	FNMA PASS THRU MTG #891903	Mortgage	6.00	06/01/2036	USD	AAA	50,157.010	106.2344	53,283.99	1.93
31410MF54	FNMA PASS THRU MTG #891288	Mortgage	6.00	10/01/2036	USD	AAA	651,678.780	106.2344	692,306.88	1.93
31410MX54	FNMA PASS THRU MTG #891800	Mortgage	6.00	06/01/2036	USD	AAA	341,742.730	106.2344	363,048.26	1.93
31410MXX3	FNMA PASS THRU MTG #891794	Mortgage	6.00	07/01/2036	USD	AAA	85,342.950	106.2344	90,663.55	1.93
31410NVF2	FNMA PASS THRU MTG #892614	Mortgage	6.00	09/01/2036	USD	AAA	173,080.560	106.2344	183,871.05	1.93
31410P2V4	FNMA PASS THRU MTG #893688	Mortgage	6.00	10/01/2036	USD	AAA	276,200.060	106.2344	293,419.41	1.93
31410PET6	FNMA PASS THRU MTG #893046	Mortgage	6.00	11/01/2036	USD	AAA	19,212.510	106.2344	20,410.29	1.93
31410PJD6	FNMA PASS THRU MTG #893160	Mortgage	6.00	02/01/2037	USD	AAA	281,314.240	106.0938	298,456.83	1.93
31410PNJ8	FNMA PASS THRU MTG #893293	Mortgage	6.00	08/01/2036	USD	AAA	278,574.120	106.2344	295,941.48	1.93
31410QD73	FNMA PASS THRU MTG #893926	Mortgage	6.00	10/01/2036	USD	AAA	134,045.740	106.2344	142,402.65	1.93
31410QGT2	FNMA PASS THRU MTG #894010	Mortgage	6.00	10/01/2036	USD	AAA	189,660.050	106.2344	201,484.17	1.93
31410QL33	FNMA PASS THRU MTG #894146	Mortgage	6.00	10/01/2036	USD	AAA	9,752,672.680	106.2344	10,360,690.92	1.93
31410QTN1	FNMA PASS THRU MTG #894357	Mortgage	6.00	11/01/2036	USD	AAA	166,598.250	106.2344	176,984.61	1.93
31410RD30	FNMA PASS THRU MTG #894822	Mortgage	6.00	08/01/2036	USD	AAA	824,649.800	106.2344	876,061.56	1.93
31410RDF3	FNMA PASS THRU MTG #894802	Mortgage	6.00	11/01/2036	USD	AAA	582,466.910	106.2344	618,780.08	1.93
31410RGK9	FNMA PASS THRU MTG #894902	Mortgage	6.00	10/01/2036	USD	AAA	341,194.830	106.2344	362,466.20	1.93
31410RKL2	FNMA PASS THRU MTG #894999	Mortgage	6.00	10/01/2036	USD	AAA	22,665.920	106.2344	24,079.00	1.93
31410SDE4	FNMA PASS THRU MTG #895701	Mortgage	6.00	06/01/2036	USD	AAA	168,074.730	106.2344	178,553.14	1.93
31410TAS4	FNMA PASS THRU MTG #896517	Mortgage	6.00	07/01/2036	USD	AAA	413,010.300	106.2344	438,758.91	1.93

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31410TBA2	FNMA PASS THRU MTG #896533	Mortgage	6.00	08/01/2036	USD	AAA	278,220.770	106.2344	295,566.10	1.93
31410TVZ5	FNMA PASS THRU MTG #897132	Mortgage	6.00	09/01/2036	USD	AAA	532,807.290	106.7405	568,720.96	1.93
31410TWP6	FNMA PASS THRU MTG #897154	Mortgage	6.00	09/01/2036	USD	AAA	399,499.670	106.2344	424,405.98	1.93
31410VBE9	FNMA PASS THRU MTG #898337	Mortgage	6.00	01/01/2037	USD	AAA	337,695.570	106.2344	358,748.78	1.93
31410VL40	FNMA PASS THRU MTG #898647	Mortgage	6.00	01/01/2037	USD	AAA	460,430.730	106.0938	488,488.23	1.93
31410W3X4	FNMA PASS THRU MTG #900014	Mortgage	6.00	09/01/2036	USD	AAA	17,943.720	106.2344	19,062.40	1.93
31410WAQ1	FNMA PASS THRU MTG #899215	Mortgage	6.00	10/01/2036	USD	AAA	682,833.000	106.2344	725,403.37	1.93
31410WRJ9	FNMA PASS THRU MTG #899689	Mortgage	6.00	08/01/2037	USD	AAA	588,780.060	106.0938	624,658.84	1.93
31410X2B1	FNMA PASS THRU MTG #900870	Mortgage	6.00	01/01/2037	USD	AAA	358,502.780	106.2344	380,853.19	1.93
31410X3E4	FNMA PASS THRU MTG #900897	Mortgage	6.00	01/01/2037	USD	AAA	1,536,078.810	106.2344	1,631,843.72	1.93
31410XGA8	FNMA PASS THRU MTG #900293	Mortgage	6.00	09/01/2036	USD	AAA	60,156.990	106.2344	63,907.40	1.93
31410XGL4	FNMA PASS THRU MTG #900303	Mortgage	6.00	09/01/2036	USD	AAA	251,581.270	106.2344	267,265.79	1.93
31410XGM2	FNMA PASS THRU MTG #900304	Mortgage	6.00	09/01/2036	USD	AAA	158,851.420	106.2344	168,754.81	1.93
31410XHA7	FNMA PASS THRU MTG #900325	Mortgage	6.00	09/01/2036	USD	AAA	93,413.430	106.2344	99,237.17	1.93
31410XHX7	FNMA PASS THRU MTG #900346	Mortgage	6.00	09/01/2036	USD	AAA	210,473.280	106.2344	223,594.97	1.93
31410XJF4	FNMA PASS THRU MTG #900362	Mortgage	6.00	09/01/2036	USD	AAA	509,043.400	106.2344	540,779.07	1.93
31410XN93	FNMA PASS THRU MTG #900516	Mortgage	6.00	10/01/2036	USD	AAA	284,435.240	106.2344	302,168.00	1.93
31410YQA5	FNMA PASS THRU MTG #901449	Mortgage	6.00	10/01/2036	USD	AAA	278,535.660	106.2344	295,900.62	1.93
31410YU51	FNMA PASS THRU MTG #901604	Mortgage	6.00	11/01/2036	USD	AAA	719,119.730	106.2344	763,952.35	1.93
31410YV35	FNMA PASS THRU MTG #901634	Mortgage	5.50	12/01/2036	USD	AAA	1,604,590.760	104.8854	1,682,981.81	2.68
31410YV92	FNMA PASS THRU MTG #901640	Mortgage	6.00	12/01/2036	USD	AAA	70,388.600	106.2344	74,776.89	1.93
31410YW59	FNMA PASS THRU MTG #901668	Mortgage	6.00	10/01/2036	USD	AAA	942,946.040	106.2344	1,001,732.83	1.93
31410YX82	FNMA PASS THRU MTG #901703	Mortgage	6.00	10/01/2036	USD	AAA	227,126.830	106.2344	241,286.77	1.93
31410YY65	FNMA PASS THRU MTG #901733	Mortgage	6.00	10/01/2036	USD	AAA	311,264.050	106.2344	330,669.42	1.93
31411ABC8	FNMA PASS THRU MTG #901935	Mortgage	6.00	10/01/2036	USD	AAA	1,911,095.430	106.2344	2,030,240.29	1.93
31411AEN1	FNMA PASS THRU MTG #902041	Mortgage	6.00	11/01/2036	USD	AAA	453,595.630	106.2344	481,874.48	1.93
31411AFK6	FNMA PASS THRU MTG #902070	Mortgage	6.00	12/01/2036	USD	AAA	78,610.980	106.2344	83,511.88	1.93
31411AGT6	FNMA PASS THRU MTG #902110	Mortgage	6.00	10/01/2036	USD	AAA	350,201.080	106.2344	372,033.93	1.93
31411AK95	FNMA PASS THRU MTG #902220	Mortgage	6.00	09/01/2036	USD	AAA	1,652,081.860	106.2344	1,755,078.84	1.93
31411APX7	FNMA PASS THRU MTG #902338	Mortgage	6.00	11/01/2036	USD	AAA	622,641.600	106.2344	661,459.41	1.93
31411AU86	FNMA PASS THRU MTG #902507	Mortgage	6.00	11/01/2036	USD	AAA	535,828.400	106.2344	569,233.95	1.93
31411AVE2	FNMA PASS THRU MTG #902513	Mortgage	6.00	11/01/2036	USD	AAA	2,063,792.060	106.2344	2,192,456.60	1.93
31411AY33	FNMA PASS THRU MTG #902630	Mortgage	6.00	11/01/2036	USD	AAA	102,343.090	106.2344	108,723.54	1.93
31411BGS6	FNMA PASS THRU MTG #903009	Mortgage	6.00	12/01/2036	USD	AAA	708,978.830	106.2344	753,179.23	1.93
31411BL43	FNMA PASS THRU MTG #903147	Mortgage	6.00	10/01/2036	USD	AAA	468,584.930	106.2344	497,798.27	1.93
31411C5R8	FNMA PASS THRU MTG #904556	Mortgage	6.00	02/01/2037	USD	AAA	606,747.470	106.0938	643,721.14	1.93
31411CCZ2	FNMA PASS THRU MTG #903788	Mortgage	6.00	11/01/2036	USD	AAA	47,513.250	106.2344	50,475.40	1.93
31411CEU1	FNMA PASS THRU MTG #903847	Mortgage	6.00	01/01/2037	USD	AAA	24,129.360	106.2344	25,633.67	1.93
31411CJ85	FNMA PASS THRU MTG #903987	Mortgage	6.00	12/01/2036	USD	AAA	605,300.500	106.2344	643,037.20	1.93
31411CLJ8	FNMA PASS THRU MTG #904029	Mortgage	6.00	03/01/2037	USD	AAA	15,378.760	106.0938	16,315.90	1.93
31411CNT4	FNMA PASS THRU MTG #904102	Mortgage	6.00	11/01/2036	USD	AAA	154,861.810	106.2344	164,516.48	1.93
31411CPQ8	FNMA PASS THRU MTG #904131	Mortgage	5.50	11/01/2036	USD	AAA	21,312.570	104.8854	22,353.78	2.68
31411D2U2	FNMA PASS THRU MTG #905387	Mortgage	6.00	12/01/2036	USD	AAA	590,688.410	106.2344	627,514.15	1.93
31411DQ77	FNMA PASS THRU MTG #905078	Mortgage	6.00	11/01/2036	USD	AAA	1,047,557.310	106.2344	1,112,865.96	1.93
31411DRB7	FNMA PASS THRU MTG #905082	Mortgage	6.00	11/01/2036	USD	AAA	180,456.800	106.2344	191,707.15	1.93
31411DSJ9	FNMA PASS THRU MTG #905121	Mortgage	6.00	12/01/2036	USD	AAA	885,405.730	106.2344	940,605.25	1.93
31411EEX1	FNMA PASS THRU MTG #905650	Mortgage	6.00	12/01/2036	USD	AAA	458,817.490	106.2344	487,421.89	1.93
31411EGB7	FN ARM 905694 1YLIB+175 10.9	Mortgage	5.76	12/01/2036	USD	AAA	149,723.090	105.6384	158,165.07	1.00
31411EH42	FNMA PASS THRU MTG #905751	Mortgage	6.00	12/01/2036	USD	AAA	716,147.230	106.2344	760,794.53	1.93
31411EJC2	FN ARM 905759 1YLIB+175 10.9	Mortgage	5.87	12/01/2036	USD	AAA	158,876.600	105.8257	168,132.21	1.00
31411EPM3	FNMA PASS THRU MTG #905928	Mortgage	6.00	01/01/2037	USD	AAA	598,213.920	106.2344	635,508.82	1.93

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31411ES99	FNMA PASS THRU MTG #906044	Mortgage	6.00	01/01/2037	USD	AAA	3,005,905.240	106.2344	3,193,304.64	1.93
31411EWS2	FNMA PASS THRU MTG #906157	Mortgage	6.00	01/01/2037	USD	AAA	48,917.960	106.2344	51,967.69	1.93
31411EYG6	FNMA PASS THRU MTG #906211	Mortgage	6.00	01/01/2037	USD	AAA	412,270.190	106.2344	437,972.66	1.93
31411EZC4	FNMA PASS THRU MTG #906239	Mortgage	6.00	01/01/2037	USD	AAA	368,702.000	106.2344	391,688.26	1.93
31411F6V1	FNMA PASS THRU MTG #907284	Mortgage	6.00	01/01/2037	USD	AAA	990,709.640	106.2344	1,052,474.20	1.93
31411FBL7	FNMA PASS THRU MTG #906443	Mortgage	6.00	01/01/2037	USD	AAA	378,079.180	106.2344	401,650.05	1.93
31411FK78	FNMA PASS THRU MTG #906718	Mortgage	6.00	12/01/2036	USD	AAA	277,043.930	106.2344	294,315.89	1.93
31411G6Y3	FNMA PASS THRU MTG #908187	Mortgage	6.00	12/01/2036	USD	AAA	235,614.810	106.2344	250,303.92	1.93
31411GC75	FNMA PASS THRU MTG #907394	Mortgage	6.00	01/01/2037	USD	AAA	382,713.490	106.2344	406,573.28	1.93
31411GCL4	FNMA PASS THRU MTG #907375	Mortgage	6.00	12/01/2036	USD	AAA	705,599.210	106.2344	749,588.91	1.93
31411GD41	FNMA PASS THRU MTG #907423	Mortgage	6.00	02/01/2037	USD	AAA	353,440.090	106.0938	374,977.85	1.93
31411GDN9	FNMA PASS THRU MTG #907409	Mortgage	6.00	01/01/2037	USD	AAA	84,822.000	106.2344	90,110.12	1.93
31411GDS8	FNMA PASS THRU MTG #907413	Mortgage	6.00	02/01/2037	USD	AAA	809,198.170	106.0938	858,508.69	1.93
31411GHU9	FNMA PASS THRU MTG #907543	Mortgage	6.00	12/01/2036	USD	AAA	982,211.510	106.2344	1,043,446.26	1.93
31411GMD1	FNMA PASS THRU MTG #907656	Mortgage	6.00	01/01/2037	USD	AAA	23,208.410	106.2344	24,655.31	1.93
31411GQ62	FNMA PASS THRU MTG #907777	Mortgage	5.50	12/01/2036	USD	AAA	1,072,750.430	104.8854	1,125,158.81	2.68
31411GQ88	FNMA PASS THRU MTG #907779	Mortgage	6.00	12/01/2036	USD	AAA	799,605.980	106.2344	849,456.42	1.93
31411GRD6	FNMA PASS THRU MTG #907784	Mortgage	6.00	01/01/2037	USD	AAA	576,231.640	106.2344	612,156.08	1.93
31411GZ96	FNMA PASS THRU MTG #908068	Mortgage	6.00	01/01/2037	USD	AAA	803,745.260	106.2344	853,853.75	1.93
31411HBU3	FNMA PASS THRU MTG #908251	Mortgage	6.00	01/01/2037	USD	AAA	298,296.910	106.2344	316,893.86	1.93
31411HMC1	FNMA PASS THRU MTG #908555	Mortgage	6.00	01/01/2037	USD	AAA	359,519.610	106.2344	381,933.41	1.93
31411HND8	FNMA PASS THRU MTG #908588	Mortgage	6.00	02/01/2037	USD	AAA	3,165,076.310	106.0938	3,357,948.15	1.93
31411HQ94	FNMA PASS THRU MTG #908680	Mortgage	6.00	01/01/2037	USD	AAA	506,699.850	106.2344	538,289.42	1.93
31411HUC2	FNMA PASS THRU MTG #908779	Mortgage	6.00	01/01/2037	USD	AAA	114,765.710	106.2344	121,920.63	1.93
31411HVS6	FNMA PASS THRU MTG #908825	Mortgage	6.00	01/01/2037	USD	AAA	59,260.160	106.2344	62,954.66	1.93
31411HXD7	FNMA PASS THRU MTG #908876	Mortgage	6.00	01/01/2037	USD	AAA	100,644.140	106.2344	106,918.67	1.93
31411HZY9	FNMA PASS THRU MTG #908959	Mortgage	6.00	01/01/2037	USD	AAA	69,525.520	106.2344	73,860.00	1.93
31411JLJ3	FNMA PASS THRU MTG #909429	Mortgage	6.00	02/01/2037	USD	AAA	668,039.900	106.0938	708,748.58	1.93
31411JLY0	FNMA PASS THRU MTG #909443	Mortgage	6.00	02/01/2037	USD	AAA	8,168,316.320	106.0938	8,666,073.08	1.93
31411KPJ6	FNMA PASS THRU MTG #910425	Mortgage	6.00	01/01/2037	USD	AAA	760,627.580	106.2344	808,047.95	1.93
31411KWN9	FNMA PASS THRU MTG #910653	Mortgage	6.00	02/01/2037	USD	AAA	237,400.770	106.0938	251,867.38	1.93
31411L2G5	FNMA PASS THRU MTG #911675	Mortgage	6.00	01/01/2037	USD	AAA	742,693.570	106.2344	788,995.87	1.93
31411LW64	FNMA PASS THRU MTG #911569	Mortgage	6.00	04/01/2037	USD	AAA	384,969.330	106.0938	408,428.40	1.93
31411LZT1	FNMA PASS THRU MTG #911654	Mortgage	6.00	01/01/2037	USD	AAA	837,399.770	106.2344	889,606.42	1.93
31411NXU6	FNMA PASS THRU MTG #912491	Mortgage	6.00	03/01/2037	USD	AAA	120,963.390	106.2344	128,504.70	1.93
31411SLE4	FNMA PASS THRU MTG #913925	Mortgage	6.00	02/01/2037	USD	AAA	1,782,337.170	106.0938	1,890,948.35	1.93
31411UQ87	FNMA PASS THRU MTG #914979	Mortgage	6.00	04/01/2037	USD	AAA	22,945.650	106.0938	24,343.90	1.93
31411UX97	FNMA PASS THRU MTG #915204	Mortgage	6.00	04/01/2037	USD	AAA	315,778.120	106.0938	335,020.85	1.93
31411V7L7	FNMA PASS THRU MTG #916299	Mortgage	6.00	04/01/2037	USD	AAA	744,512.720	106.0938	789,881.46	1.93
31411VSK6	FNMA PASS THRU MTG #915922	Mortgage	6.00	04/01/2037	USD	AAA	734,433.570	106.0938	779,188.11	1.93
31411WV80	FNMA PASS THRU MTG #916910	Mortgage	5.50	05/01/2037	USD	AAA	858,794.010	104.8073	900,078.79	2.68
31411WXU6	FNMA PASS THRU MTG #916991	Mortgage	6.00	04/01/2037	USD	AAA	2,592,460.800	106.2344	2,754,084.53	1.93
31411XZE8	FNMA PASS THRU MTG #917941	Mortgage	6.00	05/01/2037	USD	AAA	536,340.560	106.0938	569,023.81	1.93
31411YJ79	FNMA PASS THRU MTG #918386	Mortgage	6.00	05/01/2037	USD	AAA	84,252.510	106.0938	89,386.65	1.93
31411YNX7	FNMA PASS THRU MTG #918506	Mortgage	5.50	05/01/2037	USD	AAA	814,632.720	104.8073	853,794.53	2.68
31411YQP1	FNMA PASS THRU MTG #918562	Mortgage	6.00	05/01/2037	USD	AAA	848,895.770	106.0938	900,625.36	1.93
31411YU43	FNMA PASS THRU MTG #918703	Mortgage	5.50	06/01/2037	USD	AAA	877,148.460	104.8073	919,315.59	2.68
31411YUX9	FNMA PASS THRU MTG #918698	Mortgage	6.00	06/01/2037	USD	AAA	251,087.490	106.0938	266,388.13	1.93
31412ANS9	FNMA PASS THRU MTG #919401	Mortgage	6.00	06/01/2037	USD	AAA	19,185.970	106.0938	20,355.12	1.93
31412BD33	FNMA PASS THRU MTG #920022	Mortgage	6.00	11/01/2036	USD	AAA	8,509.330	106.2344	9,039.83	1.93
31412DKX5	FNMA PASS THRU MTG #922010	Mortgage	6.00	02/01/2037	USD	AAA	380,146.930	106.2344	403,846.72	1.93

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31412DT24	FNMA PASS THRU MTG #922269	Mortgage	5.50	12/01/2036	USD	AAA	852,532.030	104.8854	894,181.82	2.68
31412DYD4	FNMA PASS THRU MTG #922408	Mortgage	6.00	01/01/2037	USD	AAA	69,141.870	106.2344	73,452.43	1.93
31412LA75	FNMA PASS THRU MTG #928030	Mortgage	6.00	01/01/2037	USD	AAA	106,557.010	106.2344	113,200.17	1.93
31412LF39	FNMA PASS THRU MTG #928186	Mortgage	5.50	04/01/2037	USD	AAA	48,956.990	104.8073	51,310.50	2.68
31412LNL0	FNMA PASS THRU MTG #928395	Mortgage	6.00	06/01/2037	USD	AAA	17,708.740	106.0938	18,787.87	1.93
31412TL27	FNMA PASS THRU MTG #934245	Mortgage	6.00	01/01/2039	USD	AAA	768,852.190	106.0313	815,223.59	1.93
31412XUG7	FNMA PASS THRU MTG #938083	Mortgage	6.00	07/01/2037	USD	AAA	552,828.850	106.0938	586,516.86	1.93
31412XYU2	FNMA PASS THRU MTG #938223	Mortgage	5.50	07/01/2037	USD	AAA	344,392.540	104.8073	360,948.51	2.68
31412YFS6	FNMA PASS THRU MTG #938577	Mortgage	6.00	09/01/2036	USD	AAA	246,373.090	106.4219	262,194.86	1.93
31413AG56	FNMA PASS THRU MTG #939520	Mortgage	6.00	06/01/2037	USD	AAA	3,246,503.120	106.0938	3,444,336.92	1.93
31413B3D1	FNMA PASS THRU MTG #940996	Mortgage	6.00	06/01/2037	USD	AAA	270,171.830	106.0938	286,635.43	1.93
31413CF53	FNMA PASS THRU MTG #941288	Mortgage	6.00	07/01/2037	USD	AAA	509,690.400	106.0938	540,749.66	1.93
31413DBJ5	FNMA PASS THRU MTG #942041	Mortgage	6.00	07/01/2037	USD	AAA	318,733.170	106.0938	338,155.97	1.93
31413DEE3	FNMA PASS THRU MTG #942133	Mortgage	6.00	08/01/2037	USD	AAA	227,284.980	106.0938	241,135.16	1.93
31413DKC0	FNMA PASS THRU MTG #942291	Mortgage	6.00	08/01/2037	USD	AAA	756,866.230	106.0938	802,987.77	1.93
31413ETV7	FNMA PASS THRU MTG #943464	Mortgage	6.00	08/01/2037	USD	AAA	3,476,586.140	106.0938	3,688,440.61	1.93
31413FB43	FNMA PASS THRU MTG #943859	Mortgage	6.00	07/01/2037	USD	AAA	195,360.190	106.0938	207,264.95	1.93
31413GDY3	FNMA PASS THRU MTG #944819	Mortgage	6.00	12/01/2037	USD	AAA	59,501.390	106.0938	63,127.26	1.93
31413GKU3	FNMA PASS THRU MTG #945007	Mortgage	5.50	01/01/2037	USD	AAA	592,732.470	104.8854	621,689.96	2.68
31413JYR9	FNMA PASS THRU MTG #947220	Mortgage	6.00	10/01/2037	USD	AAA	513,698.140	106.0938	545,001.62	1.93
31413NUS2	FNMA PASS THRU MTG #950693	Mortgage	6.00	10/01/2037	USD	AAA	110,113.490	106.0938	116,823.53	1.93
31413NXP5	FNMA PASS THRU MTG #950786	Mortgage	6.00	10/01/2037	USD	AAA	688,817.840	106.0938	730,792.68	1.93
31413Q2C1	FNMA PASS THRU MTG #952671	Mortgage	6.00	09/01/2037	USD	AAA	586,702.110	106.0938	622,454.27	1.93
31413QSB5	FNMA PASS THRU MTG #952414	Mortgage	6.00	09/01/2037	USD	AAA	40,109.910	106.0938	42,554.11	1.93
31413QZJ0	FNMA PASS THRU MTG #952645	Mortgage	6.00	07/01/2037	USD	AAA	103,583.040	106.0938	109,895.13	1.93
31413RNP7	FNMA PASS THRU MTG #953198	Mortgage	6.00	10/01/2037	USD	AAA	20,837.720	106.0938	22,107.52	1.93
31413UKA6	FNMA PASS THRU MTG #955789	Mortgage	6.00	10/01/2037	USD	AAA	71,495.710	106.0938	75,852.48	1.93
31414CRU4	FNMA PASS THRU MTG #962299	Mortgage	6.00	03/01/2038	USD	AAA	2,274,015.530	106.0313	2,411,167.09	1.93
31414LK49	FNMA PASS THRU MTG #969315	Mortgage	6.00	02/01/2038	USD	AAA	236,021.870	106.0938	250,404.45	1.93
31414LVV7	FNMA PASS THRU MTG #969628	Mortgage	6.00	01/01/2038	USD	AAA	49,193.380	106.0938	52,191.10	1.93
31414NCQ5	FNMA PASS THRU MTG #970879	Mortgage	6.00	12/01/2038	USD	AAA	951,432.160	106.0313	1,008,815.41	1.93
31414SBC6	FNMA PASS THRU MTG #974435	Mortgage	6.00	03/01/2038	USD	AAA	52,416.590	106.0313	55,577.97	1.93
31414UW46	FNMA PASS THRU MTG #976867	Mortgage	5.50	01/01/2035	USD	AAA	502,597.810	105.1198	528,329.80	2.68
31414UZ92	FNMA PASS THRU MTG #976968	Mortgage	6.00	02/01/2038	USD	AAA	391,387.790	106.0938	415,237.98	1.93
31415QRF5	FNMA PASS THRU MTG #986186	Mortgage	6.00	06/01/2038	USD	AAA	4,699,087.380	106.0313	4,982,501.10	1.93
31415QWZ5	FNMA PASS THRU MTG #986364	Mortgage	5.50	03/01/2038	USD	AAA	1,449,326.100	105.0573	1,522,622.82	2.68
31415RTV6	FNMA PASS THRU MTG #987164	Mortgage	6.00	09/01/2038	USD	AAA	984,374.230	106.0313	1,043,744.30	1.93
31415TUL2	FNMA PASS THRU MTG #988987	Mortgage	6.00	09/01/2038	USD	AAA	214,142.630	106.0313	227,058.11	1.93
31415Y4Y2	FNMA PASS THRU MTG #993739	Mortgage	6.00	09/01/2038	USD	AAA	569,811.410	106.0938	604,534.29	1.93
31416BLA4	FNMA PASS THRU MTG #995021	Mortgage	5.50	02/01/2038	USD	AAA	21,902,527.070	104.8854	22,972,557.95	2.68
31416BLB2	FNMA PASS THRU MTG #995022	Mortgage	5.50	08/01/2037	USD	AAA	5,420,109.830	105.0573	5,694,220.89	2.68
31416BLD8	FNMA PASS THRU MTG #995024	Mortgage	5.50	08/01/2037	USD	AAA	46,004.700	105.1198	48,360.05	2.68
31416BN61	FNMA PASS THRU MTG #995113	Mortgage	5.50	09/01/2036	USD	AAA	737,073.320	105.1198	774,809.98	2.68
32027NQU8	FFML 2005-FF1 A2C 1MLIB+37	Mortgage	0.60	12/25/2034	USD	AAA	73,903.640	89.2876	65,986.75	0.00
32028TAB3	FFML 2007-FF1 A2A 1MLIB+4	Mortgage	0.27	01/25/2038	USD	AAA	376,055.360	97.1639	365,390.02	0.00
32029AAB3	FFML 2006-FF18 A2A STEP 1MLIB+7	Mortgage	0.30	12/25/2037	USD	AAA	106,352.570	97.8550	104,071.31	0.00
32051GFR1	FHAMS 2005-FA1 1A6 WM34 WC6.0417	Mortgage	5.50	03/25/2035	USD	AAA	665,033.920	93.7625	623,552.23	1.25
32051GQL2	FHASI 2005-AR3 2A1 ARM WM35 WC5.6237	Mortgage	5.38	08/25/2035	USD	AAA	1,590,684.620	86.3317	1,373,265.39	0.75
32115BAA8	FNLC 2007-1 A1 1MLIB+7 144A	Mortgage	0.30	08/25/2037	USD	BA-	809,592.660	67.1579	543,705.43	0.00
336161AA2	FRBPT 2000-FRB1 A1 AFC AS 1ML+32	Mortgage	0.71	06/25/2030	USD	AAA	456,037.880	91.0410	415,181.58	0.00
336161AZ7	FRBPT 2001 FRBI-A 1MOLIB+35	Mortgage	0.58	11/15/2031	USD	AAA	537,816.950	85.1010	457,687.81	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
336161BJ2	FRBPT 2002 FRBI-A 1MOLIB+30	Mortgage	0.53	08/15/2032	USD	AAA	6,866,669.840	78.2651	5,374,206.02	0.00
337367AD8	FULBA 1998-C2 C WM14 WC7.1593	Mortgage	6.73	11/18/2035	USD	AAA	6,038,717.530	102.2580	6,175,074.19	1.32
33736XEB1	FUNBC 2001-C4 A2 WM11 WC7.2554	Mortgage	6.22	12/12/2033	USD	AAA	2,000,000.000	104.7518	2,095,036.00	2.20
34528RAE2	FORDO 2009-A A3B TALF 1MLIB+250	Mortgage	2.73	05/15/2013	USD	AAA	17,200,000.000	102.5558	17,639,601.04	0.00
34528XAC3	FORDO 2008-C A2B 1MLIB+90BP	Mortgage	1.13	01/15/2011	USD	AAA	1,601,367.460	100.0565	1,602,272.87	0.00
34528XAE9	FORDO 2008-C A3 1MLIB+142	Mortgage	1.65	06/15/2012	USD	AAA	48,750,000.000	100.6873	49,085,063.63	0.00
34528YAC1	FORDO 2008-B A2 1MLIB+120	Mortgage	1.43	12/15/2010	USD	AAA	220,249.960	100.0553	220,371.85	0.00
34529EAA8	FORDO 2009-B A1 144A	Mortgage	0.99	06/15/2010	USD	A1+	6,856,185.420	100.0298	6,858,227.88	0.00
34529FAA5	FORDO 2009-C A1 WM14 WC5.2812 144A	Mortgage	0.80	07/15/2010	USD	A1+	15,385,212.290	100.0304	15,389,892.47	0.10
34529GAA3	FORDO 2009-D A1 WM14 WC6.89 TALF 144A	Mortgage	0.36	09/15/2010	USD	A1+	21,309,413.890	100.0255	21,314,839.27	0.25
34529GAE5	FORDO 2009-D A2 WM14 WC6.89 TALF	Mortgage	1.21	01/15/2012	USD	AAA	5,900,000.000	100.2926	5,917,263.40	0.75
34529HAA1	FORDO 2009-E A1 144A	Mortgage	0.29	12/15/2010	USD	A1+	16,128,865.880	100.0133	16,131,004.56	0.25
35242YAB5	FRNK 2008-A A2 1MLIB+100	Mortgage	1.23	10/20/2011	USD	AAA	16,421,238.910	100.1403	16,444,284.48	0.00
35729NAB1	FHLT 2006-E 2A1 STEP 1ML+6	Mortgage	0.29	01/25/2037	USD	BA-	811,295.490	70.0558	568,359.31	0.00
35729TAC6	FHLT 2006-C 2A1 1ML+5	Mortgage	0.28	10/25/2036	USD	AA+	282,598.340	88.7536	250,816.29	0.00
36158YAB5	GECMC 2000-1-A2 SEQ WM11 WC8.19	Mortgage	6.50	01/15/2033	USD	AAA	1,811,419.680	102.7622	1,861,454.71	1.47
36158YGZ6	GECMC 2002-3A A1 SEQ WM15 WC6.42	Mortgage	4.23	12/10/2037	USD	AAA	150,257.850	101.1482	151,983.07	0.88
361988AA6	GSRPM 2002-1A-A AMBAC 1ML+40 144A	Mortgage	0.63	11/25/2031	USD	AAA	1,075,457.630	97.7141	1,050,873.86	0.00
36200QXH2	GNMA PASS THRU SGL FAML #569580X	Mortgage	6.00	01/15/2032	USD	AAA	335,758.930	106.8432	358,735.74	1.92
36200RSM5	GNMA PASS THRU SGL FAML #570324X	Mortgage	6.00	02/15/2032	USD	AAA	46,520.070	106.8432	49,703.55	1.92
36200UNL5	GNMA PASS THRU SGL FAML #572895X	Mortgage	6.00	01/15/2032	USD	AAA	34,342.130	106.8432	36,692.25	1.92
36200VTF0	GNMA PASS THRU SGL FAML #573950X	Mortgage	6.00	01/15/2032	USD	AAA	118,941.660	106.8432	127,081.13	1.92
36200WCZ2	GNMA PASS THRU SGL FAML #574388X	Mortgage	6.00	01/15/2032	USD	AAA	123,637.810	106.8432	132,098.65	1.92
36200X3F4	GNMA PASS THRU SGL FAML #575998X	Mortgage	6.00	03/15/2032	USD	AAA	149,609.570	106.8432	159,847.72	1.92
36200XBP3	GNMA PASS THRU SGL FAML #575246X	Mortgage	6.00	02/15/2032	USD	AAA	40,064.110	106.8432	42,805.80	1.92
36201CM43	GNMA PASS THRU SGL FAML #579179X	Mortgage	6.00	01/15/2032	USD	AAA	163,439.140	106.8432	174,623.68	1.92
36202J3K2	GN II ARM 008002M 07/10 12.50	Mortgage	4.38	06/20/2022	USD	AAA	5,975.100	103.3809	6,177.11	1.25
36202J3L0	GN II ARM 008003M 10/10 10.00	Mortgage	3.63	07/20/2022	USD	AAA	14,234.630	102.1924	14,546.71	1.25
36202K2P9	GN II ARM 008882M 01/11 10.50	Mortgage	4.13	12/20/2021	USD	AAA	12,012.200	102.0739	12,261.32	1.25
36202K3B9	GN II ARM 008894M 07/10 11.50	Mortgage	4.38	06/20/2026	USD	AAA	1,972.050	102.9167	2,029.57	1.25
36202K4G7	GN II ARM 008923M 04/10 12.50	Mortgage	4.38	01/20/2022	USD	AAA	36,543.930	103.4658	37,810.46	1.25
36202KFP5	GN II ARM 008274M 01/11 12.50	Mortgage	4.13	10/20/2017	USD	AAA	15,411.230	102.4678	15,791.55	1.25
36202KFV2	GN II ARM 008280M 10/10 10.00	Mortgage	3.63	09/20/2023	USD	AAA	121,628.160	102.2168	124,324.44	1.00
36202KJQ9	GN II ARM 008371M 04/10 9.50	Mortgage	4.38	02/20/2024	USD	AAA	739,718.440	102.7856	760,323.88	1.25
36202KKX2	GN II ARM 008410M 07/10 11.00	Mortgage	4.38	04/20/2024	USD	AAA	7,390.270	102.8458	7,600.59	1.25
36202KM77	GN II ARM 008482M 10/10 11.50	Mortgage	3.63	08/20/2024	USD	AAA	5,566.530	102.3792	5,698.97	1.25
36202KMN2	GN II ARM 008465M 04/10 14.00	Mortgage	4.50	02/20/2019	USD	AAA	17,622.200	103.2026	18,186.57	1.25
36202KQL2	GN II ARM 008559M 01/11 11.00	Mortgage	4.13	12/20/2024	USD	AAA	3,168.560	102.1967	3,238.16	1.25
36202KS89	GN II ARM 008643M 07/10 12.00	Mortgage	4.38	06/20/2025	USD	AAA	2,493.840	103.1319	2,571.95	1.25
36202KSG1	GN II ARM 008619M 07/10 11.50	Mortgage	4.38	04/20/2025	USD	AAA	17,066.500	102.9015	17,561.69	1.25
36202KSJ5	GN II ARM 008621M 07/10 12.00	Mortgage	4.38	04/20/2025	USD	AAA	29,711.170	103.1319	30,641.70	1.25
36202KTG0	GN II ARM 008651M 10/10 11.00	Mortgage	3.63	07/20/2025	USD	AAA	100,171.070	102.3692	102,544.31	1.00
36202KUH6	GN II ARM 008684M 10/10 11.00	Mortgage	3.63	08/20/2025	USD	AAA	13,974.180	102.3667	14,304.91	1.00
36202KUK9	GN II ARM 008686M 10/10 12.00	Mortgage	3.63	08/20/2025	USD	AAA	7,358.870	102.6648	7,554.97	1.00
36202KXJ9	GN II ARM 008781M 04/10 10.00	Mortgage	4.38	01/20/2026	USD	AAA	7,956.180	103.0721	8,200.60	1.00
36202KXN0	GN II ARM 008785M 07/10 12.50	Mortgage	4.38	05/20/2021	USD	AAA	7,493.970	103.2942	7,740.84	1.25
36202KZ65	GN II ARM 008865M 07/10 10.00	Mortgage	4.38	05/20/2026	USD	AAA	65,393.650	102.7659	67,202.34	1.00
36213XL51	GNMA PASS THRU SGL FAML #567448X	Mortgage	6.00	01/15/2032	USD	AAA	117,884.390	106.8432	125,951.51	1.92
36213YPY2	GNMA PASS THRU SGL FAML #568439X	Mortgage	6.00	03/15/2032	USD	AAA	157,963.950	106.8432	168,773.81	1.92
36225CAM8	GN II ARM 080011M 01/11 11.00	Mortgage	5.13	11/20/2026	USD	AAA	390,905.860	102.2479	399,692.98	1.00
36225CCX2	GN II ARM 080085M 07/10 11.00	Mortgage	4.38	06/20/2027	USD	AAA	626,307.950	102.8844	644,373.33	1.25

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36225CDM5	GN II ARM 080107M 10/10 11.50	Mortgage	3.63	08/20/2027	USD	AAA	25,729.590	102.4462	26,358.99	1.00
36225CDP8	GN II ARM 080109M 10/10 12.00	Mortgage	3.63	08/20/2027	USD	AAA	68,528.730	102.7197	70,392.51	1.00
36225CDU7	GN II ARM 080114M 10/10 11.00	Mortgage	3.63	09/20/2027	USD	AAA	185,569.840	102.4087	190,039.66	1.00
36225CDW3	GN II ARM 080116M 10/10 12.00	Mortgage	3.63	09/20/2027	USD	AAA	25,735.040	102.7218	26,435.50	1.00
36225CDZ6	GN II ARM 080119M 01/11 10.00	Mortgage	4.13	10/20/2027	USD	AAA	320,769.710	102.1466	327,655.49	1.00
36225CJ56	GN II ARM 080283M 07/10 10.00	Mortgage	4.38	05/20/2029	USD	AAA	160,118.320	102.7872	164,581.20	1.00
36225CJ6	GN II ARM 080264M 04/10 10.00	Mortgage	4.25	03/20/2029	USD	AAA	180,910.060	103.0507	186,429.06	1.00
36225CK70	GN II ARM 080317M 10/10 10.00	Mortgage	3.63	09/20/2029	USD	AAA	236,900.010	102.3181	242,391.57	1.25
36225CKD7	GN II ARM 080291X 07/10 10.00	Mortgage	4.38	06/20/2029	USD	AAA	357,013.380	102.7877	366,965.97	1.00
36225CKY1	GN II ARM 080310M 10/10 10.00	Mortgage	3.63	08/20/2029	USD	AAA	1,375,702.800	102.3172	1,407,580.57	1.25
36225CM52	GN II ARM 080379M 04/10 12.00	Mortgage	4.25	02/20/2030	USD	AAA	147,866.680	103.5104	153,057.45	1.00
36225CND4	GN II ARM 080387X 04/10 11.5	Mortgage	4.25	03/20/2030	USD	AAA	459,536.190	103.2323	474,389.76	1.00
36225CNK8	GN II ARM 080393X 07/10 11.00	Mortgage	4.38	04/20/2030	USD	AAA	346,271.480	102.9135	356,360.21	1.00
36225CNM4	GN II ARM 080395X 07/10 11.50	Mortgage	4.38	04/20/2030	USD	AAA	693,950.530	102.9539	714,449.04	1.00
36225CNZ5	GN II ARM 080407M 07/10 11.00	Mortgage	4.38	05/20/2030	USD	AAA	399,878.150	102.9114	411,520.30	1.00
36225CUD6	GN II ARM 080579X 04/10 10.00	Mortgage	4.00	02/20/2032	USD	AAA	499,880.090	102.0935	510,344.93	1.00
36228CJT1	GSMS 2001-ROCK-A1 SEQ 144A	Mortgage	6.22	05/03/2018	USD	AAA	136,052.810	100.9076	137,287.57	0.62
36228CZS5	GSMS 2007-EOP A1 1MLIB+9 144A	Mortgage	0.32	03/06/2020	USD	AAA	5,938,603.910	95.1806	5,652,398.83	0.00
36228FLK0	GSRPM 2003-1 A2 1MLIB+70 AMBAC	Mortgage	0.93	01/25/2032	USD	AAA	246,694.200	87.8815	216,798.51	0.00
36228FNB8	GSR 2003-2F 3A1 WM31 WC7.1	Mortgage	6.00	03/25/2032	USD	AAA	1,385.730	99.8413	1,383.53	3.00
3622MAAB7	GSAMP 2007-FM1 A2A 1MLIB+7	Mortgage	0.30	12/25/2036	USD	BAA	1,469,794.940	63.2928	930,274.96	0.00
3623414A4	GSR 2006-AR1 2A1 WM35 WC5.433 ARM	Mortgage	5.16	01/25/2036	USD	BA	1,724,373.400	76.9071	1,326,165.75	1.00
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Mortgage	3.34	09/25/2035	USD	AAA	9,311,965.980	86.8260	8,085,209.44	0.50
36245CAA0	GSAMP 2006-S6 A1A STEP 1MLIB+7	Mortgage	0.30	10/25/2036	USD	BAA-	51,910.330	85.9425	44,613.03	0.00
36245YAU8	GSAMP 2007-H1 A2AS 1MLIB+10	Mortgage	0.33	01/25/2047	USD	AAA	513,001.580	96.5525	495,315.95	0.00
36297TAB8	GSR 2006-AR2 2A1 AS ARM	Mortgage	4.09	04/25/2036	USD	A	687,312.860	72.3699	497,407.56	0.50
38373RXK6	GNR 2001-30 FD 1MLIB+ 95BP	Mortgage	1.18	03/20/2031	USD	AAA	780,094.640	100.1139	780,983.48	0.00
3837H4CB9	GNR 2000-14-F 1MOLIB+65	Mortgage	0.88	02/16/2030	USD	AAA	209,205.230	99.9204	209,038.72	0.00
3837H4HR9	GNR 2000-11 PH PAC WC8.27 W30	Mortgage	7.50	02/20/2030	USD	AAA	119,050.550	108.5129	129,185.17	1.00
3837H4NX9	GNR 2000-9-FH 1MOLIBOR +50	Mortgage	0.73	02/16/2030	USD	AAA	184,132.500	100.2305	184,557.00	0.00
3837H4PA7	GNR 2000-9-FG 1MO LIBOR +60	Mortgage	0.83	02/16/2030	USD	AAA	117,102.350	99.6837	116,731.97	0.00
395385AU1	GPHE 2004-2 A2 1ML+18	Mortgage	0.59	01/15/2030	USD	BAA	467,745.570	40.4705	189,299.06	0.00
39538BAA2	GPMF 2006-AR6 A1A 1MLIB+8	Mortgage	0.31	10/25/2046	USD	B	3,687,639.540	90.3300	3,331,044.06	0.00
39538RAB5	GPMF 2005-AR1 A2 1MLIB+22	Mortgage	0.45	06/25/2045	USD	AAA	622,516.510	52.0134	323,791.88	0.00
39538RBB4	GPMF 2005-AR2 A1 AS 1MLIB+23	Mortgage	0.46	06/25/2045	USD	BAA	288,092.520	58.6263	168,898.07	0.00
39538WEA2	GPMF 2005-AR5 1A1 1ML+27	Mortgage	0.50	11/25/2045	USD	AA	721,397.700	56.3872	406,776.18	0.00
396782CW2	GRCAP 1994-AR5 A1 (6MOLIB+262)	Mortgage	4.23	06/25/2024	USD	AAA	8,722.650	97.1338	8,472.64	0.00
40430GAA8	HFCHC 2005-1 A 1MLIB+29	Mortgage	0.52	01/20/2034	USD	AAA	1,636,002.580	84.7404	1,386,354.80	0.00
40431KAA8	HALO 2007-WF1 A1 1MLIB+6	Mortgage	0.29	12/25/2036	USD	AA	1,108,212.770	82.6007	915,391.39	0.00
40431RAB1	HASC 2007-WF1 2A1 1MLIB+6	Mortgage	0.29	05/25/2037	USD	AA	907,626.930	93.7268	850,689.31	0.00
41161GAC7	HVMLT 2006-8 2A1A 1MLIB+19	Mortgage	0.42	07/21/2036	USD	BA-	681,925.300	51.2699	349,622.08	0.00
41161MAC4	HVMLT 2006-5 2A1A 1MLIB+18	Mortgage	0.41	07/19/2046	USD	B-	3,487,286.370	47.8140	1,667,410.76	0.00
41161PA86	HVMLT 2006-1 2A1A 1MLIB+24	Mortgage	0.47	03/19/2036	USD	B-	7,134,710.760	54.2219	3,868,576.44	0.00
41161PCM3	HVMLT 2003-3 2A2 AS 1MLIBOR+37	Mortgage	0.60	02/19/2034	USD	AAA	524,795.900	81.1674	425,962.92	0.00
41161PLR2	HVMLT 2005-2 2A1A 1MLIB+22	Mortgage	0.45	05/19/2035	USD	AAA	2,668,793.160	51.8269	1,383,152.77	0.00
41161UAJ1	HVMLT 2006-6 5A1A WM36 WC6.1927 ARM	Mortgage	5.83	08/19/2036	USD	B	593,725.600	61.7988	366,915.53	2.00
41161VAC4	HVMLT 2006-7 2A1A ARM 1MLIB+20	Mortgage	0.43	09/19/2046	USD	CAA+	940,343.510	51.1769	481,239.03	0.00
41162DAB5	HVMLT 2006-12 2A11 STEP 1MLIB+9	Mortgage	0.32	01/19/2038	USD	AAA	71,612.650	98.3948	70,463.13	0.00
41164MAC1	HVMLT 2007-1 2A1A 1MLIB+13	Mortgage	0.36	04/19/2038	USD	BA+	2,069,963.080	52.2113	1,080,755.46	0.00
43709XAC5	INABS 2006-E 2A1 STEP 1MLIB+6	Mortgage	0.29	04/25/2037	USD	AAA	125,978.340	98.9027	124,595.92	0.00
43710BAB2	INABS 2007-A 2A1 1MLIB+13	Mortgage	0.36	04/25/2047	USD	A	368,124.500	95.2494	350,636.30	0.00

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43710EAC4	INABS 2007-B 2A1 1MLIB+8	Mortgage	0.31	07/25/2037	USD	A+	771,437.490	96.8350	747,021.49	0.00
43710LAB0	HEAT 2007-1 2A1 1MLIB+6	Mortgage	0.29	05/25/2037	USD	AAA	540,222.200	94.0807	508,244.99	0.00
45254NFG7	IMM 2003-8 2A1 AFC 1MLIBOR+45	Mortgage	1.13	10/25/2033	USD	AAA	69,093.620	81.9005	56,588.03	0.00
45257BAB6	IMSA 2006-4 A2A SEQ 1ML+8	Mortgage	0.31	01/25/2037	USD	B-	654,311.060	55.3345	362,059.89	0.00
45660L4G1	RAST 2005-A15 5A1 WM35 WC6.2667	Mortgage	5.75	02/25/2036	USD	CAA+	378,277.220	65.1207	246,336.92	2.00
45660LMG1	INDX 2005-AR12 2A1A 1MLIB+24	Mortgage	0.47	07/25/2035	USD	AA	408,163.750	56.2296	229,508.93	0.00
45660N6S9	INDX 2004-AR11 2A ARM WM34 WC5.8242	Mortgage	2.97	12/25/2034	USD	BAA-	85,890.500	69.1339	59,379.43	0.25
45660UAQ2	INARM 2001-H2-A1 WM31 WC7.555	Mortgage	2.50	01/25/2032	USD	AAA	3,282.230	70.8646	2,325.94	0.00
45660UAT6	INARM 2001-H2-A2 WM31 WC7.598	Mortgage	2.46	01/25/2032	USD	AAA	4,845.960	72.5742	3,516.92	0.00
456612AC4	INDX 2006-AR6 2A1A 1MLIB+20	Mortgage	0.43	06/25/2047	USD	CAA	1,377,489.290	50.8871	700,964.49	0.00
45661EAV6	INDX 2006-AR4 A1A 1MLIB+21	Mortgage	0.44	05/25/2046	USD	B	444,710.810	51.6811	229,831.44	0.00
45661VAA4	INDX 2006-AR12 A1 1MLIB+19	Mortgage	0.42	09/25/2046	USD	BA-	2,570,329.160	49.3171	1,267,612.06	0.00
45668GAA0	INDX 2006-AR14 1A1A STEP 1MLIB+9	Mortgage	0.32	11/25/2046	USD	B-	1,286,933.610	93.9710	1,209,344.51	0.00
45670LAA5	IMSC 2007-HOA1 A11 1MLIB+18	Mortgage	0.41	07/25/2047	USD	BA-	1,485,445.980	45.5959	677,302.02	0.00
464187AA1	IRWHE 2002-A-IA1 1ML+27	Mortgage	0.77	07/25/2032	USD	BAA	245,248.990	49.0686	120,340.24	0.00
466247LZ4	JPMMT 2005-A1 6T1 ARM WM33 WC5.2725	Mortgage	5.02	02/25/2035	USD	AAA	2,028,464.830	91.9898	1,865,980.95	2.00
46629KAC3	JPMAC 2006-WMC3 A2 1MLIB+5	Mortgage	0.28	08/25/2036	USD	AAA	34,710.230	98.8471	34,310.04	0.00
46629QAT3	JPMAC 2006-CH2 AV2 STEP 1MLIB+5	Mortgage	0.28	10/25/2036	USD	AAA	1,428,088.470	92.2672	1,317,657.25	0.00
46629TAB6	JPMAC 2006-CH1 A2 STEP 1MLIB+5	Mortgage	0.28	07/25/2036	USD	AAA	331,127.730	97.6431	323,323.51	0.00
46629VAB1	JPMAC 2006-HE3 A2 STEP 1MLIB+7	Mortgage	0.30	11/25/2036	USD	AAA	66,880.880	98.3548	65,780.56	0.00
46630KAR7	JPMAC 2007-HE1 AV1 1MLIB+6	Mortgage	0.29	03/25/2047	USD	BA	522,401.830	72.4378	378,416.45	0.00
46630XAC2	JPMAC 2007-CH3 A2 1MLIB+8	Mortgage	0.31	03/25/2037	USD	BAA	668,313.100	92.3817	617,399.27	0.00
52521MAB8	LABSM 2007-1 2A1 144A 1MLIB+9	Mortgage	0.32	06/25/2037	USD	BA-	756,999.710	52.2227	395,325.84	0.00
52521TAA5	LBFRM 2006-LLFA A1 144A 1MLIB+8	Mortgage	0.31	09/15/2021	USD	AAA	239,382.720	93.0954	222,854.37	0.28
52522DAA9	LXS 2006-16N A1A 1MLIB+8	Mortgage	0.31	11/25/2046	USD	AAA	905,362.180	99.3716	899,672.97	0.00
52524MAT6	LXS 2007-9 WF1 1MLIB+15	Mortgage	0.38	04/25/2037	USD	B-	3,616,606.490	61.3872	2,220,131.65	0.00
542514BQ6	LBMLT 2001-4 2A1 IMOLIB+35	Mortgage	0.93	03/25/2032	USD	AAA	71,100.350	70.5772	50,180.62	0.00
542514HN7	LBMLT 2004-4 1A1 1MLIB+28	Mortgage	0.51	10/25/2034	USD	AAA	358,703.090	77.3391	277,417.67	0.00
542514MW1	LBMLT 2005-WL2 3A1 1MLIB+18	Mortgage	0.41	08/25/2035	USD	AAA	13,838.780	99.2596	13,736.32	0.00
54251YAB4	LBMLT 2006-10 2A1 STEP 1MLIB+4	Mortgage	0.27	11/25/2036	USD	AAA	12,502.450	100.0000	12,502.45	0.00
55027YAD0	LUM 2006-6 A1 1MLIB+20	Mortgage	0.43	10/25/2046	USD	A+	684,512.870	53.9057	368,991.11	0.00
55028BAA5	LUM 2006-7 1A1 1MLIB+18	Mortgage	0.41	12/25/2036	USD	CAA	922,092.030	47.4754	437,767.06	0.00
55028BAG2	LUM 2006-7 2A1 1MLIB+17	Mortgage	0.40	12/25/2036	USD	B+	1,970,817.920	46.4237	914,926.60	0.00
55264TCZ2	MBNAS 2005-A3 A3	Mortgage	4.10	10/15/2012	USD	AAA	3,500,000.000	101.1909	3,541,680.10	0.40
55264TDB4	MBNAS 2005-A4 A4 1MLIB+4	Mortgage	0.27	11/15/2012	USD	AAA	300,000.000	99.6844	299,053.26	0.00
55265KA33	MASTR 2003-7 1A2 WM33 WC5.9535	Mortgage	5.50	09/25/2033	USD	AAA	1,067,530.860	101.7249	1,085,944.91	1.00
55265WCH4	MSSTR 2005-1 2A1 WM16 WC6.453	Mortgage	6.22	09/25/2017	USD	AAA	320,547.900	98.7448	316,524.35	2.00
55275TAB4	MABS 2007-WMC1 A2 1MLIB+5	Mortgage	0.28	01/25/2037	USD	CAA	536,393.360	32.5760	174,735.72	0.00
576433G42	MARM 2006-OA1 1A1 1MLIB+21	Mortgage	0.44	04/25/2046	USD	A	1,223,045.020	45.4074	555,352.70	0.00
576434QA5	MALT 2004-4 4A1 WM18 WC5.4373	Mortgage	5.00	04/25/2019	USD	AAA	596,190.580	94.6249	564,144.44	3.50
576449AA0	MABS 2006-HE4 A1 1MLIB+5	Mortgage	0.28	11/25/2036	USD	BAA	380,321.340	76.8521	292,284.82	0.00
576455AA7	MABS 2006-HE5 A1 1MLIB+6	Mortgage	0.29	11/25/2036	USD	AAA	382,254.040	99.2404	379,350.25	0.00
576457AA3	MABS 2007-HE1 A1 1MLIB+8	Mortgage	0.31	05/25/2037	USD	AAA	522,077.060	90.3474	471,682.84	0.00
585525DF2	MRFC 1999-TBC3 A2 1ML+49	Mortgage	2.61	10/20/2029	USD	AAA	2,931,958.500	94.5607	2,772,481.36	0.00
585525EN4	MRFC 2000-TBC3 A1 AS 1MLIB+44	Mortgage	0.67	12/15/2030	USD	AAA	4,455,166.560	90.1352	4,015,672.83	0.00
585525FC7	MRFC 2001-TBC1-A1 1MLIB+35	Mortgage	0.58	11/15/2031	USD	AAA	1,651,834.180	94.4182	1,559,631.60	0.00
589929F37	MLMI 2003-A1 3A WM32 WC5.62	Mortgage	2.07	12/25/2032	USD	AAA	27,010.390	92.8345	25,074.96	1.00
590201AA7	MLFT 2008-LAQA A1 1MLIB+53.8 144A	Mortgage	0.77	07/09/2021	USD	AAA	500,000.000	85.0350	425,174.85	0.00
59020UA39	MLCC 2005-2 3A 1MLIB+100	Mortgage	1.23	10/25/2035	USD	AAA	75,092.110	81.9492	61,537.35	0.00
59020UL60	MLCC 2005-3 4A 1MLIB+25	Mortgage	0.48	11/25/2035	USD	AAA	3,069,633.700	70.8320	2,174,282.33	0.00
59020UL78	MLCC 2005-3 5A 1MLIB+25	Mortgage	0.48	11/25/2035	USD	AAA	2,050,768.360	62.0074	1,271,627.32	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
59020UZ65	MLMI 2005-A10 A STEP 1MLIB+21	Mortgage	0.44	02/25/2036	USD	A-	10,259,374.980	68.6182	7,039,796.39	0.00
59020UZZ1	MLCC 2005-2 1A ARM 6MLIB+125	Mortgage	4.25	10/25/2035	USD	AAA	5,767,920.660	86.8674	5,010,441.56	1.00
59023AAB2	MLMI 2006-MLN1 A2A STEP 1MLIB+7	Mortgage	0.30	07/25/2037	USD	AAA	34,458.610	95.8828	33,039.88	0.00
59023QAB7	MLMI 2006-RM4 A2A STEP 1MLIB+8	Mortgage	0.31	09/25/2037	USD	CAA	7,707.610	26.7769	2,063.86	0.00
59023UAA0	MLFT 2006-1 A1 144A 1ML+7	Mortgage	0.30	06/15/2022	USD	AAA	2,215,371.240	90.4051	2,002,807.49	0.42
59024LAB7	MLMI 2007-HE2 A2A 1MLIB+12	Mortgage	0.35	02/25/2037	USD	CAA+	933,312.340	59.0123	550,768.61	0.00
59024NAC1	MLMBS 2007-1 2A1 WM37 WC6.11 ARM	Mortgage	5.78	04/25/2037	USD	CAA	1,611,470.210	69.7543	1,124,068.96	2.00
59025CAB6	FFMER 2007-4 2A1 1MLIB+6	Mortgage	0.29	07/25/2037	USD	A+	1,689,797.530	95.0074	1,605,432.19	0.00
617463AA2	MSIX 2006-2 A1 1MLIB+5	Mortgage	0.28	11/25/2036	USD	AAA	177,672.180	98.1624	174,407.19	0.00
61746WZA1	MSDWC 2003-TOP9 A2 WM12 WC6.241	Mortgage	4.74	11/13/2036	USD	AAA	1,700,000.000	101.7654	1,730,012.48	3.26
61749BAC7	MSAC 2006-NC5 A2A 1MLIB+4	Mortgage	0.27	10/25/2036	USD	AAA	648,096.900	96.9611	628,401.69	0.00
61749LAP6	MSM 2006-8AR 5A4 WM36 WC5.6674 ARM	Mortgage	5.36	06/25/2036	USD	AAA	461,387.590	91.9648	424,313.99	1.50
617505AB8	MSAC 2007-NC1 A2A 1MLIB+5	Mortgage	0.28	11/25/2036	USD	AAA	474,457.450	98.7362	468,461.45	0.00
61750FAC4	MSAC 2006-HE6 A2A STEP 1MLIB+4	Mortgage	0.27	09/25/2036	USD	AAA	2,246.390	99.2000	2,228.42	0.00
61750FAD2	MSAC 2006-HE6 A2B STEP 1ML+10	Mortgage	0.33	09/25/2036	USD	BA-	125,000.000	83.5105	104,388.09	0.00
61750SAC6	MSAC 2006-HE8 A2A 1ML+5	Mortgage	0.28	10/25/2036	USD	AAA	291,274.300	97.7080	284,598.35	0.00
61751JAG6	MSM 2007-6XS 2A1M 1MLIB+22	Mortgage	0.45	02/25/2047	USD	CAA+	970,194.350	23.1747	224,839.34	0.00
61751QAA3	MSHEL 2007-1 A1 1MLIB+5	Mortgage	0.28	12/25/2036	USD	A	532,558.660	97.1849	517,566.33	0.00
61752GAC2	MSAC 2007-HE1 A2A 1MLIB+5	Mortgage	0.28	11/25/2036	USD	AAA	360,247.800	97.4210	350,956.90	0.00
61752LAA3	MSC 2007-XLFA A1 1ML+6 144A	Mortgage	0.29	10/15/2020	USD	AAA	5,783,390.260	88.4615	5,116,075.50	0.56
61753EAA8	MSAC 2007-HE2 A2A 1ML+4	Mortgage	0.27	01/25/2037	USD	A+	762,566.760	94.3905	719,790.43	0.00
61755AAB2	MSAC 2007-NC3 A2A 1MLIB+6	Mortgage	0.29	05/25/2037	USD	BAA	1,508,903.970	89.2034	1,345,993.79	0.00
61755CAA0	MSAC 2007-HE6 A1 1MLIB+6	Mortgage	0.29	05/25/2037	USD	BAA+	1,142,041.920	79.3210	905,879.07	0.00
61756YAB9	MSAC 2007-HE7 A2A 1MLIB+80	Mortgage	1.03	07/25/2037	USD	AAA	1,288,796.880	90.1962	1,162,445.69	0.00
63860HAA7	NSTR 2007-A AV1 1MLIB+6	Mortgage	0.29	03/25/2037	USD	AAA	245,638.060	97.5068	239,513.84	0.00
64352VKS9	NCHET 2005-2 A2MZ 1ML+26	Mortgage	0.49	06/25/2035	USD	AAA	82,025.450	78.4854	64,378.00	0.00
64352VQR5	NCHET 2006-1 A2B STEP 1ML+18	Mortgage	0.41	05/25/2036	USD	AAA	1,145,616.690	64.5325	739,295.55	0.00
68242BAA8	MSDWC 2000-1345 A1 WM10 WC8.1 144A	Mortgage	7.15	09/03/2015	USD	AAA	312,726.840	102.0688	319,196.60	0.77
68389FCG7	OOMLT 2002-3 A2 1MLIB+27BP	Mortgage	0.77	08/25/2032	USD	AAA	243,742.790	77.1163	187,965.32	0.00
68400DAC8	OOMLT 2007-1 2A1 1MLIB+5	Mortgage	0.28	01/25/2037	USD	AAA	220,524.140	99.0902	218,517.70	0.00
68400XAE0	OOMLT 2002-2-A 1MOLIB+27	Mortgage	0.77	06/25/2032	USD	AAA	47,992.790	64.9708	31,181.30	0.00
68403KAA3	OOMLT 2007-6 2A1 1MLIB+6	Mortgage	0.29	07/25/2037	USD	AAA	652,927.270	95.4528	623,237.62	0.00
70069FKS5	PPSI 2005-WCW1 A1B STEP 1MLIB+26	Mortgage	0.49	09/25/2035	USD	AAA	616,524.530	82.2688	507,207.02	0.00
73316NAA3	POPLR 2007-A A1 1MLIB+9	Mortgage	0.32	06/25/2047	USD	AAA	1,552,882.700	89.8110	1,394,658.71	0.00
74438UAB6	PMCC2 2000-C1 A2 WM10 WC7.88 144A	Mortgage	7.31	10/06/2015	USD	AAA	2,000,000.000	102.7997	2,055,993.60	0.00
749239AB5	RAMP 2006-RZ5 A1A STEP 1MLIB+10	Mortgage	0.33	08/25/2046	USD	AAA	92,660.850	98.4784	91,250.96	0.00
74924SAA4	RASC 2007-KS1 A1 1MLIB+6	Mortgage	0.29	01/25/2037	USD	AAA	315,422.490	96.6379	304,817.80	0.00
74924WAA5	RASC 2007-KS2 A11 1MLIB+7	Mortgage	0.30	02/25/2037	USD	AAA	405,537.860	95.1858	386,014.29	0.00
74924YAA1	RASC 2007-KS3 A1A 1MLIB+11	Mortgage	0.34	04/25/2037	USD	AAA	737,378.940	94.6455	697,896.21	0.00
75114NAA2	RALI 2006-QO6 A1 ARM 1MLIB+18	Mortgage	0.41	06/25/2046	USD	CAA+	2,290,823.920	38.9717	892,772.57	0.00
75115LAA5	RALI 2007-QH7 1A1 1MLIB+25	Mortgage	0.48	08/25/2037	USD	B-	1,080,211.180	46.5473	502,808.60	0.00
759950AW8	RAMC 2003-2-A STEP 1MOLIBOR+44	Mortgage	0.67	08/25/2033	USD	AAA	1,311,386.640	67.4159	884,082.73	0.00
759950BD9	RAMC 2003-3 A 1MLIBOR+50	Mortgage	0.73	12/25/2033	USD	AAA	668,072.680	82.1631	548,909.28	0.00
759950DY1	RAMC 2004-3 AV2A AS 1MLIB+36	Mortgage	0.59	11/25/2034	USD	AAA	381,217.340	78.9583	301,002.84	0.00
760985LY5	RAMP 2002-RS3 A11 AS 1MLIB+28	Mortgage	0.79	06/25/2032	USD	AAA	6,992.260	82.0712	5,738.63	0.00
76110WPG5	RASC 2002-KS4 A11B 1MOLIB+25 AMBAC	Mortgage	0.73	07/25/2032	USD	CAA+	133,438.150	48.7174	65,007.54	0.00
761118EN4	RALI 2005-QO1 A1 1MLIB+30	Mortgage	0.53	08/25/2035	USD	AA	1,915,324.170	51.9648	995,293.80	0.00
761118HU5	RALI 2005-QO2 A1 12MTA+136	Mortgage	1.90	09/25/2045	USD	AAA	1,229,082.570	49.3397	606,425.65	0.00
761118WP9	RALI 2006-QO3 A1 1MLIB+21	Mortgage	0.44	04/25/2046	USD	BAA	383,802.290	37.2120	142,820.32	0.00
76111JZ72	RFMSI 2003-S9-A1 SEQ WM31 WC6.96	Mortgage	6.50	03/25/2032	USD	AAA	109,329.340	100.2158	109,565.22	3.50
76112BQV5	RAAC 2005-SP1 3A10 PAC AS WM33	Mortgage	5.00	09/25/2034	USD	AAA	215,243.640	98.2173	211,406.43	1.25

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
78402TAK2	SBIHE 2006-1 1A2A 144A 1MLIB+17	Mortgage	0.40	08/25/2036	USD	AAA	321,069.020	90.7562	291,390.14	0.00
78442GSB3	SLMA 2006-3 A3 3MLIB+4	Mortgage	0.32	04/25/2017	USD	AAA	815,814.730	99.8885	814,904.93	0.00
78443HAB9	SLMA 2006-8 A2 3MLIB+0	Mortgage	0.28	10/25/2016	USD	AAA	1,304,789.350	99.8845	1,303,282.84	0.00
78443XAA6	SLMA 2007-2 A1 3MLIB-2	Mortgage	0.26	04/25/2014	USD	AAA	1,605,321.370	99.9705	1,604,847.65	0.00
78443XAB4	SLMA 2007-2 A2 3MLIB+0	Mortgage	0.28	07/25/2017	USD	AAA	2,300,000.000	99.0338	2,277,776.48	0.00
78443YAA4	SLMA 2007-3 A1 3MLIB-1	Mortgage	0.27	10/27/2014	USD	AAA	1,903,646.130	99.9203	1,902,128.73	0.00
78445JAA5	SLMA 2008-9 A 3MLIB+150	Mortgage	1.78	04/25/2023	USD	AAA	47,863,542.350	104.0771	49,814,977.26	0.00
785811AC4	SACO 2006-5 IIA2 1MLIB+6	Mortgage	0.29	05/25/2036	USD	BAA	359,304.550	61.9765	222,684.21	0.00
79549AQH5	SBMSI 2002-CITI-A 1MOLIB+30	Mortgage	0.83	03/25/2032	USD	AAA	154,367.190	96.2264	148,542.02	0.00
80556AAA5	SAST 2006-3 A1 SEQ 1MLIB+6	Mortgage	0.29	10/25/2046	USD	AAA	30,260.020	100.0000	30,260.02	0.00
81377CAA6	SABR 2006-NC3 A2A STEP 1MLIB+5	Mortgage	0.28	09/25/2036	USD	AAA	42,907.520	99.2033	42,565.66	0.00
81378GAB4	SABR 2007-NC2 A2A 1MLIB+4	Mortgage	0.27	01/25/2037	USD	AAA	364,983.570	92.3981	337,237.74	0.00
81379EAA0	SABR 2007-BR5 A2A 1MLIB+13	Mortgage	0.36	05/25/2037	USD	B	1,703,084.160	70.0152	1,192,416.93	0.00
81743PBW5	SEMT 2003-4 2A1 AFC 1MLI+35	Mortgage	0.58	07/20/2033	USD	AAA	3,408,956.590	72.1070	2,458,097.68	0.00
81743VAB9	SEMT 10 2A1 1MOLIB+38	Mortgage	0.61	10/20/2027	USD	AAA	1,801,408.210	82.3295	1,483,090.73	0.00
81744FJG3	SEMT 2005-4 2A1 WM33 WC4.7208 ARM	Mortgage	3.07	04/20/2035	USD	AAA	1,112,559.270	89.3511	994,083.83	0.50
81744HAA1	SEMT 2007-1 1A1 WM38 WC6.0621 ARM	Mortgage	3.40	01/20/2047	USD	CAA	603,026.950	74.2235	447,587.53	1.00
83149EAB3	SLMA 2006-5 A2 3MLIB-1	Mortgage	0.27	07/25/2017	USD	AAA	265,069.760	99.9697	264,989.39	0.00
83612TAB8	SVHE 2007-OPT1 2A1 1MLIB+8	Mortgage	0.31	06/25/2037	USD	AA-	1,078,622.030	81.4086	878,091.53	0.00
84751PAA7	SURF 2003-BC1-A 1MOLIB+34	Mortgage	0.91	01/25/2034	USD	AAA	90,374.720	53.1309	48,016.86	0.00
84752BAB5	SURF 2007-BC1 A2A 1MLIB+6	Mortgage	0.29	01/25/2038	USD	BA-	669,547.850	73.3466	491,090.38	0.00
863579JG4	SARM 2004-19 2A1 12MTA+140	Mortgage	1.88	01/25/2035	USD	AA-	123,895.940	47.2927	58,593.67	0.00
863579VM7	SARM 2005-17 3A1 ARM WM35 WC5.7921	Mortgage	5.25	08/25/2035	USD	BAA+	1,501,733.920	69.4886	1,043,534.02	0.50
86358HXX3	SAMI 2002-AR3-A1 1MOLIB+33	Mortgage	0.89	09/19/2032	USD	AAA	77,827.130	83.6928	65,135.69	0.00
86358R5Y9	ARC 2002-BC6 A2 1MOLIB+35	Mortgage	0.93	08/25/2032	USD	AAA	432,161.580	66.8693	288,983.21	0.00
86358RL21	SASC 2002-HF1-A 1ML+29	Mortgage	0.52	01/25/2033	USD	AAA	1,586,213.290	86.7761	1,376,454.66	0.00
86358RMY0	ARC 2001-BC6-A 1MLIB+35	Mortgage	0.93	10/25/2031	USD	AAA	407,685.360	69.5022	283,350.37	0.00
86358RR66	SASC 2002-14A 2A1	Mortgage	2.90	07/25/2032	USD	AAA	171,466.160	76.6750	131,471.73	0.00
86358RSE8	SASC 2001-21A-1A1 WM31 WC7.102	Mortgage	2.61	01/25/2032	USD	AAA	15,657.020	91.6976	14,357.11	0.50
86358RUH8	SASC 2002-1A-4A WM31 WC6.649	Mortgage	2.92	02/25/2032	USD	AAA	218,706.500	91.3584	199,806.78	0.00
86358RW45	ARC 2002-BC4-A 1MOLIB+29	Mortgage	0.52	07/25/2032	USD	AAA	63,186.840	90.2378	57,018.40	0.00
86359B7K1	SASC 2005-7XS 2A1A 1MLIB+150	Mortgage	4.90	04/25/2035	USD	AAA	3,164,819.950	66.4469	2,102,923.48	1.00
86359BGF2	SARM 2004-1 4A1 WM34 WC5.5718 ARM	Mortgage	3.59	02/25/2034	USD	AAA	16,443.750	84.3763	13,874.63	1.00
86359BGG0	SARM 2004-1 4A2 WM34 WC5.6134	Mortgage	3.59	02/25/2034	USD	AAA	213,768.700	82.8634	177,135.91	0.00
86359LAQ2	SAMI 2004-AR1 1A2 AFC 1MLIBOR+35	Mortgage	0.58	03/19/2034	USD	AAA	860,736.140	85.1346	732,783.93	0.00
86359LBY4	SAMI 2004-AR3 1A2 AFC 1MLIB+29	Mortgage	0.52	07/19/2034	USD	AAA	53,354.220	82.0084	43,754.93	0.00
86359LJA8	SAMI 2005-AR2 2A1 AS 1MLIB+23	Mortgage	0.46	05/25/2045	USD	AAA	929,585.310	58.9918	548,379.48	0.00
86359LPD5	SAMI 2005-AR5 A1 1MLIB+25	Mortgage	0.48	07/19/2035	USD	AAA	83,392.860	57.5297	47,975.66	0.00
86359LPE3	SAMI 2005-AR5 A2 1MLIB+25	Mortgage	0.48	07/19/2035	USD	AAA	466,319.730	80.9811	377,630.61	0.00
86359LPF0	SAMI 2005-AR5 A3 1MLIB+25	Mortgage	0.48	07/19/2035	USD	AAA	9,610,496.150	82.0037	7,880,962.43	0.00
86359LRW1	SAMI 2005-AR8 A1 1MLIB+28	Mortgage	0.51	02/25/2036	USD	BA-	60,070.160	54.3459	32,645.66	0.00
86359PAB6	SASC 2006-BC3 A2 STEP 1MLIB+5	Mortgage	0.28	10/25/2036	USD	AAA	2,871,661.680	94.9606	2,726,947.74	0.00
86360DAA2	SASC 2006-11 A1 FRN WC35WC5.1284	Mortgage	3.72	10/25/2035	USD	AAA	797,773.810	82.2947	656,525.24	0.00
86360JAN1	SAMI 2006-AR5 4A1 ARM WM42 WC8.3416	Mortgage	0.45	05/25/2046	USD	AAA	1,490,932.260	48.0635	716,593.93	0.00
86360KAE8	SAMI 2006-AR3 12A1 1MLIB+22	Mortgage	0.45	05/25/2036	USD	AAA	11,308,350.240	49.8063	5,632,267.47	0.00
86360PAF4	SASC 2006-NC1 A6 1ML+5	Mortgage	0.28	05/25/2036	USD	AAA	186,914.720	95.3495	178,222.29	0.00
86360UAF3	SAMI 2006-AR6 2A1 1MLIB+19	Mortgage	0.42	07/25/2046	USD	B	4,354,420.390	47.9842	2,089,432.92	0.00
86360WAC6	SAIL 2006-4 A3 1ML+5	Mortgage	0.28	07/25/2036	USD	AAA	200,930.620	95.0924	191,069.75	0.00
86362QAA1	SASC 2007-GEL1 A1 144A 1MLIB+10	Mortgage	0.33	01/25/2037	USD	AAA	789,711.350	61.9916	489,554.78	0.00
86362VAB8	SASC 2006-BC6 A2 STEP 1MLIB+8	Mortgage	0.31	01/25/2037	USD	AAA	432,222.700	93.5878	404,507.80	0.00
86363DAH4	SAMI 2007-AR2 2A1 1MLIB+13	Mortgage	0.36	03/25/2037	USD	A+	1,701,639.750	46.1778	785,779.12	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
86363NAA7	SAMI 2007-AR3 1A1 1MLIB+10	Mortgage	0.33	09/25/2047	USD	AAA	647,876.350	94.4904	612,180.83	0.00
872224AB6	TBW 2006-4 A1B 1MLIB+10	Mortgage	0.33	09/25/2036	USD	AA-	547.140	100.0000	547.14	0.00
87222PAA1	TBW 2006-6 A1 STEP 1ML+11	Mortgage	0.34	01/25/2037	USD	AA-	1,634,794.280	88.1734	1,441,453.70	0.00
88522EAE3	TMST 2007-1 A3A ARM WM37 WC6.3769	Mortgage	0.33	03/25/2037	USD	AAA	198,802.660	97.0466	192,931.24	0.00
88522NAA1	TMST 2006-6 A1 1MLIB+11	Mortgage	0.34	11/25/2046	USD	AAA	5,569,875.440	96.2063	5,358,568.85	0.00
88522WAB9	TMST 2007-2 A2A 1MLIB	Mortgage	0.36	06/25/2037	USD	AA+	185,768.490	97.1718	180,514.59	0.00
897896AN6	TRUMN 2004-1 A1 1MLIBOR+34 144A	Mortgage	0.57	01/25/2034	USD	AAA	79,543.090	94.6845	75,314.98	0.00
929227LE4	WAMU 2002-AR2 A D11COF+125BP	Mortgage	2.51	02/27/2034	USD	AAA	197,080.220	81.0162	159,666.92	0.00
929227QB5	WAMU 2002-AR6 A 12MTA+140	Mortgage	1.94	06/25/2042	USD	AAA	1,102,327.690	72.3795	797,859.60	0.00
929227XB7	WAMU 2002-AR17 1A 12MTA+120	Mortgage	1.74	11/25/2042	USD	A	791,998.030	65.7431	520,683.65	0.00
92922F4M7	WAMU 2005-AR13 A1A 1MLIB+29	Mortgage	0.52	10/25/2045	USD	AAA	1,013,856.980	71.7811	727,757.90	0.00
92922F5T1	WAMU 2005-AR15 A1A1 1MLIB+26	Mortgage	0.49	11/25/2045	USD	AAA	253,281.640	71.7409	181,706.40	0.00
92922FBV9	WAMU 2003-AR9 1A6 WM33 WC4.4534 ARM	Mortgage	2.83	09/25/2033	USD	AAA	6,356,186.100	91.6052	5,822,599.54	0.50
92922FBX5	WAMU 2003-AR9 2A ARM WM33 WC4.47	Mortgage	2.88	09/25/2033	USD	AAA	2,265,233.500	99.1555	2,246,102.93	0.50
92922FD21	WAMU 2005-AR2 2A1A 1MLIB+31	Mortgage	0.54	01/25/2045	USD	AAA	405,372.120	76.2221	308,983.27	0.00
92925CBA9	WAMU 2005-AR19 A1A1 1MLIB+27	Mortgage	0.50	12/25/2045	USD	AAA	470,729.260	70.0563	329,775.46	0.00
92925CDA7	WAMU 2006-AR3 A1A 12MTA+100	Mortgage	1.54	02/25/2046	USD	AA	4,515,014.220	56.9017	2,569,118.05	0.00
92925DAA8	WAMU 2006-AR17 1A ARM 1YCMT+82	Mortgage	1.36	12/25/2046	USD	B-	1,775,408.560	56.1061	996,111.79	0.00
92925DAB6	WAMU 2006-AR17 1A1A 12MTA+81	Mortgage	1.35	12/25/2046	USD	A-	3,496,716.980	55.6594	1,946,252.04	0.00
92925DAD2	WAMU 2006-AR17 2A 11COFI+150	Mortgage	2.76	12/25/2046	USD	A-	2,036,539.670	54.2942	1,105,723.74	0.00
92925GAA1	WAMU 2006-AR16 1A1 WM36 WC6.234 ARM	Mortgage	5.56	12/25/2036	USD	CAA	813,136.990	71.1410	578,473.70	1.00
92925VAA8	WAMU 2007-HY1 1A1 WM37 WC6.2147 ARM	Mortgage	5.67	02/25/2037	USD	CAA	2,389,522.110	63.7589	1,523,532.06	1.50
92925VAF7	WAMU 2007-HY1 2A3 WM37 WC6.2429 ARM	Mortgage	5.83	02/25/2037	USD	CAA	2,716,113.640	69.0869	1,876,479.80	2.00
92925VAM2	WAMU 2007-HY1 4A1 WM35 WC5.851	Mortgage	5.39	02/25/2037	USD	CAA	4,756,943.430	70.8573	3,370,642.63	1.00
92926JAA9	WAMU 2007-HY2 1A1 WM36 WC6.002 ARM	Mortgage	5.57	12/25/2036	USD	CAA	2,770,258.740	66.9288	1,854,099.82	1.00
92926WAA5	WAMU 2007-OA1 A1A ARM 1YCMT+70	Mortgage	1.33	02/25/2047	USD	BAA-	4,616,796.740	54.2403	2,504,163.02	0.00
92976BHJ4	WBCMT 2006-WL7A A1 1MLIB+9 144A	Mortgage	0.32	09/15/2021	USD	AAA	18,723,286.780	85.3203	15,974,771.94	0.30
92990GAC7	WAMU 2007-HY5 2A1 WM37 WC6.243 ARM	Mortgage	5.64	05/25/2037	USD	CA	2,050,189.310	65.2539	1,337,827.46	2.00
933631AB9	WMHE 2007-HE1 2A1 1MLIB+5	Mortgage	0.28	01/25/2037	USD	BA-	772,632.970	75.2133	581,123.06	0.00
933635AA2	WAMU 2007-OA2 1A ARM 1YCMT+70	Mortgage	1.33	03/25/2047	USD	AA+	3,972,888.680	54.3077	2,157,586.05	0.00
933636AA0	WAMU 2007-HY4 1A1 ARM WM37 WC6.3005	Mortgage	5.46	04/25/2037	USD	CAA	894,869.510	68.6670	614,480.05	1.50
933637AA8	WAMU 2006-AR18 1A1 WM37 WC6.217 ARM	Mortgage	5.28	01/25/2037	USD	CAA	1,279,814.990	73.5293	941,039.00	1.25
933638AA6	WAMU 2006-AR19 1A 1YCMT+74	Mortgage	1.28	01/25/2047	USD	CAA+	1,916,871.170	55.5790	1,065,377.44	0.00
933638AB4	WAMU 2006-AR19 1A1A 12MTA+73	Mortgage	1.27	01/25/2047	USD	CAA+	895,090.700	60.9106	545,204.85	0.00
933638AD0	WAMU 2006-AR19 2A COFI+125	Mortgage	2.52	01/25/2047	USD	BA+	504,817.500	57.4957	290,248.51	0.00
93363CAC3	WAMU 2006-AR7 3A 1MCOFI+150	Mortgage	2.76	07/25/2046	USD	BA	505,211.190	64.9197	327,981.64	0.00
93363DAA5	WAMU 2006-AR9 1A 12MTA+100	Mortgage	1.54	08/25/2046	USD	BA+	26,367,461.680	55.3065	14,582,907.00	0.00
93363DAB3	WAMU 2006-AR9 2A ARM D11COFI+150	Mortgage	2.76	08/25/2046	USD	BAA	12,646,855.510	59.0540	7,468,475.32	0.00
93363EAA3	WAMU 2006-AR10 1A1 AS ARM	Mortgage	5.92	09/25/2036	USD	CAA	1,374,612.110	75.9895	1,044,561.28	1.00
93363EAB1	WAMU 2006-AR10 1A2 ARM	Mortgage	5.92	09/25/2036	USD	CAA	70,958.680	83.0084	58,901.68	0.90
93363QAC2	WAMU 2006-AR15 2A 11COFI+150	Mortgage	2.04	11/25/2046	USD	AAA	362,009.590	66.0456	239,091.40	0.00
93363TAB8	WAMU 2006-AR11 2A COFI+150 ARM	Mortgage	2.77	09/25/2046	USD	AA	893,242.140	56.3244	503,113.01	0.00
93364AAC6	WAMU 2007-OA3 2A1A 1YCMT+76	Mortgage	1.30	04/25/2047	USD	AAA	2,775,896.140	54.4872	1,512,507.53	0.00
9393357P4	WAMU 2002-AR9 1A AS 1MLIBOR+140	Mortgage	1.94	08/25/2042	USD	AAA	1,125,141.100	73.6216	828,347.22	0.00
939335N84	WAMMS 2002-AR1 2A2 AFC ARM	Mortgage	3.06	02/25/2031	USD	AAA	3,116.440	81.0775	2,526.73	0.75
939336PM9	WAMMS 2003-AR1 2A 5:1	Mortgage	4.41	02/25/2033	USD	AAA	141,665.160	79.7344	112,955.87	0.50
93934EAC9	WAMU 2003-R1 A3 1MLIB+32	Mortgage	0.87	12/25/2027	USD	AAA	2,878,652.240	75.5248	2,174,096.06	0.00
93934FQP0	WMALT 2006-AR3 A1A 1YCMT+97	Mortgage	1.51	05/25/2046	USD	B-	909,681.480	49.2108	447,661.44	0.00
93934XAB9	WMABS 2006-HE5 2A1 STEP 1MLIB+6	Mortgage	0.29	10/25/2036	USD	BA-	352,969.080	69.3031	244,618.59	0.00
949779AB8	WFMB3 2004-EE 2A1 AS WM34 WC4.25	Mortgage	3.11	12/25/2034	USD	AAA	5,261,124.140	91.3318	4,805,078.85	0.50
9497EVA33	WFHET 2007-1 A1 SEQ 1MLIB+10	Mortgage	0.33	03/25/2037	USD	AAA	153,437.480	99.0809	152,027.30	0.00

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94981PAS9	WFHET 2005-2 AII2 1MLIB+24	Mortgage	0.47	10/25/2035	USD	AAA	1,290,473.850	97.4500	1,257,566.76	0.00
94981WAA3	WFMB3 2004-S A1 ARM WM34 WC3.799	Mortgage	3.10	09/25/2034	USD	AAA	775,797.220	92.5640	718,109.25	0.50
94983YAQ2	WFMB3 2006-AR10 5A6 WM36 WC5.8557 AR	Mortgage	5.59	07/25/2036	USD	CAA	1,769,695.720	76.5563	1,354,813.56	1.25
001383CY2	AIG SR UNSEC FRN 144A	Invest. Grade Credit	0.32	01/29/2010	USD	A-	2,000,000.000	100.0450	2,000,900.00	0.06
001383CZ9	AIG 144A FRN	Invest. Grade Credit	0.32	01/29/2010	USD	A-	29,600,000.000	99.9333	29,580,256.80	0.06
00182EAJ8	ANZ NATIONAL INTL NZ 144A BK GTD	Invest. Grade Credit	6.20	07/19/2013	USD	AA	15,550,000.000	107.7392	16,753,445.60	3.24
00184AAF2	TIME WARNER (AOL) INC CO GTD	Invest. Grade Credit	6.88	05/01/2012	USD	BAA	4,920,000.000	109.5336	5,389,053.12	2.18
00209AAE6	AT&T WIRELESS SVCS INC SR NT	Invest. Grade Credit	7.88	03/01/2011	USD	A	9,050,000.000	107.4696	9,725,998.80	1.12
00254EDD1	SWEDISH EXPORT CREDIT	Invest. Grade Credit	4.50	09/27/2010	USD		28,100,000.000	102.9068	28,916,810.80	0.72
02209SAC7	ALTRIA GROUP INC GLBL CO GTD	Invest. Grade Credit	8.50	11/10/2013	USD	BAA+	500,000.000	115.6593	578,296.50	3.40
02580EBV4	AMERICAN EXPRESS BK FSB SR UNSEC FR	Invest. Grade Credit	0.36	05/29/2012	USD	A	8,362,000.000	97.4305	8,147,138.41	0.03
02580EBX0	AMERICAN EXPRESS BK FSB SR UNSEC FR	Invest. Grade Credit	0.38	06/12/2012	USD	A	1,869,000.000	97.3934	1,820,282.65	-0.01
02580ECG6	AMERICAN EXPRESS BK FSB SR UNSEC BK	Invest. Grade Credit	5.55	10/17/2012	USD	A	2,100,000.000	107.0120	2,247,252.00	2.62
02580ECN1	AMERICAN EXPRESS BK FSB NT	Invest. Grade Credit	5.50	04/16/2013	USD	A	1,350,000.000	106.6729	1,440,084.15	3.05
025816AV1	AMERICAN EXPRESS SR UNSEC GLBL	Invest. Grade Credit	5.25	09/12/2011	USD	A-	1,770,000.000	104.9026	1,856,776.02	1.63
02581FXZ7	AMERICAN EXPRESS CENTURION SR UNSE	Invest. Grade Credit	0.38	06/12/2012	USD	A	9,181,000.000	97.0873	8,913,585.01	-0.02
02581FYH6	AMERICAN EXPRESS CENTURION SR UNSE	Invest. Grade Credit	5.55	10/17/2012	USD	A	800,000.000	107.0120	856,096.00	2.62
02584PAB0	AMERICAN EXPRESS TRAVEL SR UNSEC14	Invest. Grade Credit	5.25	11/21/2011	USD	A	1,000,000.000	104.9147	1,049,147.00	1.81
0258M0CN7	AMERICAN EXPRESS CREDIT SR UNSEC FF	Invest. Grade Credit	0.39	06/16/2011	USD	A	2,550,000.000	98.6893	2,516,577.15	0.02
0258M0CS6	AMERICAN EXPRESS CREDIT SR UNSEC FF	Invest. Grade Credit	0.35	02/24/2012	USD	A	1,585,000.000	97.7821	1,549,846.29	0.03
0258M0CW7	AMERICAN EXPRESS UNSEC MTN	Invest. Grade Credit	5.88	05/02/2013	USD	A	7,600,000.000	107.3971	8,162,179.60	3.07
0258M0CX5	AMER EXPRESS CREDIT CO SR UNSEC FR	Invest. Grade Credit	1.93	06/19/2013	USD	A	9,000,000.000	98.4435	8,859,915.00	0.02
0258M0CZ0	AMER EXPRESS CREDIT CO SR UNSECURE	Invest. Grade Credit	5.13	08/25/2014	USD	A	5,000,000.000	105.4819	5,274,095.00	4.21
026351BC9	AMERICAN GEN FIN NT	Invest. Grade Credit	7.50	08/11/2010	USD	A-	3,000,000.000	102.1246	3,063,738.00	0.59
026874BE6	AIG BD	Invest. Grade Credit	6.25	03/15/2087	USD	BAA	10,000,000.000	55.5000	5,550,000.00	8.67
02687QBE7	AIG GLBL NT	Invest. Grade Credit	5.38	10/18/2011	USD	A-	2,200,000.000	99.3537	2,185,781.40	1.72
02687QDG0	AIG MTN SR UNSEC	Invest. Grade Credit	5.85	01/16/2018	USD	A-	2,100,000.000	82.1773	1,725,723.30	6.37
05523UAE0	BAE SYSTEMS HOLDINGS INC CO GTD 144	Invest. Grade Credit	4.75	08/15/2010	USD	BAA+	5,875,000.000	101.5327	5,965,046.13	0.61
05531FAC7	BB&T CORPORATION SR UNSECURED	Invest. Grade Credit	3.85	07/27/2012	USD	A+	3,840,000.000	103.5685	3,977,030.40	2.46
055451AC2	BHP BILLITON FINANCE GLBL CO GTD	Invest. Grade Credit	5.00	12/15/2010	USD	A+	1,600,000.000	104.1190	1,665,904.00	0.93
05562C9P9	BP CAPITAL MARKETS PLC CO GTD EMTN	Invest. Grade Credit	3.75	06/17/2013	USD	AA+	5,000,000.000	104.1834	5,209,170.00	3.26
055654AB3	BSCH ISSUANCES LTD GLBL BK GTD	Invest. Grade Credit	7.63	09/14/2010	USD	AA-	1,250,000.000	104.8437	1,310,546.25	0.68
05567LZN0	BNP PARIBAS SR UNSECURED FRN MTN	Invest. Grade Credit	0.78	07/21/2011	USD	AA+	44,000,000.000	100.6115	44,269,060.00	0.05
055960AA6	BNP PARIBAS CAPITA 144A PFD	Invest. Grade Credit	9.00	12/29/2049	USD	A	2,000,000.000	99.0000	1,980,000.00	-0.01
060505AG9	BANK OF AMERICA CORP	Invest. Grade Credit	7.40	01/15/2011	USD	A-	18,925,000.000	105.8787	20,037,543.98	1.01
06738UX38	BARCLAYS BK NY YCD FRN	Invest. Grade Credit	1.07	03/22/2011	USD	AA-	1,500,000.000	99.9407	1,499,110.50	0.21
06738UZ36	BARCLAYS BK NY YCD	Invest. Grade Credit	0.95	10/01/2010	USD	A1+	17,300,000.000	100.0000	17,300,000.00	0.00
06739FFZ9	BARCLAYS BANK PLC GLBL SR NT	Invest. Grade Credit	5.20	07/10/2014	USD	AA-	25,300,000.000	106.1074	26,845,172.20	4.10
06739G9A9	BARCLAYS BANK PLC FRN GOVT GTD	Invest. Grade Credit	1.05	03/16/2012	USD	AAA	2,400,000.000	101.4470	2,434,728.00	0.20
06765XAB5	BARCLAYS BANK PLC GOVT GTD FRN 144A	Invest. Grade Credit	1.06	03/05/2012	USD	AAA	6,300,000.000	99.9678	6,297,971.40	0.16
073902KG2	BEAR STEARNS CO INC GLBL FRN NT	Invest. Grade Credit	0.51	01/31/2011	USD	AA-	145,350,000.000	100.1809	145,612,938.15	0.06
073902MM7	BEAR STEARNS CO INC FRN SR UNSEC GL	Invest. Grade Credit	0.48	08/15/2011	USD	AA-	4,300,000.000	100.0772	4,303,319.60	0.11
073902PQ5	BEAR STEARNS CO INC SR UNSUB FRN	Invest. Grade Credit	0.47	02/01/2012	USD	AA-	800,000.000	99.5333	796,266.40	0.07
073928S53	BEAR STEARNS CO INC MTN FRN	Invest. Grade Credit	0.44	11/28/2011	USD	AA-	298,000.000	99.6886	297,072.03	0.14
1263059D5	CSC HOLDINGS INC TERM B2	Invest. Grade Credit	2.00	03/29/2016	USD	BAA-	2,442,748.090	98.0208	2,394,401.22	0.25
1263059I4	CSC HOLDINGS INC TERM B2	Invest. Grade Credit	2.00	03/29/2016	USD	BAA-	6,361.320	98.0208	6,235.42	0.25
126650BG4	CVS CAREMARK CORP SR UNSEC FRN	Invest. Grade Credit	0.56	06/01/2010	USD	BAA+	26,042,000.000	100.0535	26,055,932.47	0.15
126650BM1	CVS CAREMARK CORP SR NT FRN	Invest. Grade Credit	1.76	09/10/2010	USD	BAA+	100,000.000	100.8778	100,877.80	0.18
14040HAR6	CAPITAL ONE FINCL CO SR NT	Invest. Grade Credit	6.75	09/15/2017	USD	BAA+	1,500,000.000	107.7689	1,616,533.50	6.23
172967BC4	CITIGROUP INC GLBL SR NT	Invest. Grade Credit	6.50	01/18/2011	USD	A	23,400,000.000	104.5978	24,475,885.20	1.01
172967BJ9	CITIGROUP INC GLBL NT	Invest. Grade Credit	6.00	02/21/2012	USD	A	31,600,000.000	105.6228	33,376,804.80	2.03

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172967CU3	CITIGROUP INC	Invest. Grade Credit	4.13	02/22/2010	USD	A	4,082,000.000	100.3669	4,096,976.86	0.13
172967CV1	CITIGROUP INC GLBL FRN	Invest. Grade Credit	0.38	03/16/2012	USD	A	15,133,000.000	96.4292	14,592,630.84	0.16
172967DL2	CITIGROUP INC GLBL SR FRN	Invest. Grade Credit	0.36	05/18/2011	USD	A	5,000,000.000	98.3248	4,916,240.00	0.11
172967EM9	CITIGROUP INC GLBL SR UNSEC	Invest. Grade Credit	6.13	11/21/2017	USD	A	2,480,000.000	100.9536	2,503,649.28	6.42
172967EQ0	CITIGROUP INC SR NT	Invest. Grade Credit	5.50	04/11/2013	USD	A	2,000,000.000	103.7537	2,075,074.00	3.03
172967EU1	CITIGROUP INC GLBL SR NT	Invest. Grade Credit	6.50	08/19/2013	USD	A	29,100,000.000	106.6052	31,022,113.20	3.29
17313YAA9	CITIGROUP INC GLBL FDIC GTD FRN	Invest. Grade Credit	0.20	05/05/2011	USD	AAA	2,680,000.000	99.9784	2,679,421.12	0.08
189054AM1	CLOROX CO GLBL SR NT	Invest. Grade Credit	4.20	01/15/2010	USD	BAA+	500,000.000	100.0916	500,458.00	0.03
20030NAA9	COMCAST CORP	Invest. Grade Credit	5.85	01/15/2010	USD	BAA+	2,050,000.000	100.1117	2,052,289.85	0.03
20030NAH4	COMCAST CORP CO GTD	Invest. Grade Credit	5.45	11/15/2010	USD	BAA+	5,250,000.000	103.3699	5,426,919.75	0.85
20271FAP1	COMMONWEALTH BANK AUST 144A FRN	Invest. Grade Credit	0.28	08/27/2014	USD	AA+	35,600,000.000	100.1171	35,641,687.60	0.06
20272BAG9	COMMONWEALTH BANK AUST GOV GTD 14	Invest. Grade Credit	0.70	07/12/2013	USD	AAA	2,900,000.000	99.7621	2,893,100.90	0.02
224044AY3	COX COMMUNICATIONS INC SR UNSECUR	Invest. Grade Credit	7.75	11/01/2010	USD	BAA-	3,000,000.000	104.7075	3,141,225.00	0.81
224044BD8	COX COMM INC NT	Invest. Grade Credit	6.75	03/15/2011	USD	BAA-	2,693,000.000	105.1747	2,832,354.67	1.16
224044BP1	COX COMMUNICATIONS INC GLBL	Invest. Grade Credit	4.63	01/15/2010	USD	BAA-	770,000.000	100.0838	770,645.26	0.03
22541LAB9	CREDIT SUISSE FB USA INC NT	Invest. Grade Credit	6.13	11/15/2011	USD	AA+	300,000.000	107.8862	323,658.60	1.78
23636UAB3	DANSKE BANK A/S GOV GTD FRN 144A	Invest. Grade Credit	0.61	05/24/2012	USD	AAA	80,700,000.000	99.7358	80,486,790.60	0.13
2498179A7	DEXIA CREDIT LOCAL GOVT GTD EMTN	Invest. Grade Credit	1.88	09/30/2011	USD	AA+	50,000,000.000	100.3300	50,165,000.00	1.70
25156PAB9	DEUTSCHE TELEKOM INT FIN GLBL	Invest. Grade Credit	8.50	06/15/2010	USD	BAA+	23,100,000.000	103.3540	23,874,774.00	0.44
25156PAG8	DEUTSCHE TELEKOM INT FIN CO GTD	Invest. Grade Credit	5.38	03/23/2011	USD	BAA+	350,000.000	104.3052	365,068.20	1.18
25179SAC4	DEVON FINANCING CORP ULC GLBL CO GT	Invest. Grade Credit	6.88	09/30/2011	USD	BAA+	4,000,000.000	108.6764	4,347,056.00	1.66
25214BAB0	DEXIA CREDIT LOCAL GOV GTD FRN 144A	Invest. Grade Credit	0.90	09/23/2011	USD	AA+	61,150,000.000	100.8969	61,698,454.35	0.22
260543BL6	DOW CHEMICAL NT GLBL	Invest. Grade Credit	6.13	02/01/2011	USD	BAA-	4,000,000.000	104.2740	4,170,960.00	1.05
260543BR3	DOW CHEMICAL COMPANY GLBL SR UNSEC	Invest. Grade Credit	6.00	10/01/2012	USD	BAA-	10,000,000.000	107.6389	10,763,890.00	2.57
260543BZ5	DOW CHEMICAL CO/THE SR UNSECURED	Invest. Grade Credit	4.85	08/15/2012	USD	BAA-	2,400,000.000	105.1606	2,523,854.40	2.48
260543CB7	DOW CHEMICAL CO/THE SR UNSECURED F	Invest. Grade Credit	2.53	08/08/2011	USD	BAA-	22,000,000.000	101.8117	22,398,574.00	0.11
26882PBD3	ERAC USA FINANCE CO GTD 144A	Invest. Grade Credit	5.80	10/15/2012	USD	BAA	800,000.000	104.9219	839,375.20	2.60
29268BAA9	ENEL FINANCE INTL NT 144A	Invest. Grade Credit	5.70	01/15/2013	USD	A	19,900,000.000	107.9982	21,491,641.80	2.83
29273RAD1	ENERGY TRANSFER PARTNERS GLBL CO C	Invest. Grade Credit	5.65	08/01/2012	USD	BAA-	1,100,000.000	106.3488	1,169,836.80	2.43
293791AU3	ENTERPRISE PRODUCTS OPER SR NT	Invest. Grade Credit	4.95	06/01/2010	USD	BAA-	400,000.000	101.3724	405,489.60	0.40
340711AM2	FLORIDA GAS TRANSMISSION SR UNSEC 1	Invest. Grade Credit	7.63	12/01/2010	USD	BAA	5,000,000.000	105.0182	5,250,910.00	0.89
35177PAK3	FRANCE TELECOM GLBL 7.75% STEP	Invest. Grade Credit	7.75	03/01/2011	USD	A-	1,070,000.000	107.2070	1,147,114.90	1.12
35671DAR6	FREEMPORT-MCMORAN SR NT	Invest. Grade Credit	8.25	04/01/2015	USD	BAA-	1,500,000.000	109.1165	1,636,747.50	2.47
36186CBG7	GMAC LLC FDIC GTD FRN	Invest. Grade Credit	0.25	12/19/2012	USD	AAA	36,200,000.000	100.1848	36,266,897.60	0.20
3696229I8	GENERAL ELEC CAP CORP SR UNSEC FRN	Invest. Grade Credit	0.32	03/15/2012	USD	AA+	32,500,000.000	96.9970	31,524,025.00	0.18
36962G2E3	GENERAL ELEC CAP CORP GLBL SR UNSEC	Invest. Grade Credit	0.33	01/26/2011	USD	AA+	19,000,000.000	99.6510	18,933,690.00	0.05
36962GK94	GECC FRN MTNA	Invest. Grade Credit	0.51	09/15/2014	USD	AA+	10,975,000.000	94.4538	10,366,304.55	0.07
36963G9R6	GECC SR UNSEC FRN EMTN	Invest. Grade Credit	0.37	06/12/2012	USD	AA+	3,200,000.000	96.4870	3,087,584.00	0.15
36967HAT4	GENERAL ELEC CAP CORP GLBL FDIC GTD	Invest. Grade Credit	0.35	04/24/2012	USD	AAA	39,000,000.000	100.2660	39,103,740.00	0.05
36967HAU1	GECC FDIC GTD FRN	Invest. Grade Credit	0.25	12/21/2012	USD	AAA	80,600,000.000	100.1263	80,701,797.80	0.21
370334BA1	GENERAL MILLS INC FRN	Invest. Grade Credit	0.41	01/22/2010	USD	BAA+	23,080,000.000	100.0027	23,080,623.16	0.04
38141GBU7	GOLDMAN SACHS GROUP INC GLBL NT	Invest. Grade Credit	6.60	01/15/2012	USD	A+	100,000.000	108.7659	108,765.90	1.93
38141GFD1	GOLDMAN SACHS GROUP INC GLBL SUB	Invest. Grade Credit	6.75	10/01/2037	USD	A	1,400,000.000	103.1149	1,443,608.60	12.98
38141O9F6	GOLDMAN SACHS GROUP INC SR UNSEC F	Invest. Grade Credit	0.37	06/22/2010	USD	A	1,000,000.000	100.4030	1,004,029.88	0.21
40410Y9D9	BANK OF SCOTLAND PLC BK GTD EMTN	Invest. Grade Credit	5.25	09/19/2011	USD	AA-	4,936,000.000	103.5966	5,113,528.18	1.66
4041A0CJ5	HBOS TREASURY SRVCS PLC 144A FRN MT	Invest. Grade Credit	0.32	12/08/2010	USD	AA-	2,500,000.000	98.1972	2,454,930.00	0.16
4041A0CP1	BANK OF SCOTLAND PLC BK GTD FRN 144	Invest. Grade Credit	0.25	06/28/2010	USD	AA-	13,119,000.000	98.7681	12,957,387.04	0.00
40428EJQ3	HSBC USA NT GLBL	Invest. Grade Credit	4.63	04/01/2014	USD	AA-	1,500,000.000	104.4895	1,567,342.50	3.91
40429CAA0	HSBC FINANCE CORP GLBL NT	Invest. Grade Credit	6.75	05/15/2011	USD	A	9,820,000.000	105.7224	10,381,939.68	1.32
40429CCT7	HSBC FINANCE CORP GLBL FRN	Invest. Grade Credit	0.63	07/19/2012	USD	A	13,600,000.000	96.4919	13,122,898.40	0.00
40429CCW0	HSBC FINANCE CORP GLBL SR FRN	Invest. Grade Credit	0.60	09/14/2012	USD	A	5,400,000.000	96.2848	5,199,379.20	0.15

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
40429CFQ0	HSBC FINANCE CORP GLBL SR NT	Invest. Grade Credit	5.70	06/01/2011	USD	A	786,000.000	104.5068	821,423.45	1.36
40429CFR8	HSBC FINANCE CORP GLBL SR NT	Invest. Grade Credit	0.69	06/01/2016	USD	A	691,000.000	91.4945	632,227.00	-0.10
40429CFV9	HSBC FINANCE CORP GLBL FRN	Invest. Grade Credit	0.53	01/15/2014	USD	A	138,000.000	93.9364	129,632.23	-0.08
40429CFY3	HSBC FINANCE CORP SR UNSEC FRN	Invest. Grade Credit	0.55	04/24/2012	USD	A	4,500,000.000	96.5143	4,343,143.50	0.02
40429CFZ0	HSBC FINANCE CORP GLBL SR UNSECURE	Invest. Grade Credit	5.90	06/19/2012	USD	A	2,500,000.000	106.9200	2,673,000.00	2.32
40429JAS6	HSBC FINANCE CORP MTN FRN	Invest. Grade Credit	0.49	08/09/2011	USD	A	29,465,000.000	98.1121	28,908,730.26	0.08
40429Q200	HSBC CAPITAL FUNDING LP 144A	Invest. Grade Credit	4.61	12/29/2049	USD	A-	150,000.000	85.3588	128,038.20	1.91
40429XUM6	HSBC FINANCE CORP SR UNSECURED NOT	Invest. Grade Credit	5.00	04/15/2011	USD	A	1,420,000.000	102.2324	1,451,700.08	1.24
406216AR2	HALLIBURTON COMPANY GLBL SR UNSECL	Invest. Grade Credit	5.50	10/15/2010	USD	A	50,000.000	104.0886	52,044.30	0.77
428236AK9	HEWLETT-PACKARD CO GLBL FRN SR UNS	Invest. Grade Credit	0.37	03/01/2012	USD	A	100,000.000	100.0452	100,045.20	0.15
428236AX1	HEWLETT-PACKARD CO SR NT	Invest. Grade Credit	2.25	05/27/2011	USD	A	3,438,000.000	101.4549	3,488,019.46	1.37
428236AZ6	HEWLETT-PACKARD CO SR NT FRN	Invest. Grade Credit	1.31	05/27/2011	USD	A	30,000,000.000	101.4084	30,422,520.00	0.15
44982XAB3	ING USA GLOBAL FUNDING NT FRN	Invest. Grade Credit	0.40	10/01/2010	USD	A+	6,000,000.000	99.3721	5,962,326.00	0.24
45324QAB2	ING BANK NV GLBL GOV GTD 144A	Invest. Grade Credit	2.63	02/09/2012	USD	AAA	46,900,000.000	102.2424	47,951,685.60	2.05
459745FP5	ILFC GLBL	Invest. Grade Credit	5.00	04/15/2010	USD	BAA+	17,338,000.000	98.5056	17,078,900.93	0.27
459745FQ3	ILFC	Invest. Grade Credit	4.88	09/01/2010	USD	BAA+	2,750,000.000	96.0685	2,641,883.75	0.65
45974VB56	ILFC SR UNSECURE MTN	Invest. Grade Credit	5.63	09/15/2010	USD	BAA+	3,253,000.000	98.9354	3,218,368.56	0.69
45974VZV3	ILFC FRN MTNP	Invest. Grade Credit	0.68	01/15/2010	USD	BAA+	9,000,000.000	99.7415	8,976,735.00	0.02
45974VZZ4	ILFC SR MTN FRN	Invest. Grade Credit	0.48	05/24/2010	USD	BAA+	15,018,000.000	97.2333	14,602,497.00	0.13
46115LAA6	INTESA SANPAOLO NEW YORK CERT DEP	Invest. Grade Credit	2.38	12/21/2012	USD	AA	20,300,000.000	99.1892	20,135,407.60	2.87
46623ECS6	JP MORGAN CHASE & CO NT MTN FRN	Invest. Grade Credit	0.38	12/21/2011	USD	AA-	300,000.000	99.6176	298,852.80	0.20
46625HAJ9	JP MORGAN CHASE & CO SUB NT GBL	Invest. Grade Credit	6.75	02/01/2011	USD	A+	1,600,000.000	105.5125	1,688,200.01	1.05
46625HDC1	JP MORGAN CHASE & CO FRN	Invest. Grade Credit	0.45	01/17/2011	USD	AA-	700,000.000	100.0035	700,024.50	0.10
48121CYK6	JP MORGAN CHASE BANK NA SUB BKNT	Invest. Grade Credit	6.00	10/01/2017	USD	AA	300,000.000	107.2338	321,701.40	6.41
481247AN4	JP MORGAN CHASE & CO FDIC GTD FRN	Invest. Grade Credit	0.50	12/26/2012	USD	AAA	38,800,000.000	101.0161	39,194,246.80	0.23
492386AS6	KERR-MCGEE CORP CO GTD	Invest. Grade Credit	6.88	09/15/2011	USD	BAA-	250,000.000	107.5566	268,891.50	1.62
49327WAF9	KEY BANK NA SR UNSEC FRN 144A	Invest. Grade Credit	2.51	06/02/2010	USD	A	20,200,000.000	100.6154	20,324,310.80	0.15
494550AH9	KINDER MORGAN ENER PART NT	Invest. Grade Credit	6.75	03/15/2011	USD	BAA	7,355,000.000	105.7842	7,780,427.91	1.16
539473AA6	LLOYDS TSB BANK PLC GOV GTD 144A	Invest. Grade Credit	2.30	04/01/2011	USD	AAA	12,400,000.000	101.4042	12,574,120.80	1.22
539473AB4	LLOYDS TSB BANK PLC GOV GTD FRN 144A	Invest. Grade Credit	1.07	04/01/2011	USD	AAA	65,000,000.000	100.7407	65,481,455.00	0.24
539473AD0	LLOYDS TSB BANK PLC GOVT GTD FRN 144A	Invest. Grade Credit	1.25	04/02/2012	USD	AAA	68,400,000.000	101.7383	69,588,997.20	0.25
5525V0BC9	M&I MARSHALL & ILSLEY BK SR UNSEC FRN	Invest. Grade Credit	0.35	02/12/2010	USD	A-	1,000,000.000	99.7988	997,988.00	0.07
5548559B4	NOMURA EUROPE FINANCE NV COGTD EM	Invest. Grade Credit	0.40	07/05/2011	USD	A-	3,900,000.000	97.4237	3,799,524.30	0.23
55607EAD2	MACQUARIE BANK LTD GOV GTD 144A	Invest. Grade Credit	2.60	01/20/2012	USD	AAA	13,300,000.000	102.1557	13,586,708.10	1.99
574599BE5	MASCO CORP FRN SR UNSEC	Invest. Grade Credit	0.55	03/12/2010	USD	BAA	3,205,000.000	99.5969	3,192,080.65	0.18
59012LAA3	MERNA REINSURANCE LTD SEC FRN A	Invest. Grade Credit	0.90	06/30/2012	USD	AA	3,000,000.000	98.1000	2,943,000.00	0.10
59018YE72	MERRILL LYNCH & CO GLBL SR UNSEC MTN	Invest. Grade Credit	0.49	06/05/2012	USD	A	20,800,000.000	97.0815	20,192,952.00	0.13
59018YM40	MERRILL LYNCH & CO GLBL NT	Invest. Grade Credit	5.45	02/05/2013	USD	A	200,000.000	105.3016	210,603.20	2.88
59018YXY2	MERRILL LYNCH & CO NT FRN	Invest. Grade Credit	0.48	07/25/2011	USD	A	200,000.000	98.5013	197,002.60	0.04
59018YYR6	MERRILL LYNCH & CO GLBL FMTN	Invest. Grade Credit	0.48	11/01/2011	USD	A	5,300,000.000	98.2124	5,205,257.20	0.06
5902209A9	MERRILL LYNCH & CO FRN EMTN	Invest. Grade Credit	0.47	02/15/2011	USD	A	7,075,000.000	97.8220	6,920,906.50	0.10
592179JG1	METLIFE GLBL FUNDING I SR SEC 144A	Invest. Grade Credit	5.13	04/10/2013	USD	AA-	4,440,000.000	106.0186	4,707,225.84	3.05
59217EAP9	METLIFE GLBL FUNDING I SR SEC FRN 144A	Invest. Grade Credit	0.50	03/15/2012	USD	AA-	10,290,000.000	98.5485	10,140,640.65	0.18
59217EBF0	METLIFE GLBL FUNDING I FRN 144A	Invest. Grade Credit	0.31	05/17/2010	USD	AA-	2,180,000.000	99.9001	2,177,822.18	0.11
59217EBV5	MET LIFE GLOB FUNDING I FRN 144A	Invest. Grade Credit	2.16	06/10/2011	USD	AA-	30,100,000.000	102.0419	30,714,611.90	0.19
59217EBZ6	METLIFE GLBL FUNDING I NT 144A	Invest. Grade Credit	2.88	09/17/2012	USD	AA-	7,610,000.000	100.8498	7,674,669.78	2.61
5921779P8	METLIFE OF CONNECTICUT SR SECURED F	Invest. Grade Credit	0.73	06/15/2011	USD	AA-	7,500,000.000	97.5623	7,317,172.50	0.18
61532WAE8	MONUMENTAL GLOBAL FDG II FRN 144A	Invest. Grade Credit	0.31	05/26/2010	USD	AA-	33,800,000.000	99.5905	33,661,589.00	0.00
61533CAB7	MONUMENTAL GLOBAL FUNDNG FRN 144A	Invest. Grade Credit	0.31	05/26/2010	USD	AA-	5,000.000	99.5345	4,976.72	0.17
617446YT0	MORGAN STANLEY GLBL FRN	Invest. Grade Credit	0.53	01/18/2011	USD	A	6,150,000.000	99.5508	6,122,374.20	0.03
61746BCX2	MORGAN STANLEY GLBL SR UNSEC FRN	Invest. Grade Credit	0.53	01/09/2012	USD	A	25,908,000.000	98.9172	25,627,468.18	0.00

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61746SBQ1	MORGAN STANLEY GLBL FRN	Invest. Grade Credit	0.76	10/15/2015	USD	A	28,000,000.000	93.9098	26,294,744.00	-0.13
61746SBS7	MORGAN STANLEY GLBL NT	Invest. Grade Credit	5.05	01/21/2011	USD	A	5,425,000.000	103.7451	5,628,171.68	1.02
61747YCE3	MORGAN STANLEY GLBL UNSEC MTN	Invest. Grade Credit	6.00	04/28/2015	USD	A	1,800,000.000	106.6434	1,919,581.20	4.67
62912XAA2	NGPL PIPECO LLC SR NT 144A	Invest. Grade Credit	6.51	12/15/2012	USD	BAA-	15,810,000.000	108.7616	17,195,208.96	2.73
6325COAN1	NATIONAL AUSTRALIA BANK FRN BD 144A	Invest. Grade Credit	0.73	02/08/2010	USD	AA+	31,400,000.000	100.0128	31,404,019.20	0.09
634902LM0	NATIONAL CITY BANK	Invest. Grade Credit	4.50	03/15/2010	USD	A+	1,750,000.000	100.6182	1,760,818.50	0.19
63534PAC1	NATIONAL CITY BANK	Invest. Grade Credit	6.20	12/15/2011	USD	A	4,400,000.000	106.5353	4,687,553.20	1.85
63534PAH0	NATIONAL CITY BANK SUB BKNT FRN	Invest. Grade Credit	0.63	06/07/2017	USD	A	1,800,000.000	88.8953	1,600,115.40	-0.23
637432LN3	NATIONAL RURAL UTIL COOP FRN	Invest. Grade Credit	1.03	07/01/2010	USD	A+	3,400,000.000	100.3589	3,412,202.60	0.23
638602BN1	NATIONWIDE BLDG SOCIETY GOV GTD FRN	Invest. Grade Credit	0.45	05/17/2012	USD	AAA	35,000,000.000	99.8093	34,933,255.00	0.11
651229AE6	NEWELL RUBBERMAID INC NT	Invest. Grade Credit	4.00	05/01/2010	USD	BAA-	3,676,000.000	100.7480	3,703,496.48	0.32
67481EAA4	OCEAN ENERGY INC CO GTD	Invest. Grade Credit	7.25	10/01/2011	USD	BAA+	39,414,000.000	109.1446	43,018,252.65	1.67
677415CM1	OHIO POWER COMPANY - IBC BD FRN	Invest. Grade Credit	0.43	04/05/2010	USD	BAA+	2,040,000.000	100.0062	2,040,126.48	0.00
69362BAM4	PSEG POWER LLC	Invest. Grade Credit	6.95	06/01/2012	USD	BAA+	143,000.000	109.3065	156,308.30	2.26
69373UAC1	PACCAR INC SR UNSEC FRN	Invest. Grade Credit	1.43	09/14/2012	USD	AA-	18,300,000.000	101.3470	18,546,501.00	0.20
724078AA8	PIPER JAFFRAY COS SR NT FRN 144A	Invest. Grade Credit	4.35	12/31/2010	USD	BAA-	35,000,000.000	100.0000	35,000,000.00	0.24
741531EZ6	PRICOA GLOBAL FUNDING 1 GLB SR SEC 1	Invest. Grade Credit	5.40	10/18/2012	USD	AA-	1,005,000.000	104.4252	1,049,473.26	2.62
74153WAS8	PRICOA GLOBAL FUNDING I SECURED 144A	Invest. Grade Credit	4.63	06/25/2012	USD	AA-	4,200,000.000	103.6033	4,351,338.60	2.36
74153WBJ7	PRICOA GLOBAL FUNDING 1 FRN 144A	Invest. Grade Credit	0.45	09/27/2013	USD	AA-	600,000.000	93.6760	562,056.00	0.12
74153WBN8	PRICOA GLOBAL FUNDING 1 NT FRN 144A	Invest. Grade Credit	0.38	01/30/2012	USD	AA-	30,390,000.000	97.3268	29,577,614.52	0.05
74153WBQ1	PRICOA GLOBAL FUNDING 1 NT 144A	Invest. Grade Credit	0.38	06/26/2012	USD	AA-	39,400,000.000	96.8859	38,173,044.60	0.19
74153WBU2	PRICOA GLOBAL FUNDING 1 NT 144A	Invest. Grade Credit	1.06	06/04/2010	USD	AA-	23,895,000.000	100.0652	23,910,579.54	0.16
74254PUN0	PRINCIPAL LIFE INC FDG SR SECUR MTN FI	Invest. Grade Credit	0.65	09/17/2010	USD	AA-	2,900,000.000	99.9245	2,897,810.50	0.19
743263AK1	PROGRESS ENERGY INC FRN	Invest. Grade Credit	0.73	01/15/2010	USD	BAA	5,000,000.000	99.9927	4,999,635.00	0.02
74730DAA1	QATAR PETROLEUM UNSUBORD 144A	Invest. Grade Credit	5.58	05/30/2011	USD	AA	5,448,756.200	102.8154	5,602,160.48	0.89
74913GAE5	QWEST OP CO	Invest. Grade Credit	7.88	09/01/2011	USD	BAA-	2,000,000.000	105.2500	2,105,000.00	1.58
74927U9A8	RBS GOV GTD EMTN FRN	Invest. Grade Credit	1.18	04/23/2012	USD	AAA	36,000,000.000	101.2009	36,432,324.00	0.06
749770AQ6	RABOBANK NEDERLAND JR SUBORD 144A	Invest. Grade Credit	11.00	06/29/2049	USD	AA	2,480,000.000	122.2640	3,032,147.20	6.39
749799F1	RABOBANK NEDERLAND CO GTD GMTN	Invest. Grade Credit	3.38	02/19/2013	USD	AAA	3,000,000.000	102.9076	3,087,228.00	2.98
75913MAB5	REGIONS BANK SUB BKNT	Invest. Grade Credit	7.50	05/15/2018	USD	BAA	700,000.000	91.5505	640,853.50	6.28
761713AS5	REYNOLDS AMERICAN INC GLBL FRN	Invest. Grade Credit	0.95	06/15/2011	USD	BAA	9,600,000.000	99.1107	9,514,627.20	0.18
771196AX0	ROCHE HLDGS INC CO GTD 144A FRN	Invest. Grade Credit	2.26	02/25/2011	USD	AA-	75,000,000.000	102.1429	76,607,175.00	0.15
78010JCV2	RBS PLC CO GTD 144A	Invest. Grade Credit	4.88	08/25/2014	USD	AA-	10,000,000.000	101.4729	10,147,290.00	4.22
78011CAB2	ROYAL BK SCOTLND GRP PLC GOV GTD 14	Invest. Grade Credit	0.97	05/11/2012	USD	AAA	42,600,000.000	101.4245	43,206,837.00	0.12
78011CAC0	RBS GOVT GTD 144A	Invest. Grade Credit	2.63	05/11/2012	USD	AAA	2,600,000.000	101.4893	2,638,721.80	2.29
78011CAE6	RBS PLC GOV GTD 144A	Invest. Grade Credit	1.45	10/20/2011	USD	AAA	29,100,000.000	99.8200	29,047,620.00	1.76
78011CAH9	RBS GRP PLC GOVT GTD 144A	Invest. Grade Credit	0.51	03/30/2012	USD	AAA	118,600,000.000	99.7543	118,308,599.80	0.15
780641AG1	KPN KONINKLIJKE NV GLBL SR UNSECURE	Invest. Grade Credit	8.00	10/01/2010	USD	BAA+	29,130,000.000	105.0191	30,592,063.84	0.73
78387GAS2	AT&T INC GLBL NT	Invest. Grade Credit	5.30	11/15/2010	USD	A	3,500,000.000	103.9764	3,639,174.00	0.85
78442FDP0	SLM CORP	Invest. Grade Credit	4.50	07/26/2010	USD	BAA-	10,000,000.000	99.6553	9,965,530.00	0.55
78442FEC8	SLM CORP FRN	Invest. Grade Credit	0.44	07/26/2010	USD	BAA-	10,000,000.000	97.8817	9,788,170.00	0.05
80281YAA5	SANTANDER PERPETUAL BK GTD***TENDE	Invest. Grade Credit	6.67	10/29/2049	USD	A+	2,200,000.000	90.0133	1,980,292.60	5.36
809326AC5	SCOTLAND INTL FIN NO.2 SUBORD 144A	Invest. Grade Credit	7.70	08/15/2010	USD	BAA	6,900,000.000	101.5089	7,004,114.10	0.61
826200AC1	SIEMENS FIN CO GTD 144A	Invest. Grade Credit	5.75	10/17/2016	USD	A+	400,000.000	108.0277	432,110.80	5.80
826200AD9	SIEMENS FIN CO GTD 144A	Invest. Grade Credit	6.13	08/17/2026	USD	A+	900,000.000	106.2255	956,029.50	10.91
828807BE6	SIMON PROPERTY GROUP LP GLBL NT	Invest. Grade Credit	4.88	08/15/2010	USD	A-	1,545,000.000	102.0370	1,576,471.65	0.61
828807BL0	SIMON PROPERTY GROUP LP GLBL NT	Invest. Grade Credit	4.60	06/15/2010	USD	A-	1,405,000.000	101.4918	1,425,959.79	0.44
833656AD3	SFEF GOVT GTD GOV GTD 144A	Invest. Grade Credit	1.50	10/29/2010	USD	AAA	72,900,000.000	100.4883	73,255,970.70	0.81
844741AZ1	SOUTHWEST AIRLINES 08-1 144A	Invest. Grade Credit	10.50	12/15/2011	USD	BAA+	5,000,000.000	108.4742	5,423,710.00	1.81
85744NAB7	STATE STREET BANK & TRST BKNT SUBOR	Invest. Grade Credit	0.46	12/08/2015	USD	AA-	5,700,000.000	93.0588	5,304,351.60	-0.02
85748BAB9	STATE STREET CAP TRU JR SUB	Invest. Grade Credit	8.25	03/15/2042	USD	A-	14,000,000.000	102.4810	14,347,340.00	0.92

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
865622AB0	SUMITOMO MITSUI BANKING 144A	Invest. Grade Credit	5.63	07/29/2049	USD	AA-	100,000.000	95.4416	95,441.60	4.42
8672EPAB3	SUNCORP-METWAY LTD GOV GTD FRN 144	Invest. Grade Credit	1.78	07/16/2012	USD	AAA	25,000,000.000	103.4815	25,870,375.00	0.07
8672EPAC1	SUNCORP-METWAY LTD GOV GTD FRN 144	Invest. Grade Credit	0.63	12/17/2010	USD	AAA	25,000,000.000	100.2499	25,062,475.00	0.19
867914AR4	SUNTRUST BANKS INC SUB NT	Invest. Grade Credit	7.75	05/01/2010	USD	BAA	1,970,000.000	101.8566	2,006,575.02	0.32
86959LAC7	SVENSKA HANDELSBANKEN AB SR UNS 14	Invest. Grade Credit	1.25	09/14/2012	USD	AA	11,900,000.000	99.5611	11,847,770.90	0.19
87019EAC9	SWEDBANK AB GOV GTD 144A	Invest. Grade Credit	2.80	02/10/2012	USD	AAA	15,400,000.000	102.2070	15,739,878.00	2.05
87019EAK1	SWEDBANK AB GOV GTD FRN 144A	Invest. Grade Credit	0.73	01/14/2013	USD	AAA	48,100,000.000	99.7982	48,002,934.20	0.02
87927VAK4	TELECOM ITALIA CAPITAL GLBL GTD	Invest. Grade Credit	4.00	01/15/2010	USD	BAA	22,105,000.000	100.0776	22,122,153.48	0.03
87927VAN8	TELECOM ITALIA CAPITAL GLBL NT	Invest. Grade Credit	4.88	10/01/2010	USD	BAA	7,672,000.000	102.3683	7,853,695.98	0.73
87927VAP3	TELECOM ITALIA CAPITAL GLBL CO GTD	Invest. Grade Credit	0.76	02/01/2011	USD	BAA	13,007,000.000	99.6067	12,955,843.47	0.07
87927VAS7	TELECOM ITALIA CAPITAL	Invest. Grade Credit	6.20	07/18/2011	USD	BAA	14,560,000.000	105.8853	15,416,899.68	1.48
87927VAT5	TELECOM ITALIA CAPITAL GLBL FRN CO GTD	Invest. Grade Credit	0.89	07/18/2011	USD	BAA	14,540,000.000	99.6212	14,484,922.48	0.03
87927VAW8	TELECOM ITALIA CAPITAL CO GTD	Invest. Grade Credit	6.18	06/18/2014	USD	BAA	29,500,000.000	108.4951	32,006,054.50	3.99
87938SAC6	TELEFONICA EUROPE BV GLOBAL	Invest. Grade Credit	7.75	09/15/2010	USD	A-	12,938,000.000	104.6288	13,536,874.14	0.69
87938WAE3	TELEFONICA EMISIONS SAU GLBL CO GTD	Invest. Grade Credit	0.61	02/04/2013	USD	A-	43,790,000.000	98.5348	43,148,388.92	0.07
89357OBR1	WILLIAMS CO / TRANSCONTINENTAL	Invest. Grade Credit	7.00	08/15/2011	USD	BAA	3,000,000.000	107.5873	3,227,619.00	1.54
89357OBT7	WILLIAMS CO / TRANSCONTINENTAL	Invest. Grade Credit	8.88	07/15/2012	USD	BAA	2,000,000.000	114.6827	2,293,654.00	2.33
90261XFV9	UBS AG STAMFORD CT FRN MTN	Invest. Grade Credit	1.50	09/29/2011	USD	AA-	25,700,000.000	99.8046	25,649,782.20	0.23
90262PAA6	UBS PFD FUNDING TRST I PERP GLBL GTD	Invest. Grade Credit	8.62	10/29/2049	USD	BAA-	1,000,000.000	93.0626	930,626.00	-0.34
90264AAA7	UBS PFD FUNDING TRST V GLBL SUB	Invest. Grade Credit	6.24	05/29/2049	USD	BAA-	4,700,000.000	79.2500	3,724,750.00	3.56
902671AA4	UFJ FINANCE ARUBA AEC NT GLBL NT	Invest. Grade Credit	6.75	07/15/2013	USD	AA-	50,000.000	111.4238	55,711.90	3.21
908068AG4	UNION PLANTERS CORP	Invest. Grade Credit	7.75	03/01/2011	USD	BAA-	5,000,000.000	99.4518	4,972,590.00	1.12
908068AH2	REGIONS FINANCIAL CORP	Invest. Grade Credit	4.38	12/01/2010	USD	BAA	2,760,000.000	99.8732	2,756,500.32	0.89
91731KAA8	US BANK CAPITAL IX CO GTD	Invest. Grade Credit	6.19	10/29/2049	USD	A	100,000.000	81.3750	81,375.00	-1.24
92343VAB0	VERIZON COMMUNICATIONS GLBL NT	Invest. Grade Credit	5.35	02/15/2011	USD	A	500,000.000	104.3026	521,513.00	1.09
92344GAT3	VERIZON GLBL FDG CORP	Invest. Grade Credit	7.38	09/01/2012	USD	A	1,080,000.000	112.7905	1,218,137.40	2.47
92344SAS9	CELLCO PART/VERI WIRELSS SR UNSEC FF	Invest. Grade Credit	2.87	05/20/2011	USD	A	47,700,000.000	103.4355	49,338,733.50	0.15
92344SAT7	CELLCO PART/VERI WIRELSS GLBL SR UNS	Invest. Grade Credit	3.75	05/20/2011	USD	A	4,000,000.000	103.1512	4,126,048.00	1.34
92845GAE0	VITA CAPITAL III LTD 144A FRN CL B-I	Invest. Grade Credit	1.35	01/01/2011	USD	A+	2,200,000.000	96.4600	2,122,120.00	0.10
92857TAG2	VODAFONE GROUP PLC YANKEE UNSUB	Invest. Grade Credit	7.75	02/15/2010	USD	A-	21,719,000.000	100.7668	21,885,541.29	0.12
92857WAL4	VODAFONE GROUP PLC FRN	Invest. Grade Credit	0.59	06/15/2011	USD	A-	1,342,000.000	100.1022	1,343,371.52	0.19
92857WAN0	VODAFONE GROUP PLC GLBL SR UNSEC F	Invest. Grade Credit	0.54	02/27/2012	USD	A-	11,500,000.000	99.6877	11,464,085.50	0.14
92976WBB1	WACHOVIA CORP GLBL SR NT MTN FRN	Invest. Grade Credit	0.47	08/01/2013	USD	AA-	220,000.000	96.4214	212,127.08	0.01
929903CG5	WACHOVIA CORP SR FRN	Invest. Grade Credit	0.41	10/15/2011	USD	AA-	12,780,000.000	98.9249	12,642,602.22	0.02
949746NC1	WELLS FARGO & CO FRN	Invest. Grade Credit	0.38	01/12/2011	USD	AA-	27,200,000.000	99.9694	27,191,676.80	0.10
94978SAA7	WELLS FARGO CAPITAL X NT	Invest. Grade Credit	5.95	12/15/2086	USD	A-	2,000,000.000	87.5000	1,750,000.00	12.61
94980VAF5	WELLS FARGO BANK NA FRN SUB NT	Invest. Grade Credit	0.48	05/16/2016	USD	AA-	3,000,000.000	88.6853	2,660,559.00	-0.24
96008YAA3	WSTFLD CAP/WT FIN/WEA 144A	Invest. Grade Credit	4.38	11/15/2010	USD	A	3,325,000.000	102.7718	3,417,162.35	0.85
9612EMAA7	WESTPAC BANKING CORP GOVT GTD 144A	Invest. Grade Credit	3.25	12/16/2011	USD	AAA	7,600,000.000	103.2917	7,850,169.20	1.89
969457BK5	WILLIAMS CO	Invest. Grade Credit	8.13	03/15/2012	USD	BAA-	1,000,000.000	109.8464	1,098,464.00	2.05
96946RAA3	WILLIAMS CO CRDT LNK CERT 144A	Invest. Grade Credit	6.38	10/01/2010	USD	BAA-	13,000,000.000	101.8283	13,237,679.00	0.73
96946RAB1	WILLIAMS CO CRDT LNK CERT 144A FRN	Invest. Grade Credit	2.25	10/01/2010	USD	BAA-	41,625,000.000	99.9598	41,608,266.75	0.15
98385XAA4	XTO ENERGY INC SR NT	Invest. Grade Credit	7.50	04/15/2012	USD	BAA	956,000.000	111.5624	1,066,536.54	2.14
98385XAN6	XTO ENERGY INC SR UNSECURED	Invest. Grade Credit	4.63	06/15/2013	USD	BAA	16,500,000.000	106.4024	17,556,396.00	3.23
SWPC01Y24	GECC NS SP CBK	Invest. Grade Credit	1.10	06/20/2010	USD	AA+	7,000,000.000	0.1939	13,575.79	0.00
SWPC021E2	SLM CORP (SALLIE MAE) SNR S* SP BOA	Invest. Grade Credit	5.00	12/20/2010	USD	BAA-	2,400,000.000	1.1861	28,465.96	0.01
SWPC06R35	GECC NS SP DUB	Invest. Grade Credit	1.02	06/20/2010	USD	AA+	1,300,000.000	0.1561	2,029.10	0.00
SWPC130A8	GECC SNR NS SP DUB	Invest. Grade Credit	1.50	09/20/2011	USD	AA+	1,300,000.000	0.1916	2,491.00	0.00
SWPC177E4	SOUTH KOREA GOVERNMENT NS SP JPM	Invest. Grade Credit	0.77	12/20/2010	USD	A	10,800,000.000	0.2686	29,013.22	0.00
SWPC274D8	WELLS FARGO & CO SNR S* SP DUB	Invest. Grade Credit	1.00	09/20/2013	USD	AA-	1,000,000.000	0.8486	8,485.82	0.02
SWPC43429	MORGAN STANLEY NS SP JPM	Invest. Grade Credit	0.80	09/20/2012	USD	A	10,000,000.000	-0.3194	(31,937.79)	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
SWPC43478	GOLDMAN SACHS GR INC NS SP JPM	Invest. Grade Credit	0.85	09/20/2012	USD	A+	7,600,000.000	0.3251	24,710.72	0.01
SWPC51992	MORGAN STANLEY NS SP BOA	Invest. Grade Credit	0.87	09/20/2012	USD	A	2,800,000.000	-0.1334	(3,735.76)	0.00
SWPC535D3	GENERAL ELECTRIC CAPITAL C SNR S* SP	Invest. Grade Credit	5.00	09/20/2014	USD	AA+	2,600,000.000	14.6787	381,645.86	0.31
SWPC555C1	GENERAL ELECTRIC CAP CO SNR S* SP MY	Invest. Grade Credit	5.00	06/20/2010	USD	AA+	2,200,000.000	2.0446	44,981.81	0.01
SWPC556C3	GENERAL ELECTRIC CAP CO SNR S* SP BR	Invest. Grade Credit	5.00	06/20/2010	USD	AA+	3,000,000.000	2.0446	61,338.83	0.01
SWPC58948	ENERGY TRANSFER NS SP BOA	Invest. Grade Credit	0.33	06/20/2012	USD	BAA-	3,800,000.000	-1.3700	(52,058.69)	-0.02
SWPC58955	VALERO NS SP BOA	Invest. Grade Credit	0.32	06/20/2012	USD	BAA	3,800,000.000	-2.9913	(113,668.84)	-0.04
SWPC58963	ENBRIDGE ENERGY PARTNERS NS SP MEI	Invest. Grade Credit	0.28	06/20/2012	USD	BAA	3,800,000.000	-1.2622	(47,963.10)	-0.01
SWPC66800	KMP SNR NS SP MEI	Invest. Grade Credit	0.29	06/20/2012	USD	BAA	3,800,000.000	-1.1161	(42,410.73)	-0.01
SWPC70356	PLAINS ALL AMER PIPELINE NS SP BOA	Invest. Grade Credit	0.32	06/20/2012	USD	BAA-	3,800,000.000	-0.7363	(27,978.99)	-0.01
00104CAA6	AES SR UNSEC	High Yield Credit	9.38	09/15/2010	USD	BA-	9,700,000.000	103.7500	10,063,750.00	0.69
02635PSV6	AIG SR UNSEC MTN	High Yield Credit	4.88	05/15/2010	USD	BA+	7,050,000.000	98.6254	6,953,090.70	0.36
02635PTL7	AIG SR UNSEC MTN FRN	High Yield Credit	0.31	03/02/2010	USD	B	3,100,000.000	98.1601	3,042,963.10	0.15
0399849A9	CHRYSLER FINCO TERM B	High Yield Credit	4.24	08/03/2012	USD	CAA-	15,542,249.990	97.7500	15,192,549.37	0.25
125896BB5	CMS ENERGY CORP	High Yield Credit	1.23	01/15/2013	USD	BA+	9,000,000.000	90.5000	8,145,000.00	-0.11
126304AP9	CABLEVISION OP CO	High Yield Credit	7.63	04/01/2011	USD	BA	3,500,000.000	103.7500	3,631,250.00	1.20
128045AC5	CALABASH RE II LTD FRN 144A SER E1	High Yield Credit	11.20	01/08/2010	USD	BA	2,300,000.000	100.0100	2,300,230.00	0.10
27876GAQ1	EHOSTAR DBS CORP	High Yield Credit	6.38	10/01/2011	USD	BA-	10,050,000.000	103.5000	10,401,750.00	1.67
28336LAB5	EL PASO CORP	High Yield Credit	7.00	05/15/2011	USD	BA-	1,750,000.000	102.6947	1,797,157.25	1.32
28336LAV1	EL PASO CORP	High Yield Credit	7.75	06/15/2010	USD	BA-	2,000,000.000	101.2987	2,025,974.00	0.44
283701AA8	EL PASO CORP	High Yield Credit	7.75	07/15/2011	USD	BA-	2,750,000.000	103.0161	2,832,942.75	1.46
345397ST1	FORD MOTOR CRDT	High Yield Credit	7.88	06/15/2010	USD	B-	24,000,000.000	101.5217	24,365,208.00	0.44
345397TS2	FORD MOTOR CRDT	High Yield Credit	7.38	02/01/2011	USD	B-	6,500,000.000	102.0646	6,634,199.00	1.05
345397TY9	FORD MOTOR CRDT	High Yield Credit	7.25	10/25/2011	USD	B-	5,000,000.000	101.0314	5,051,570.00	1.72
345397UC5	FORD MOTOR CRDT	High Yield Credit	5.70	01/15/2010	USD	B-	5,000,000.000	100.0042	5,000,210.00	0.03
345397UD3	FORD MOTOR CRDT FRN	High Yield Credit	1.85	01/15/2010	USD	B-	16,116,000.000	100.1250	16,136,145.00	0.06
345397UJ0	FORD MOTOR CRDT	High Yield Credit	8.63	11/01/2010	USD	B-	8,900,000.000	102.9851	9,165,673.90	0.81
345397VE0	FORD MOTOR CRDT	High Yield Credit	9.75	09/15/2010	USD	B-	21,250,000.000	103.2022	21,930,467.50	0.68
345397VF7	FORD MOTOR CRDT FRN	High Yield Credit	5.50	06/15/2011	USD	B-	2,000,000.000	99.1250	1,982,500.00	0.20
35802QAB4	FRESENIUS MEDICAL CARE	High Yield Credit	7.88	06/15/2011	USD	BA	2,500,000.000	104.1250	2,603,125.00	1.37
373298BE7	GEORGIA PACIFIC CORP	High Yield Credit	9.50	12/01/2011	USD	BA	3,000,000.000	108.5000	3,255,000.00	1.78
373298BV9	GEORGIA PACIFIC CORP SR UNSECURED	High Yield Credit	8.13	05/15/2011	USD	BA	17,625,000.000	105.5000	18,594,375.00	1.31
4041199F8	HCA INC TERM B	High Yield Credit	2.50	11/17/2013	USD	BA-	2,748,277.140	95.7125	2,630,444.76	0.25
49455WAB2	KINDER MORGAN	High Yield Credit	5.35	01/05/2011	USD	BA+	21,300,000.000	101.5000	21,619,500.00	0.98
52517PD65	LEHMAN BROS HLDGS FRN MTN 2010***DEI	High Yield Credit	3.01	12/23/2024	USD	C	9,700,000.000	20.0000	1,940,000.00	1.00
52517PL33	LEHMAN BROS HLDGS SR NT 2008 ***DEF**	High Yield Credit	2.52	11/24/2024	USD	B-	700,000.000	20.0000	140,000.00	1.00
539473AE8	LLOYDS TSB BANK PLC UNSECURED 144A	High Yield Credit	12.00	12/29/2049	USD	BA+	2,500,000.000	98.1889	2,454,721.49	6.93
54313RAA7	LONGPOINT RE LTD 144A FRN CAT BD CL A	High Yield Credit	5.50	11/08/2011	USD	BA+	4,700,000.000	100.4050	4,719,035.00	0.10
62864WAA2	MYSTIC RE LTD FRN 144A II - 2007	High Yield Credit	10.25	06/07/2011	USD	BA-	1,400,000.000	102.0400	1,428,560.00	0.10
76112DAB2	RESIDENTIAL RE 2007 CL2 144A FRN	High Yield Credit	10.51	06/07/2010	USD	B	3,400,000.000	102.6450	3,489,930.00	0.10
76114RAA1	RESIDENTIAL RE FRN 144A	High Yield Credit	7.01	06/06/2011	USD	BA-	2,000,000.000	99.4324	1,988,648.96	0.10
780097AS0	RBS 144A	High Yield Credit	6.99	10/29/2049	USD	BA-	300,000.000	55.5694	166,708.20	3.29
852060AJ1	SPRINT CAPITAL CORP GLBL CO GTD	High Yield Credit	7.63	01/30/2011	USD	BA	9,400,000.000	102.8750	9,670,250.00	1.04
852061AE0	SPRINT NEXTEL CORP	High Yield Credit	0.65	06/28/2010	USD	BA	45,035,000.000	98.4362	44,330,742.67	0.22
868536AS2	SUPERVALU	High Yield Credit	7.50	11/15/2014	USD	BA-	2,000,000.000	101.7500	2,035,000.00	3.71
878742AD7	TECK COMINCO	High Yield Credit	7.00	09/15/2012	USD	BA+	1,500,000.000	106.1250	1,591,875.00	2.51
004810L47	JAPAN TREASURY DISC BILL #76	Non-U.S. Developed	0.13	03/29/2010	JPY	AA	8,940,000,000.000	99.9947	96,025,827.29	0.22
0491649U2	ATLAS REINS III PRIV 144A FRN	Non-U.S. Developed	4.70	01/10/2010	EUR	BA+	2,300,000.000	99.9690	3,298,899.83	0.10
06537G9N5	BTM CURACAO 6ML+60 (11/18/10)	Non-U.S. Developed	1.12	11/29/2049	JPY	A	200,000,000.000	99.1970	2,131,091.90	0.25
0660509J6	BANK OF AMERICA CORP SR UNSEC EMTN	Non-U.S. Developed	0.69	02/02/2011	GBP	A	6,450,000.000	98.1240	10,220,375.19	0.06
1729669E5	CITIGROUP INC SR UNSECURED EMTN	Non-U.S. Developed	6.40	03/27/2013	EUR	A	1,000,000.000	106.3300	1,525,568.67	2.97

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1729699Y5	CITIGROUP INC SR UNSEC FRN EMTN	Non-U.S. Developed	0.87	06/28/2013	EUR	A	1,300,000.000	94.4820	1,762,253.47	0.14
3938809Q4	NYKREDIT COVERED	Non-U.S. Developed	5.00	01/01/2010	EUR	AAA	68,500,000.000	100.0000	98,280,309.79	0.02
3938809S0	NYKREDIT BULLET	Non-U.S. Developed	4.00	01/01/2010	DKK	AAA	123,000,000.000	100.0000	23,716,558.20	0.01
3965649A6	DLR KREDIT A/S COVERED	Non-U.S. Developed	5.00	01/01/2010	EUR	AA+	34,000,000.000	100.1925	48,875,371.96	0.01
3965649C2	DLR KREDIT BULLET	Non-U.S. Developed	4.00	01/01/2010	DKK	AA+	100,000,000.000	100.0000	19,281,754.64	0.01
5857219A3	ASF BD	Non-U.S. Developed	5.63	07/04/2022	EUR	BAA+	1,300,000.000	107.3390	2,002,058.86	9.32
61745F9Y6	MORGAN STANLEY MTN FRN	Non-U.S. Developed	4.40	08/08/2012	AUD	A	15,900,000.000	96.1810	13,753,562.78	0.06
78442PCW4	SLM CORP SR UNSEC	Non-U.S. Developed	3.93	08/25/2010	CAD	BAA-	3,000,000.000	93.2368	2,668,101.47	0.63
8656229M8	SUMITOMO MIT 6ML+55 (6/2/11) 225	Non-U.S. Developed	1.05	06/29/2049	JPY	A	700,000,000.000	95.9890	7,217,605.67	-0.06
922070099	STIF FUND (DKK)	Non-U.S. Developed	0.00	12/31/2015	DKK	A1+	1.310	91.0563	0.25	0.00
94974Y9D4	WELLS FARGO & COMPANY SR UNSEC EMTN	Non-U.S. Developed	0.68	02/07/2011	GBP	AA-	5,000,000.000	98.8840	7,984,135.72	0.08
879403AP8	TELEFONOS DE MEXICO S.A. GLBL NT	Emerging Markets	4.75	01/27/2010	USD	A-	3,950,000.000	100.3750	3,964,812.50	0.12
89354FAD3	TRANSNEFT (TRANSCAPIT) SECURED 144A	Emerging Markets	7.70	08/07/2013	USD	BAA+	19,200,000.000	107.7247	20,683,142.40	3.22
SWPC175E6	BRAZIL EM SP 09/21/09 BRC	Emerging Markets	1.00	12/20/2010	USD	BAA-	35,200,000.000	0.4065	143,105.10	0.00
SWPC176E5	MEXICO EM SP 09/21/09 BRC	Emerging Markets	1.00	12/20/2010	USD	BAA+	24,800,000.000	0.3389	84,053.92	0.00
SWPC184E5	MEXICO EM SP 09/21/09 DUB	Emerging Markets	1.00	12/20/2010	USD	BAA+	23,600,000.000	0.3389	79,986.80	0.00
SWPC185E4	BRAZIL EM SP 09/21/09 DUB	Emerging Markets	1.00	12/20/2010	USD	BAA-	25,200,000.000	0.4065	102,450.24	0.00
SWU046448	IRS BRL ZCS R 11.36/CDI 09/21/09 GLM	Emerging Markets	11.36	01/02/2012	BRL	BAA+	128,300,000.000	-0.1619	(119,184.24)	1.78
SWU046455	IRS BRL ZCS R 11.36/CDI 09/21/09 MLC	Emerging Markets	11.36	01/02/2012	BRL	BAA+	22,000,000.000	-0.1619	(20,436.89)	1.78
13062TH49	CA REF AMBAC	Municipal/Other	4.50	08/01/2028	USD	A	600,000.000	87.4770	524,862.00	14.55
13063A4Y7	CA ST	Municipal/Other	6.00	04/01/2038	USD	A	100,000.000	101.9770	101,977.00	12.68
13063A5F7	CA TXB-VAR PURP 1	Municipal/Other	5.65	04/01/2039	USD	A	10,100,000.000	102.3310	10,335,431.00	3.05
13063A5G5	CA TXB-VAR PURP BAB	Municipal/Other	7.55	04/01/2039	USD	A	3,850,000.000	97.0070	3,734,769.50	11.75
13063AVC5	CA ST-VAR PURP	Municipal/Other	5.00	12/01/2037	USD	A	40,000.000	90.1960	36,078.40	15.01
23324D201	DG FUNDING TRUST FRN PFD 144A	Municipal/Other	2.53	12/31/2049	USD	AAA	328.000	8,873.0281	2,910,353.20	0.25
235241LT1	DALLAS RAPID TRN SR BAB	Municipal/Other	6.25	12/01/2034	USD	AAA	1,900,000.000	99.9800	1,899,620.00	10.08
544646DP4	LA USD-REF-SER A-1 FSA	Municipal/Other	4.50	07/01/2024	USD	AAA	700,000.000	100.4410	703,087.00	10.87
544646DR0	LA USD-REF-SER A-1 MBIA	Municipal/Other	4.50	01/01/2028	USD	AA-	700,000.000	94.1720	659,204.00	14.43
635405AW3	NATIONAL CITY / PNC CORP CONVERT	Municipal/Other	4.00	02/01/2011	USD	A	46,904,000.000	102.3750	48,017,970.00	1.10
646136WV9	NJ TRN-TXB-B-BLD AMER BAB	Municipal/Other	6.88	12/15/2039	USD	AA-	500,000.000	102.8230	514,115.00	10.51
646139W35	NJ TPK-F-TXB-BUILD AM BAB	Municipal/Other	7.41	01/01/2040	USD	A+	1,000,000.000	112.0760	1,120,760.00	12.90
678504LU3	OK AGRIC TXB-BANS	Municipal/Other	2.55	08/01/2011	USD	AA-	3,000,000.000	100.4520	3,013,560.00	1.02
697511AY9	PALOMAR CLG-A-ELECTIO FSA	Municipal/Other	4.75	05/01/2032	USD	AAA	500,000.000	97.3100	486,550.00	13.40
822582AG7	SHELL INTERNATIONAL FIN CO GTD	Municipal/Other	1.30	09/22/2011	USD	AA+	35,400,000.000	100.3004	35,506,341.60	1.69
8336519U8	SOCIETE GENERALE SCF COVERED EMTN	Municipal/Other	1.03	06/19/2013	USD	AAA	10,000,000.000	98.3450	9,834,500.00	0.18
882721CR2	TX ST-TRN-A-MOBILITY	Municipal/Other	4.75	04/01/2035	USD	AA+	3,800,000.000	100.1310	3,804,978.00	13.45
882721S79	TX TRN COMM-MOBILITY	Municipal/Other	4.75	04/01/2037	USD	AA+	400,000.000	99.9930	399,972.00	14.19
902973AM8	US BANCORP CONVERT FRN	Municipal/Other	0.00	12/11/2035	USD	AA-	26,625,000.000	98.6250	26,258,906.25	0.70
949746804	WELLS FARGO & CO CONV NEW MONEY L	Municipal/Other	7.50	12/31/2049	USD	A-	10,000.000	918.0000	9,180,000.00	2.92
949746PM7	WELLS FARGO & CO JR SUBORD K	Municipal/Other	7.98	03/29/2049	USD	A-	200,000.000	100.7500	201,500.00	5.62
313385TE6	FEDERAL HOME LOAN BANK DISC NT	Net Cash Equivalents	0.08	02/17/2010	USD	A1+	1,700,000.000	99.9987	1,699,977.33	0.13
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.52	05/01/2010	USD	AAA	87,933,570.543	10.0120	880,390,908.27	0.17
894061795	OPTION MAINTENANCE STIF	Net Cash Equivalents	4.40	12/31/2015	USD		33,075.000	100.0000	33,075.00	0.00
899100499	FINL FUTURES MAINTENANCE ACCT	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	1.000	100.0000	1.00	0.00
908004690	STATE STREET OVERNIGHT RATE AUD	Net Cash Equivalents	0.35	12/31/2015	AUD	A1+	346,037.990	101.5900	311,209.31	0.00
911029890	STIF FUND (CNY)	Net Cash Equivalents	0.00	12/01/2015	CNY	A1+	1.000	81.9240	0.15	0.00
914025192	STIF FUND (BRL)	Net Cash Equivalents	0.00	12/01/2015	BRL	A1+	1.000	85.4168	0.57	0.00
920070091	STIF FUND (CAD)	Net Cash Equivalents	0.00	12/31/2015	CAD	A1+	1.000	66.0461	0.95	0.00
923014898	STIF FUND (CLP)	Net Cash Equivalents	0.00	12/31/2015	CLP	A1+	1.000	0.0000	0.00	0.00
929072692	STATE STREET STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	135,128.440	95.9366	193,875.40	0.00
948078092	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/31/2015	JPY	A1+	616,780,051.000	77.8354	6,625,275.80	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
952070092	STIF FUND (MXN)	Net Cash Equivalents	0.00	12/31/2015	MXN	A1+	1.000	378.6066	0.08	0.00
956077093	STIF FUND (NZD)	Net Cash Equivalents	0.00	12/31/2015	NZD	A1+	1.000	79.7086	0.73	0.00
960002293	STIF FUND (NOK)	Net Cash Equivalents	0.00	12/01/2015	NOK	A1+	1.000	92.4288	0.17	0.00
967070095	STIF FUND (PLN)	Net Cash Equivalents	0.00	12/01/2015	PLN	A1+	1.000	94.4361	0.35	0.00
968061499	STIF FUND (SGD)	Net Cash Equivalents	0.00	12/01/2015	SGD	A1+	1.000	91.2568	0.71	0.00
971070099	STIF FUND (RUB)	Net Cash Equivalents	0.00	12/01/2015	RUB	A1+	1.000	121.2540	0.03	0.00
972007009	STIF FUND (ZAR)	Net Cash Equivalents	0.00	12/01/2015	ZAR	A1+	1.000	125.1838	0.14	0.00
974014896	STIF FUND (KRW)	Net Cash Equivalents	0.00	12/01/2015	KRW	A1+	1.000	0.0000	0.00	0.00
980040091	STIF FUND (SEK)	Net Cash Equivalents	0.00	12/01/2015	SEK	A1+	1.000	714.0100	0.14	0.00
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	7,065,483.340	100.0000	7,065,483.34	0.00
984074096	STIF FUND (CHF)	Net Cash Equivalents	0.00	12/31/2015	CHF	A1+	9,251.000	88.7187	8,948.97	0.00
988072690	STATE STREET STIF FUND (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	12,188.910	125.1603	19,683.25	0.00
AUD0011A4	AUSTRALIAN DOLLARS	Net Cash Equivalents	0.00	01/11/2010	USD		(12,704,000.000)	1.1132	(11,412,134.92)	0.00
CAD0021B2	CANADIAN DOLLAR	Net Cash Equivalents	0.00	01/21/2010	USD		(2,892,000.000)	1.0483	(2,758,686.48)	0.00
CCS309014	CCS USD R US3ML/GBP3ML-13 GLM	Net Cash Equivalents	0.28	02/07/2011	USD	AAA	18,831,250.000	100.0398	18,838,738.62	0.11
CCS309022	CCS GBP P US3ML/GBP3ML-13 GLM	Net Cash Equivalents	0.47	02/07/2011	GBP	AAA	(11,500,000.000)	100.0682	(18,583,428.15)	0.11
CCSLHTUSC	CASH COLLATERAL TBA SLH USD	Net Cash Equivalents	0.00	12/31/2060	USD		300,000.000	100.0000	300,000.00	0.00
CLP0050A1	CHILEAN PESO-NDF	Net Cash Equivalents	0.00	02/19/2010	USD		331,548,700.000	506.2333	654,932.57	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		58,733,116.210	6.8209	8,610,799.22	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		(58,733,116.210)	6.8209	(8,610,799.21)	0.00
CNY0158A8	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	06/07/2010	USD		44,115,138.920	6.8130	6,475,135.79	0.00
CNY0321A0	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/17/2010	USD		50,696,002.710	6.7768	7,480,872.50	0.00
CNY0327A4	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/23/2010	USD		6,799,246.500	6.7753	1,003,541.79	0.00
CSH00JPM2	CASH COLLATERAL FUTS JPM USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	0.000	0.0000	0.00	0.00
CSH00JPM2	CASH COLLATERAL FUTS JPM USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	224,000.000	100.0000	224,000.00	0.00
CSH00SAL0	CASH COLLATERAL FUTS SAL USD	Net Cash Equivalents	0.04	12/31/2060	USD	A1+	0.000	0.0000	0.00	0.00
DKK0004B2	DKK - USD 01/04/2010	Net Cash Equivalents	0.00	01/04/2010	USD		(231,887,123.900)	5.1865	(44,709,595.90)	0.00
DKK0027B5	DANISH KRONER	Net Cash Equivalents	0.00	01/27/2010	USD		5,173,000.000	5.1881	997,097.37	0.00
DKK0027B5	DANISH KRONER	Net Cash Equivalents	0.00	01/27/2010	USD		(3,495,000.000)	5.1881	(673,662.35)	0.00
EUR0004B2	EUR - USD 01/04/2010	Net Cash Equivalents	0.00	01/04/2010	USD		31.950	0.6970	45.84	0.00
EUR0004B2	EUR - USD 01/04/2010	Net Cash Equivalents	0.00	01/04/2010	USD		(107,788,989.250)	0.6970	(154,649,484.06)	0.00
EUR0008B8	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	01/08/2010	USD		4,964,000.000	0.6970	7,122,022.75	0.00
EUR0026B6	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	01/26/2010	USD		4,487,000.000	0.6970	6,437,506.55	0.00
EUR0049D5	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	02/18/2010	USD		(35,993,000.000)	0.6970	(51,637,144.08)	0.00
EUR0076C3	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	03/17/2010	USD		19,012,000.000	0.6971	27,274,122.72	0.00
GBP0013A5	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/13/2010	USD		200,000.000	0.6193	322,945.26	0.00
GBP0027A9	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/27/2010	USD		(5,915,000.000)	0.6194	(9,550,319.61)	0.00
JPY0014B8	JAPANESE YEN	Net Cash Equivalents	0.00	01/14/2010	USD		1,400,000,000.000	93.0880	15,039,524.89	0.00
JPY0025A7	JAPANESE YEN	Net Cash Equivalents	0.00	01/25/2010	USD		(2,872,009,000.000)	93.0826	(30,854,418.81)	0.00
JPY0088A1	JAPANESE YEN	Net Cash Equivalents	0.00	03/29/2010	USD		(8,940,000,000.000)	93.0503	(96,077,102.07)	0.00
MXN0112A2	MEXICAN NUEVO PESO	Net Cash Equivalents	0.00	04/22/2010	USD		343,073,007.940	13.2325	25,926,631.30	0.00
SGD0042A9	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	02/11/2010	USD		26,000.000	1.4047	18,509.55	0.00
SGD0076A8	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	03/17/2010	USD		76,694.720	1.4051	54,582.41	0.00
SGD0167A8	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	06/16/2010	USD		44,000.000	1.4060	31,295.12	0.00
SLHC0USL2	SLH COLLATERAL DOM FWD LIBAILITY	Net Cash Equivalents	0.00	12/31/2060	USD		(300,000.000)	100.0000	(300,000.00)	0.00
SLHOPNTA4	SLH OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		852,253.520	30.0000	255,676.06	0.00
SWU0574J2	IRS AUD R 3MBB/4.5 06/15/11 UAG	Net Cash Equivalents	4.50	06/15/2012	AUD	AAA	141,300,000.000	-1.0939	(1,390,044.60)	0.89
UTPA02464	U S TIPS REPO	Net Cash Equivalents	0.00	01/04/2010	USD	AAA	57,900,000.000	100.0000	57,900,000.00	0.00
UYR0077A0	GERMAN PFAND GGBD (USD) REPO	Net Cash Equivalents	0.45	03/18/2010	USD	AAA	100,000,000.000	100.0000	100,000,000.00	0.00
UYR0078A9	GERMAN PFAND GGBD (USD) REPO	Net Cash Equivalents	0.45	03/19/2010	USD	AAA	100,000,000.000	100.0000	100,000,000.00	0.00
ZAR0049A2	SOUTH AFRICAN RAND	Net Cash Equivalents	0.00	02/18/2010	USD		23,785,887.780	7.4327	3,200,183.81	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
	TOTAL SECURITIES POSITIONS HELD								9,428,538,517.55	
	UNINVESTED CASH PLUS RECEIVABLES								39,066,161.90	
	NET UNSETTLED TRADES								429,146,442.04	
	NET FUTURES HELD								0.00	
	BROKER CASH COLLATERAL RECEIVED								(66.96)	
	ACCOUNTING MARKET VALUE								9,896,751,054.53	