

PORTFOLIO HOLDINGS FOR PIMCO SMALL CAP STOCKSPUS TR FUND

(As of Sep 30, 2009)

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

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

The PIMCO Small Cap StocksPLUS TR Fund will normally invest substantially all of its assets in Russell 2000 Index derivatives, backed by a diversified portfolio of Fixed Income Instruments. Use of derivative instruments may involve certain costs and risks such as liquidity risk, interest rate risk, market risk, credit risk, management risk and the risk that a fund could not close out a position when it would be most advantageous to do so. Portfolios investing in derivatives could lose more than the principal amount invested in these instruments.

Though the Fund does not normally invest directly in Russell 2000 Index securities, when Russell 2000 Index derivatives appear to be overvalued relative to the Russell 2000 Index, the Fund may invest all of its assets in a "basket" of Russell 2000 Index stocks. The Fund also may invest in exchange traded funds based on the Russell 2000 Index. The Fund may invest in high yield securities, and in securities denominated in foreign currencies. 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. Investing in non-U.S. securities entails additional risks, including political and economic risk and the risk of currency fluctuations; these risks may be enhanced in emerging markets. The Fund will normally hedge at least 75% of its exposure to foreign currency to reduce the risk of loss due to fluctuations in currency exchange rates.

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CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
17313JAE9	CITIGROUP INC FDIC GTD	Government Related	2.13	04/30/2012	USD	AAA	200,000.000	101.4786	202,957.20	2.51
17314JAA1	CITIBANK NA FDIC GTD	Government Related	1.63	03/30/2011	USD	AAA	300,000.000	101.1691	303,507.30	1.47
302154AU3	EXPORT-IMPORT BK KOREA GLBL SR UNSE	Government Related	5.88	01/14/2015	USD	A	600,000.000	105.6641	633,984.60	4.54
31398ADD1	FNMA GLBL NT (200MM)	Government Related	5.95	06/21/2027	USD	AAA	4,000,000.000	106.3779	4,255,116.00	4.54
317U231B9	IRO USD 10Y C 3.0000 11/23/09 RYL	Government Related	0.00	11/23/2009	USD	AAA	(3,000,000.000)	0.3094	(9,280.80)	8.76
317U234B6	IRO USD 10Y P 4.3500 11/23/09 DUB	Government Related	0.00	11/23/2009	USD	AAA	(2,800,000.000)	0.1876	(5,252.52)	8.37
317U241B7	IRO USD 10Y P 4.3500 11/23/09 MLC	Government Related	0.00	11/23/2009	USD	AAA	(11,600,000.000)	0.1876	(21,760.44)	8.37
36967HAD9	GECC GLBL FDIC GTD	Government Related	3.00	12/09/2011	USD	AAA	900,000.000	103.5507	931,956.30	2.12
36967HAL1	GECC GLBL FDIC GTD	Government Related	1.80	03/11/2011	USD	AAA	200,000.000	101.2780	202,556.00	1.41
500630BN7	KOREA DEVELOPMENT BANK FRN	Government Related	0.42	04/03/2010	USD	A	100,000.000	98.9446	98,944.60	0.13
83162CRL9	SBAP 2007-20L 1 PASS THRU	Government Related	5.29	12/01/2027	USD	AAA	177,687.570	106.8442	189,848.90	5.00
83162CRY1	SBAP 2008-20H 1	Government Related	6.02	08/01/2028	USD	AAA	2,915,807.830	111.7875	3,259,509.55	3.50
83162CSG9	SBAP 2009-20A 1	Government Related	5.72	01/01/2029	USD	AAA	2,754,953.800	110.1519	3,034,634.51	4.00
912795T43	U S TREASURY BILLS	Government Related	0.25	02/25/2010	USD	AAA	17,000.000	99.9481	16,991.18	0.39
912795T68	U S TREASURY BILLS	Government Related	0.21	03/11/2010	USD	AAA	47,000.000	99.9374	46,970.58	0.43
912795UL3	CASH MGMT BILL	Government Related	0.20	04/01/2010	USD	AAA	760,000.000	99.9160	759,361.60	0.48
912810PX0	U S TREASURY BOND	Government Related	4.50	05/15/2038	USD	AAA	65,000.000	107.6407	69,966.46	16.84
912810PX0	U S TREASURY BOND	Government Related	4.50	05/15/2038	USD	AAA	2,735,000.000	107.6407	2,943,973.15	16.84
912810QB7	U S TREASURY BOND	Government Related	4.25	05/15/2039	USD	AAA	411,000.000	103.4844	425,320.88	17.40
912810QB7	U S TREASURY BOND	Government Related	4.25	05/15/2039	USD	AAA	6,289,000.000	103.4844	6,508,133.92	17.40
912810QC5	U S TREASURY BOND	Government Related	4.50	08/15/2039	USD	AAA	8,000.000	107.8438	8,627.50	17.27
912810QC5	U S TREASURY BOND	Government Related	4.50	08/15/2039	USD	AAA	192,000.000	107.8438	207,060.10	17.27
912828KL3	U S TREASURY NOTE	Government Related	0.88	04/30/2011	USD	AAA	51,000.000	100.3047	51,155.40	1.57
SWU0065M1IRS	USD R 3ML/3.45 08/05/09 MYC	Government Related	3.45	08/05/2011	USD	AAA	600,000.000	4.1108	24,664.74	1.73
SWU0067M1IRS	USD R 3ML/3.45 08/05/09 BRC	Government Related	3.45	08/05/2011	USD	AAA	500,000.000	4.1108	20,553.95	1.73
SWU0071M1IRS	USD R 3ML/3.45 08/05/09 JPM	Government Related	3.45	08/05/2011	USD	AAA	700,000.000	4.1108	28,775.53	1.73

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
SWU0200L9	IRS USD R 3ML/3.0 12/16/09 RYL	Government Related	3.00	12/16/2011	USD	AAA	6,800,000.000	2.8575	194,310.00	1.98
SWU0472L0	IRS USD R 3ML/4.0 12/16/09 MYC	Government Related	4.00	12/16/2019	USD	AAA	2,100,000.000	3.8285	80,397.87	8.46
SWU0491L7	IRS USD R 3ML/4.0 12/16/09 BOA	Government Related	4.00	12/16/2019	USD	AAA	700,000.000	3.8285	26,799.29	8.46
SWU0609K8	IRS USD R 3ML/3.45 08/05/09 RYL	Government Related	3.45	08/05/2011	USD	AAA	100,000.000	4.1108	4,110.79	1.73
SWU0714J3	IRS USD R 3ML/3.0 02/04/09 RYL	Government Related	3.00	02/04/2011	USD	AAA	1,500,000.000	2.8510	42,764.40	1.25
SWU0884L2	IRS USD R 3ML/3.0 12/16/09 BOA	Government Related	3.00	12/16/2011	USD	AAA	500,000.000	2.8575	14,287.50	1.98
TUZ900006	FIN FUT US 2YR CBT 12/31/2009	Government Related	0.00	01/01/2010	USD	AAA	800,000.000	108.4844	867,875.00	1.70
TYZ900008	FIN FUT US 10YR CBT 12/21/09	Government Related	6.00	12/22/2009	USD	AAA	4,100,000.000	118.3281	4,851,453.14	5.90
TYZ9C0039	CBOT ACAL USTN FUT 12/09 @ 121	Government Related	0.00	11/20/2009	USD	AAA	(200,000.000)	0.3594	(718.75)	5.90
TYZ9P0035	CBOT APUT USTN FUT 12/09 @ 115	Government Related	0.00	11/20/2009	USD	AAA	(200,000.000)	0.3906	(781.25)	5.90
USZ900009	FIN FUT US 30YR CBT 12/21/09	Government Related	0.00	12/22/2009	USD	AAA	5,800,000.000	121.3750	7,039,750.00	10.10
01F0506A9	FNMA TBA 5.00% OCT	Mortgage	5.00	10/14/2039	USD	AAA	(1,000,000.000)	103.2969	(1,032,969.00)	3.01
01F0506B7	FNMA TBA 5.00% NOV	Mortgage	5.00	11/12/2039	USD	AAA	(1,000,000.000)	102.9219	(1,029,219.00)	3.01
01F0606A8	FNMA TBA 6.00% OCT	Mortgage	6.00	10/14/2039	USD	AAA	(200,000.000)	105.5156	(211,031.20)	0.98
01F0606B6	FNMA TBA 6.00% NOV	Mortgage	6.00	11/12/2039	USD	AAA	(26,400,000.000)	105.2032	(27,773,644.80)	0.98
01N0526A6	GNMA I TBA 5.5% OCT	Mortgage	5.50	10/21/2039	USD	AAA	0.000	104.9219	0.00	2.09
01N0526B4	GNMA I TBA 5.5% NOV	Mortgage	5.50	11/19/2039	USD	AAA	1,800,000.000	104.5781	1,882,405.80	2.09
02005FAB3	ALLYA 2009-A A2 WM13 WC20.209 TALF 144	Mortgage	1.32	06/15/2011	USD	AAA	100,000.000	99.1094	99,109.40	1.25
02150PAB4	CWALT 2007-OA6 A1B 1MLIB+20	Mortgage	0.45	06/25/2037	USD	BAA	229,663.260	46.1371	105,959.97	0.00
02R0526A0	FHLMC TBA GOLD 5.50% OCT	Mortgage	5.50	10/14/2039	USD	AAA	0.000	104.6719	0.00	2.12
02R0526B8	FHLMC TBA GOLD 5.50% NOV	Mortgage	5.50	11/12/2039	USD	AAA	6,800,000.000	104.3164	7,093,515.88	2.12
02R0606A3	FHLMC TBA GOLD 6.00% OCT	Mortgage	6.00	10/14/2039	USD	AAA	900,000.000	105.5469	949,922.10	0.98
04541GLG5	ABSHE 2004-HE6 A1 1MLIB+27.5	Mortgage	0.52	09/25/2034	USD	AAA	1,050.700	70.6794	742.63	0.00
07389PAW0	BSABS 2006-AQ1 2A1 1MLIB+8	Mortgage	0.33	10/25/2036	USD	B-	10,644.710	90.8337	9,668.98	0.00
1248RHAA5	CBASS 2007-CB6 A1 1MLIB+12 144A	Mortgage	0.37	07/25/2037	USD	B	47,287.400	72.9785	34,509.64	0.00
126670ZL5	CWL 2006-6 2A2 1MLIB+18	Mortgage	0.43	09/25/2036	USD	A	173,059.290	74.3018	128,586.17	0.00
12668BDE0	CWALT 2005-76 2A1 1YCMT+100	Mortgage	1.90	02/25/2036	USD	B	24,178.460	52.2065	12,622.73	0.00
12669F6Z1	CWHL 2004-22 A3 ARM WM34 WC5.34	Mortgage	4.65	11/25/2034	USD	AAA	30,204.500	74.3400	22,454.03	0.75
12669GHG9	CWHL 2004-HYB9 1A1 ARM WM34 WC5.03	Mortgage	4.64	02/20/2035	USD	AAA	39,013.730	87.8342	34,267.40	0.75
172983AC2	CMLTI 2006-NC1 A2B 1MLIB+11	Mortgage	0.36	08/25/2036	USD	BA-	46,821.820	82.8734	38,802.84	0.00
17312GAA9	CMLTI 2007-AHL3 3A1 1MLIB+6	Mortgage	0.31	07/25/2045	USD	A-	113,184.200	66.9701	75,799.57	0.00
173145AA1	CMLTI 2008-RR1 A1A1 1MLIB+7 144A	Mortgage	0.32	01/25/2037	USD	AAA	27,444.700	85.5014	23,465.60	0.00
20046JAA0	COMM 2001-JF1A-A2F 1MLIB+50 144A	Mortgage	0.74	02/16/2034	USD	AAA	1,175,054.440	87.8285	1,032,032.69	1.51
23245PAA9	CWALT 2006-OA22 A1 1MLIB+16	Mortgage	0.41	02/25/2047	USD	BAA-	65,359.610	49.1783	32,142.75	0.00
31371NLH6	FNMA PASS THRU MTG #256928	Mortgage	6.00	10/01/2027	USD	AAA	75,053.920	106.5138	79,942.78	1.03
31385XGB7	FNMA PASS THRU DWARF #555594	Mortgage	5.00	07/01/2018	USD	AAA	91,714.260	106.3203	97,510.89	1.76
31392J3T4	FNR 2003-21 M SEQ WM17 WC5.4074	Mortgage	5.00	02/25/2017	USD	AAA	14,154.000	103.6137	14,665.48	1.00
31395PX49	FHR 2950 NA WM34 WC5.5557	Mortgage	4.25	09/15/2024	USD	AAA	12,022.980	100.9257	12,134.27	0.75
31397JAJ3	FHR 3335 BF 1MLIB+15	Mortgage	0.39	07/15/2019	USD	AAA	57,604.520	98.1505	56,539.12	0.00
31397JME1	FSPC T-75 A1 1MLIB+4	Mortgage	0.29	12/25/2036	USD	AAA	43,009.030	91.4334	39,324.63	0.00
31404J3K9	FNMA PASS THRU DWARF #770402	Mortgage	5.00	04/01/2019	USD	AAA	97,494.410	106.0078	103,351.69	1.76
31405SFA7	FNMA PASS THRU MTG #797661	Mortgage	5.00	09/01/2035	USD	AAA	2,150,674.550	103.6760	2,229,734.25	3.01
31407BFA2	FNMA PASS THRU MTG #825561	Mortgage	6.00	06/01/2035	USD	AAA	236,137.600	105.9906	250,283.72	0.98
31409APC7	FNMA PASS THRU MTG #865419	Mortgage	6.00	02/01/2036	USD	AAA	962,695.190	105.8031	1,018,561.59	0.98
31409D7J6	FNMA PASS THRU MTG #868597	Mortgage	6.00	04/01/2036	USD	AAA	3,187,968.560	105.8031	3,372,970.35	0.98
31410EQB7	FNMA PASS THRU MTG #887050	Mortgage	6.00	08/01/2036	USD	AAA	70,521.770	105.8031	74,614.24	0.98
31410FZ99	FNMA PASS THRU MTG #888268	Mortgage	6.00	03/01/2037	USD	AAA	1,511,307.530	105.8344	1,599,483.26	0.98
31410MX54	FNMA PASS THRU MTG #891800	Mortgage	6.00	06/01/2036	USD	AAA	3,729,900.900	105.8031	3,946,351.70	0.98
31410NMT2	FNMA PASS THRU MTG #892370	Mortgage	6.00	07/01/2036	USD	AAA	1,976,615.310	105.8031	2,091,320.77	0.98
31410WEE4	FNMA PASS THRU DWARF #899333	Mortgage	5.50	05/01/2022	USD	AAA	674,654.100	105.9297	714,658.98	1.32
31411CBE0	FNMA PASS THRU MTG #903737	Mortgage	6.00	10/01/2036	USD	AAA	566,726.950	105.8031	599,614.82	0.98

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31411DAF6	FNMA PASS THRU MTG #904606	Mortgage	6.00	12/01/2036	USD	AAA	76,793.810	105.8344	81,274.27	0.98
31412TPP2	FNMA PASS THRU MTG #934330	Mortgage	6.00	07/01/2038	USD	AAA	930,972.990	105.6256	983,346.04	0.98
31412XKB9	FNMA PASS THRU MTG #937790	Mortgage	6.00	06/01/2037	USD	AAA	0.000	105.5438	0.00	0.98
31413ANC3	FNMA PASS THRU MTG #939687	Mortgage	6.00	07/01/2037	USD	AAA	829,692.640	105.7094	877,062.90	0.98
31413BLE9	FNMA PASS THRU MTG #940525	Mortgage	6.00	07/01/2037	USD	AAA	66,174.970	105.7406	69,973.81	0.98
31413CHJ1	FNMA PASS THRU MTG #941333	Mortgage	6.00	07/01/2037	USD	AAA	28,480.650	105.7094	30,106.72	0.98
31413GBQ2	FNMA PASS THRU MTG #944747	Mortgage	6.00	07/01/2037	USD	AAA	262,276.380	105.7094	277,250.72	0.98
31413HLL0	FNMA PASS THRU MTG #945931	Mortgage	6.00	08/01/2037	USD	AAA	0.000	105.7094	0.00	0.98
31413JKQ6	FNMA PASS THRU MTG #946803	Mortgage	6.50	09/01/2037	USD	AAA	702,850.520	107.0667	752,518.86	0.82
31413JUE2	FNMA PASS THRU MTG #947081	Mortgage	6.00	10/01/2037	USD	AAA	1,444,788.540	105.7406	1,527,728.07	0.98
31413KFD8	FNMA PASS THRU MTG #947564	Mortgage	6.00	10/01/2037	USD	AAA	0.000	105.7406	0.00	0.98
31413KG96	FNMA PASS THRU MTG #947624	Mortgage	6.00	10/01/2037	USD	AAA	1,060,836.430	105.7094	1,121,403.56	0.98
31413QSH2	FNMA PASS THRU MTG #952420	Mortgage	6.00	09/01/2037	USD	AAA	492,620.470	105.7406	520,899.84	0.98
31413QXJ2	FNMA PASS THRU MTG #952581	Mortgage	6.00	08/01/2027	USD	AAA	117,248.800	106.4834	124,850.49	1.03
31413SHC1	FNMA PASS THRU MTG #953927	Mortgage	6.00	12/01/2037	USD	AAA	701,037.560	105.7094	741,062.42	0.98
31413T2P6	FNMA PASS THRU MTG #955382	Mortgage	6.00	11/01/2037	USD	AAA	3,139,710.910	105.7094	3,318,968.76	0.98
31413TF80	FNMA PASS THRU MTG #954791	Mortgage	6.00	11/01/2037	USD	AAA	895,630.210	105.7406	947,044.76	0.98
31413TKF8	FNMA PASS THRU MTG #954894	Mortgage	6.00	11/01/2037	USD	AAA	1,077,069.630	105.7094	1,138,563.57	0.98
31413TNW8	FNMA PASS THRU MTG #955005	Mortgage	6.00	09/01/2037	USD	AAA	1,721,435.040	105.7094	1,819,718.22	0.98
31413USB6	FNMA PASS THRU MTG #956014	Mortgage	6.00	11/01/2037	USD	AAA	816,720.140	105.7094	863,349.76	0.98
31413USE0	FNMA PASS THRU MTG #956017	Mortgage	6.00	11/01/2037	USD	AAA	830,300.670	105.7406	877,964.91	0.98
31413VBB2	FNMA PASS THRU MTG #956434	Mortgage	6.00	12/01/2037	USD	AAA	906,885.090	105.7094	958,662.56	0.98
31413VTQ0	FNMA PASS THRU MTG #956959	Mortgage	6.00	12/01/2037	USD	AAA	66,012.960	105.7094	69,781.89	0.98
31413YNV9	FNMA PASS THRU MTG #959504	Mortgage	6.00	12/01/2037	USD	AAA	2,334,902.970	105.7094	2,468,211.33	0.98
31414GYU7	FNMA PASS THRU MTG #966123	Mortgage	6.00	10/01/2037	USD	AAA	2,418,262.200	105.7406	2,557,084.96	0.98
31414J6F5	FNMA PASS THRU MTG #968070	Mortgage	6.00	01/01/2038	USD	AAA	930,650.250	105.7094	983,784.56	0.98
31414JJ20	FNMA PASS THRU MTG #967481	Mortgage	6.00	12/01/2037	USD	AAA	21,390.790	105.7094	22,612.07	0.98
31414LAA6	FNMA PASS THRU MTG #969001	Mortgage	6.00	02/01/2038	USD	AAA	299,748.570	105.6256	316,611.30	0.98
31414LVV7	FNMA PASS THRU MTG #969628	Mortgage	6.00	01/01/2038	USD	AAA	252,961.940	105.7406	267,483.47	0.98
31414LYA0	FNMA PASS THRU MTG #969705	Mortgage	6.00	03/01/2038	USD	AAA	949,574.340	105.6256	1,002,993.83	0.98
31414MYY9	FNMA PASS THRU DWARF #970531	Mortgage	5.00	10/01/2023	USD	AAA	606,768.900	105.0178	637,215.43	1.76
31414SBC6	FNMA PASS THRU MTG #974435	Mortgage	6.00	03/01/2038	USD	AAA	908,089.580	105.6256	959,175.30	0.98
31414TCN9	FNMA PASS THRU MTG #975377	Mortgage	6.00	06/01/2038	USD	AAA	933,003.650	105.6256	985,490.93	0.98
31415MM69	FNMA PASS THRU MTG #984281	Mortgage	6.00	05/01/2038	USD	AAA	65,666.790	105.7094	69,415.95	0.98
31415TAM2	FNMA PASS THRU DWARF #988412	Mortgage	5.50	09/01/2023	USD	AAA	88,416.720	105.9241	93,654.58	1.32
31416CLT1	FNMA PASS THRU MTG #995938	Mortgage	6.00	01/01/2039	USD	AAA	1,128,866.530	105.8344	1,194,729.12	0.98
34528BAC1	FORDO 2008-A A2 1MLIB+60	Mortgage	0.84	07/15/2010	USD	AAA	4,555.290	100.0153	4,555.99	0.00
36228CZS5	GSMS 2007-EOP A1 1MLIB+9 144A	Mortgage	0.34	03/06/2020	USD	AAA	60,908.760	92.0988	56,096.24	0.00
362341XG9	GSR 2005-AR7 6A1 ARM WM35 WC5.5	Mortgage	5.24	11/25/2035	USD	AAA	72,052.410	88.6186	63,851.84	2.00
36291UTM7	GNMA PASS THRU SGL FAML #638756X	Mortgage	6.00	06/15/2037	USD	AAA	208,916.280	105.8125	221,059.54	0.98
36291UTY1	GNMA PASS THRU SGL FAML #638767X	Mortgage	6.00	07/15/2037	USD	AAA	701,127.080	105.8125	741,880.09	0.98
36829JAA9	GEWMC 2006-1 A2A STEP 1MLIB+4	Mortgage	0.29	08/25/2036	USD	B-	1,140.500	62.9319	717.74	0.00
41162GAA0	HVMLT 2006-11 A1A ARM 1MLIB+17	Mortgage	0.42	12/19/2036	USD	B-	2,320,999.370	48.7811	1,132,209.26	0.00
43710BAB2	INABS 2007-A 2A1 1MLIB+13	Mortgage	0.38	04/25/2047	USD	A	88,023.460	91.1647	80,246.32	0.00
43710EAC4	INABS 2007-B 2A1 1MLIB+8	Mortgage	0.33	07/25/2037	USD	A+	26,993.150	96.6176	26,080.13	0.00
43812TAB0	HAROT 2008-1 A2	Mortgage	3.77	09/20/2010	USD	AAA	168,695.940	100.3851	169,345.66	0.25
45257BAB6	IMSA 2006-4 A2A SEQ 1ML+8	Mortgage	0.33	01/25/2037	USD	B-	5,497.640	73.0768	4,017.50	0.00
45668GAA0	INDX 2006-AR14 1A1A STEP 1MLIB+9	Mortgage	0.34	11/25/2046	USD	CAA	7,394.110	90.6804	6,705.01	0.00
466247LZ4	JPMMT 2005-A1 6T1 ARM WM33 WC5.2725	Mortgage	5.01	02/25/2035	USD	AAA	48,354.300	95.8549	46,349.97	2.00
46630KAR7	JPMAC 2007-HE1 AV1 1MLIB+6	Mortgage	0.31	03/25/2047	USD	BA	44,186.800	68.7715	30,387.93	0.00
52521TAA5	LBFRC 2006-LLFA A1 144A 1MLIB+8	Mortgage	0.32	09/15/2021	USD	AAA	11,969.140	89.1236	10,667.33	0.28

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52522DAA9	LXS 2006-16N A1A 1MLIB+8	Mortgage	0.33	11/25/2046	USD	AAA	6,747.410	87.9164	5,932.08	0.00
52523KAA2	LXS 2006-17 WF11 1MLIB+12	Mortgage	0.37	11/25/2036	USD	AAA	322.930	98.9365	319.50	0.00
54251WAB8	LBMLT 2006-9 2A1 STEP 1MLIB+6	Mortgage	0.31	10/25/2036	USD	BAA	1,086.170	98.8981	1,074.20	0.00
61749KAB9	MSAC 2006-WMC2 A2FP 1MLIB+5	Mortgage	0.30	07/25/2036	USD	B	13,080.350	60.7753	7,949.62	0.00
70069FCB1	PPSI 2004-MCW1 A1 1MLIB+31.25	Mortgage	0.56	10/25/2034	USD	AAA	5,826.050	90.0686	5,247.44	0.00
83611DAA6	SVHE 2006-NLC1 A1 144A 1MLIB+6	Mortgage	0.31	11/25/2036	USD	CAA	20,744.770	65.3001	13,546.36	0.00
86360DAA2	SASC 2006-11 A1 FRN WC35WC5.1284	Mortgage	3.83	10/25/2035	USD	AAA	9,835.540	60.9050	5,990.34	0.00
872224AB6	TBW 2006-4 A1B 1MLIB+10	Mortgage	0.35	09/25/2036	USD	AAA	283.220	98.1862	278.08	0.00
933638AB4	WAMU 2006-AR19 1A1A 12MTA+73	Mortgage	1.63	01/25/2047	USD	AAA	70,566.590	46.9623	33,139.69	0.00
93363RAB2	WAMU 2006-AR13 2A 11COF+150	Mortgage	2.97	10/25/2046	USD	AAA	16,730.670	53.6970	8,983.87	0.00
93363TAB8	WAMU 2006-AR11 2A COFI+150 ARM	Mortgage	3.10	09/25/2046	USD	AA	6,592.680	52.0636	3,432.39	0.00
93934EAC9	WAMU 2003-R1 A3 1MLIB+32	Mortgage	0.89	12/25/2027	USD	AAA	40,190.360	75.1622	30,207.95	0.00
00182EAJ8	ANZ NATIONAL INTL NZ 144A BK GTD	Invest. Grade Credit	6.20	07/19/2013	USD	AA	400,000.000	109.5152	438,060.80	3.45
020002AV3	ALLSTATE CORP VAR FRN	Invest. Grade Credit	6.13	05/15/2067	USD	BAA+	200,000.000	82.0000	164,000.00	4.53
02003MBQ6	ALLSTATE LIFE GLBL FN TRST MTN	Invest. Grade Credit	5.38	04/30/2013	USD	AA-	1,000,000.000	106.5267	1,065,267.00	3.30
02580ECA9	AMERICAN EXPRESS BK FSB SR UNS BKNT	Invest. Grade Credit	0.32	07/13/2010	USD	A	800,000.000	98.0623	784,498.40	0.02
02635PTS2	AMERICAN GEN FIN MTN	Invest. Grade Credit	6.90	12/15/2017	USD	BAA-	100,000.000	70.0364	70,036.40	5.99
026874BT3	AIG GLBL SR UNSECURED WI	Invest. Grade Credit	8.25	08/15/2018	USD	A-	1,800,000.000	85.1088	1,531,958.40	6.23
02687QDG0	AIG MTN SR UNSEC	Invest. Grade Credit	5.85	01/16/2018	USD	A-	100,000.000	72.5098	72,509.80	6.37
031162AY6	AMGEN INC BD	Invest. Grade Credit	6.90	06/01/2038	USD	A+	100,000.000	122.1564	122,156.40	14.13
05565AAA1	BNP PARIBAS SUB NT 144A FRN	Invest. Grade Credit	5.19	06/29/2049	USD	AA-	130,000.000	79.3794	103,193.22	3.18
060505CN2	BANK OF AMERICA CORP SUBORDINATED	Invest. Grade Credit	0.77	08/15/2016	USD	A-	400,000.000	82.4340	329,736.00	-0.52
060505CY8	BANK OF AMERICA CORP SR UNSECUR FR	Invest. Grade Credit	0.55	02/12/2010	USD	A	100,000.000	99.9623	99,962.30	0.25
06051GEA3	BANK OF AMERICA CORP SR NT	Invest. Grade Credit	6.50	08/01/2016	USD	A	800,000.000	105.2598	842,078.40	5.68
06479XAA4	BANK OF SCOTLAND PLC SR UNSECURED	Invest. Grade Credit	4.88	04/15/2011	USD	AA	600,000.000	101.3606	608,163.60	1.48
06738GUZ1	BARCLAYS BANK PLC SR NT	Invest. Grade Credit	5.45	09/12/2012	USD	AA-	400,000.000	107.5347	430,138.80	2.76
06739GAE9	BARCLAYS BANK PLC SUBORD 144A	Invest. Grade Credit	6.05	12/04/2017	USD	A	100,000.000	100.7973	100,797.30	6.60
073902BR8	BEAR STEARNS CO INC GLBL NT	Invest. Grade Credit	7.63	12/07/2009	USD	AA-	700,000.000	101.1874	708,311.80	0.18
073902MM7	JPM BEAR STEARNS CO INC FRN SR UNSEC	Invest. Grade Credit	0.65	08/15/2011	USD	AA-	100,000.000	99.5635	99,563.50	0.11
073902RU4	BEAR STEARNS CO INC GLBL SR UNSEC	Invest. Grade Credit	7.25	02/01/2018	USD	AA-	300,000.000	114.3863	343,158.90	6.57
073928W25	BEAR STEARNS CO INC MTN FRN SR NT	Invest. Grade Credit	0.55	05/18/2010	USD	AA-	200,000.000	100.0912	200,182.40	0.13
12479BAA0	COMMONWEALTH BANK AUST BD 144A	Invest. Grade Credit	6.02	03/29/2049	USD	AA-	100,000.000	83.1441	83,144.10	3.81
14912L3N9	CATERPILLAR FIN SERV CRP NT	Invest. Grade Credit	4.85	12/07/2012	USD	A	100,000.000	106.2640	106,264.00	2.99
172967CX7	CITIGROUP INC GLBL FRN NT	Invest. Grade Credit	0.58	05/18/2010	USD	A	1,000,000.000	99.5700	995,700.00	0.12
172967DP3	CITIGROUP INC GLBL SR UNSEC	Invest. Grade Credit	5.85	07/02/2013	USD	A	100,000.000	101.8857	101,885.70	3.42
172967DW8	CITIGROUP INC FRN	Invest. Grade Credit	0.31	12/28/2009	USD	A	1,500,000.000	99.8631	1,497,946.50	0.23
22541LBJ1	CREDIT SUISSE FB USA INC FRN	Invest. Grade Credit	0.64	08/15/2010	USD	AA+	100,000.000	100.1663	100,166.30	0.11
24702RAE1	DELL INC GLBL SR UNSECURED	Invest. Grade Credit	5.65	04/15/2018	USD	A	100,000.000	105.1395	105,139.50	6.97
2515299Z8	DEUTSCHE BANK AG SUB EMTN FRN	Invest. Grade Credit	0.74	02/17/2015	USD	AA	280,000.000	93.7500	262,500.00	-0.01
25214BAB0	DEXIA CREDIT LOCAL GOV GTD FRN 144A	Invest. Grade Credit	0.94	09/23/2011	USD	AA+	2,300,000.000	101.0171	2,323,393.30	0.23
25746UBF5	DOMINION RESOURCES INC FRN BD	Invest. Grade Credit	1.34	06/17/2010	USD	A-	400,000.000	100.6150	402,460.00	0.20
38141GEU4	GOLDMAN SACHS GROUP INC SUB NT	Invest. Grade Credit	5.63	01/15/2017	USD	A	10,000.000	100.8925	10,089.25	6.12
38141GFG4	GOLDMAN SACHS GROUP INC GLBL NT	Invest. Grade Credit	5.95	01/18/2018	USD	A+	100,000.000	103.9165	103,916.50	6.74
38141GFM1	GOLDMAN SACHS GROUP INC SR NT	Invest. Grade Credit	6.15	04/01/2018	USD	A+	100,000.000	105.3653	105,365.30	6.83
38144LAB6	GOLDMAN SACHS GROUP INC GLBL SR NT	Invest. Grade Credit	6.25	09/01/2017	USD	A+	100,000.000	105.9245	105,924.50	6.44
459200GJ4	IBM CORP GLBL SR UNSEC	Invest. Grade Credit	5.70	09/14/2017	USD	A+	400,000.000	110.3860	441,544.00	6.62
459745FS9	ILFC UNSEC	Invest. Grade Credit	5.13	11/01/2010	USD	BAA+	1,000,000.000	93.6613	936,613.00	1.06
45974VZZ4	ILFC SR MTN FRN	Invest. Grade Credit	0.63	05/24/2010	USD	BAA+	120,000.000	95.2734	114,328.08	0.13
46625HGY0	JP MORGAN CHASE & CO GLBL SR NT	Invest. Grade Credit	6.00	01/15/2018	USD	AA-	30,000.000	107.5085	32,252.55	6.75
494368BA0	KIMBERLY-CLARK CORP NT FRN	Invest. Grade Credit	0.59	07/30/2010	USD	A	100,000.000	100.1611	100,161.10	0.07
494550AY2	KINDER MORGAN ENER PART SR UNSEC	Invest. Grade Credit	5.95	02/15/2018	USD	BAA	100,000.000	104.7841	104,784.10	6.79

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50075NAU8	KRAFT FOODS INC NT	Invest. Grade Credit	6.13	02/01/2018	USD	BAA+	100,000.000	106.1411	106,141.10	6.74
55608JAA6	MACQUARIE GROUP LTD NT 144A	Invest. Grade Credit	7.30	08/01/2014	USD	A	500,000.000	106.8908	534,454.00	4.18
59018YN64	MERRILL LYNCH & CO NT MTN	Invest. Grade Credit	6.88	04/25/2018	USD	A	100,000.000	105.3399	105,339.90	6.69
59018YVA6	MERRILL LYNCH & CO FRN GLBL MTN	Invest. Grade Credit	0.69	02/05/2010	USD	A	2,700,000.000	100.0300	2,700,810.00	0.10
61532XBS4	MONUMENTAL GLOBAL FUNDNG NT 144A	Invest. Grade Credit	5.50	04/22/2013	USD	AA-	100,000.000	102.2720	102,272.00	3.27
617446V71	MORGAN STANLEY GLBL NT MTN	Invest. Grade Credit	6.25	08/28/2017	USD	A	100,000.000	104.2479	104,247.90	6.42
6325COAS0	NATIONAL AUSTRALIA BANK GOVT GTD 144	Invest. Grade Credit	2.55	01/13/2012	USD	AAA	1,000,000.000	101.9753	1,019,753.00	2.22
63866EBL3	NATIONWIDE LIFE GLBL FD NT 144A	Invest. Grade Credit	5.45	10/02/2012	USD	A+	700,000.000	99.3705	695,593.50	2.80
65473QAP8	NISOURCE FINANCE CORP FRN	Invest. Grade Credit	0.98	11/23/2009	USD	BAA-	300,000.000	99.9278	299,783.40	0.07
677415CM1	OHIO POWER COMPANY - IBC BD FRN	Invest. Grade Credit	0.46	04/05/2010	USD	BAA+	100,000.000	99.8687	99,868.70	0.00
68389XAC9	ORACLE CORP NT	Invest. Grade Credit	5.75	04/15/2018	USD	A	200,000.000	110.3716	220,743.20	6.99
74153WBJ7	PRICOA GLOBAL FUNDING 1 FRN 144A	Invest. Grade Credit	0.48	09/27/2013	USD	AA-	100,000.000	92.2490	92,249.00	0.09
74153WBN8	PRICOA GLOBAL FUNDING 1 NT FRN 144A	Invest. Grade Credit	0.59	01/30/2012	USD	AA-	100,000.000	94.6955	94,695.50	0.02
74153WBU2	PRICOA GLOBAL FUNDING 1 NT 144A	Invest. Grade Credit	1.13	06/04/2010	USD	AA-	700,000.000	99.3999	695,799.30	0.16
74254PYF3	PRINCIPAL LIFE INC FDG SR SEC MTN	Invest. Grade Credit	5.55	04/27/2015	USD	AA-	100,000.000	100.8070	100,807.00	4.88
74367FAJ7	PROTECTIVE LIFE SECD TR SR SECURED F	Invest. Grade Credit	0.41	11/09/2010	USD	AA-	1,200,000.000	90.4833	1,085,799.60	-0.04
749770AQ6	RABOBANK NEDERLAND SUB NT 144A	Invest. Grade Credit	11.00	06/29/2049	USD	AA	75,000.000	122.8420	92,131.50	6.34
758940AG5	REGIONS FINANCIAL CORP DOM SUB NT	Invest. Grade Credit	6.38	05/15/2012	USD	BAA	390,000.000	93.9243	366,304.77	2.44
78011CAC0	RBS GOVT GTD 144A	Invest. Grade Credit	2.63	05/11/2012	USD	AAA	2,300,000.000	101.5493	2,335,633.90	2.53
78011CAD8	RBS PLC GOVT GTD FRN 144A	Invest. Grade Credit	0.85	04/08/2011	USD	AAA	2,700,000.000	100.2872	2,707,754.40	0.11
80281YAA5	SANTANDER PERPETUAL BK GTD 144A	Invest. Grade Credit	6.67	10/29/2049	USD	A+	100,000.000	88.0786	88,078.60	5.18
833656AC5	SFEF GOVT GTD FOR 144A	Invest. Grade Credit	2.38	03/26/2012	USD	AAA	200,000.000	100.4193	200,838.60	2.41
833656AG6	SFEF GOVT GTD FOR 144A FRN	Invest. Grade Credit	0.71	07/16/2012	USD	AAA	1,000,000.000	98.8125	988,125.00	0.02
86722TAA0	SUNCOR ENERGY INC NT	Invest. Grade Credit	6.10	06/01/2018	USD	BAA+	200,000.000	104.6822	209,364.40	6.94
88319QL35	TEXTRON FIN CORP SR UNSEC FRN MTN	Invest. Grade Credit	0.52	02/25/2011	USD	BAA-	1,000,000.000	92.4849	924,849.00	0.10
8935268Z9	TRANS-CANADA PIPELINES SR UNSEC	Invest. Grade Credit	7.63	01/15/2039	USD	A-	400,000.000	128.0334	512,133.60	13.74
90264AAA7	UBS PFD FUNDING TRST V GLBL SUB	Invest. Grade Credit	6.24	05/29/2049	USD	A+	100,000.000	76.2000	76,200.00	3.26
902911AN6	USTOB INC SNR UNSEC	Invest. Grade Credit	5.75	03/01/2018	USD	BAA+	1,100,000.000	96.5408	1,061,948.80	6.78
907818DA3	UNION PACIFIC CORP SR UNSECURED	Invest. Grade Credit	5.70	08/15/2018	USD	BAA	100,000.000	108.0556	108,055.60	7.20
92343VAR5	VERIZON COMMUNICATIONS SR NT	Invest. Grade Credit	8.95	03/01/2039	USD	A	800,000.000	137.4655	1,099,724.00	12.91
92344SAQ3	VERIZON WIRELESS CAPITAL*EXCHANGE*	Invest. Grade Credit	3.03	05/20/2011	USD	A	100,000.000	103.5021	103,502.10	0.15
949746NX5	WELLS FARGO & CO SR UNSEC	Invest. Grade Credit	5.63	12/11/2017	USD	AA-	100,000.000	105.2114	105,211.40	6.76
SWPC01W8	CDX IG9 10Y 30-100% SP JPM	Invest. Grade Credit	0.55	12/20/2017	USD	AAA	194,456.910	1.3801	2,683.78	0.00
SWPC120B8	AIG SNR NS SP BRC	Invest. Grade Credit	5.00	12/20/2013	USD	A-	900,000.000	-10.0213	(90,191.62)	-0.19
SWPC374C	CDX IG12 5Y BP GST	Invest. Grade Credit	-1.00	06/20/2014	USD	BAA+	100,000.000	0.4299	429.85	0.00
SWPC37553	GECC NS SP BRC	Invest. Grade Credit	0.62	03/20/2011	USD	AA+	100,000.000	-1.4795	(1,479.53)	-0.01
SWPC597A4	GECC SNR NS SP BRC	Invest. Grade Credit	4.70	12/20/2013	USD	AA+	1,700,000.000	10.3421	175,815.95	0.21
SWPC904A2	GECC SNR UNSEC NS SP CBK	Invest. Grade Credit	4.85	12/20/2013	USD	AA+	900,000.000	10.9211	98,289.76	0.22
SWPC905A1	SLM CORP NS SP BRC	Invest. Grade Credit	5.00	12/20/2013	USD	BAA-	1,000,000.000	-11.6358	(116,358.49)	-0.23
SWPC907A5	GECC SNR UNSEC NS SP DUB	Invest. Grade Credit	4.75	12/20/2013	USD	AA+	900,000.000	10.5351	94,815.94	0.21
SWPC923A5	SLM CORP NS SP CBK	Invest. Grade Credit	5.00	12/20/2013	USD	BAA-	1,900,000.000	-11.6358	(221,081.13)	-0.23
SWPC957A8	GECC SNR UNSEC NS SP CBK	Invest. Grade Credit	4.33	12/20/2013	USD	AA+	300,000.000	8.8947	26,684.07	0.19
SWPC95C7	CDX IG9 5Y 30-100% SP DUB	Invest. Grade Credit	0.71	12/20/2012	USD	AAA	97,228.460	1.4740	1,433.13	0.00
026874115	AIG CONVERT	High Yield Credit	8.50	08/01/2011	USD	BA	2,300.000	11.6500	26,795.00	2.00
345397TS2	FORD MOTOR CRDT	High Yield Credit	7.38	02/01/2011	USD	CAA+	500,000.000	99.5091	497,545.50	1.29
345397TY9	FORD MOTOR CRDT	High Yield Credit	7.25	10/25/2011	USD	CAA+	600,000.000	97.1662	582,997.20	1.94
4041A2AG9	HBOS PLC SUB 144A PERP****EXCHANGE*	High Yield Credit	5.38	11/29/2049	USD	BA+	900,000.000	65.5000	589,500.00	0.30
52517P2K6	LEHMAN BROS HLDGS FRN MTN 2010***DEI	High Yield Credit	2.95	05/25/2024	USD	C	300,000.000	17.2500	51,750.00	1.00
52517PG21	LEHMAN BROS HLDGS FRN 2009***DEF***	High Yield Credit	2.88	04/03/2024	USD	C	30,000.000	17.2500	5,175.00	1.00
52517PL33	LEHMAN BROS HLDGS SR NT 2008***DEF***	High Yield Credit	2.52	11/24/2024	USD	B-	10,000.000	17.2500	1,725.00	1.00
5252M0BZ9	LEHMAN BROS HLDGS SR UNS **DEF 1/24/1	High Yield Credit	5.63	01/24/2024	USD	C	200,000.000	18.1250	36,250.00	1.00

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780097AS0	RBS 144A	High Yield Credit	6.99	10/29/2049	USD	BA-	100,000.000	52.0650	52,065.00	2.95
SWPC00908	CIT GROUP INC NS SP MYC	High Yield Credit	5.65	03/20/2013	USD	CA	100,000.000	-31.7034	(31,703.43)	-0.58
SWPC31408	CHRYSLER FINCO LCDS SP DUB	High Yield Credit	5.05	09/20/2012	USD	CAA-	300,000.000	-3.1407	(9,422.08)	-0.03
3378969K2	FORTIS BANK NED HOLDING EMTN GOV GT	Non-U.S. Developed	3.00	04/17/2012	EUR	AAA	100,000.000	102.3641	149,625.59	2.45
38142E9E0	GOLDMAN SACHS GROUP INC	Non-U.S. Developed	1.19	02/04/2013	EUR	A+	400,000.000	95.6055	558,986.17	0.15
61745M9X3	MORGAN STANLEY SR UNSEC FRN EMTN	Non-U.S. Developed	1.16	03/01/2013	EUR	A	1,700,000.000	93.3518	2,319,689.24	0.25
9149159Z8	LEASEPLAN CORPORATION NV GOV GTD E	Non-U.S. Developed	3.13	02/10/2012	EUR	AAA	200,000.000	102.5818	299,887.60	2.27
SWU0034M5	IRS AUD R 6MBB/6.0 09/15/10 UAG	Non-U.S. Developed	6.00	09/15/2012	AUD	AAA	300,000.000	0.0586	155.07	1.84
SWU0664G5	IRS EUR R 6ME/4.5 03/18/09 BPS	Non-U.S. Developed	4.50	03/18/2014	EUR	AAA	900,000.000	8.1528	107,252.78	3.67
SWU0794G2	IRS GBP R 6ML/5.0 03/18/09 DUB	Non-U.S. Developed	5.00	03/18/2014	GBP	AAA	300,000.000	7.8775	37,796.74	3.65
SWU0809G5	IRS GBP R 6ML/5.25 03/18/09 RYL	Non-U.S. Developed	5.25	03/18/2014	GBP	AAA	500,000.000	8.9275	71,391.15	3.63
SWU0812G2	IRS GBP R 6ML/5.25 03/18/09 GLM	Non-U.S. Developed	5.25	03/18/2014	GBP	AAA	300,000.000	8.9275	42,834.69	3.63
105756BL3	BRAZIL BD GLBL	Emerging Markets	12.50	01/05/2022	BRL	BAA-	300,000.000	110.5000	186,068.70	6.18
12518TAA4	CEMEX (C8 CAPITAL) 144A	Emerging Markets	6.64	12/29/2049	USD	CAA	100,000.000	77.3337	77,333.70	4.40
3682669A2	GAZPROM REGS LPN	Emerging Markets	8.63	04/28/2034	USD	BAA+	100,000.000	109.9600	109,960.00	6.86
36828T9B8	GAZPROM LPN	Emerging Markets	10.50	10/21/2009	USD	BAA+	100,000.000	100.5100	100,510.00	0.05
71645WAN1	PETROBRAS INTL FIN CO GLBL CO GTD	Emerging Markets	7.88	03/15/2019	USD	BAA+	700,000.000	115.8750	811,125.00	7.07
89354FAE1	TRANSNEFT (TRANSCAPIT) SECURED 144A	Emerging Markets	8.70	08/07/2018	USD	BAA+	200,000.000	109.3204	218,640.80	6.48
91086QAV0	MEXICO (UMS) GLOBAL SR UNSECURED	Emerging Markets	6.05	01/11/2040	USD	BAA+	100,000.000	100.2500	100,250.00	13.83
91086QAW8	MEXICO (UMS) GLOBAL SR NT	Emerging Markets	5.95	03/19/2019	USD	BAA+	400,000.000	105.5000	422,000.00	7.25
91911TAJ2	VALE OVERSEAS LIMITED GLBL CO GTD	Emerging Markets	5.63	09/15/2019	USD	BAA+	400,000.000	102.2179	408,871.60	7.83
SWPC382B1	BRAZIL NS SP 12/16/08 FBF	Emerging Markets	3.25	12/20/2009	USD	BAA-	1,000,000.000	0.6008	6,008.47	0.00
SWU006061	ZCS BRL R 11.98%/CDI 08/27/07 MLC	Emerging Markets	11.98	01/02/2012	BRL	BAA+	100,000.000	1.6526	927.62	2.02
SWU009958	ZCS BRL R 12.54%/CDI 12/4/07 MLC	Emerging Markets	12.54	01/02/2012	BRL	BAA+	100,000.000	3.0446	1,708.89	2.02
SWU046133	ZCS BRL R 10.835%/CDI 04/15/09 GLM	Emerging Markets	10.84	01/02/2012	BRL	BAA+	1,100,000.000	-0.4418	(2,727.96)	2.02
SWU059755	ZCS BRL R 14.765%/CDI 07/17/08 MLC	Emerging Markets	14.77	01/02/2012	BRL	BAA+	100,000.000	7.5304	4,226.74	2.02
SWU091758	ZCS BRL R 10.61%/CDI 03/11/09 HUS	Emerging Markets	10.61	01/02/2012	BRL	BAA+	1,400,000.000	-0.9145	(7,185.94)	2.02
SWU091766	ZCS BRL R 10.60%/CDI 03/11/09 BRC	Emerging Markets	10.60	01/02/2012	BRL	BAA+	900,000.000	-0.9346	(4,721.06)	2.02
SWU091840	ZCS BRL R 10.60%/CDI 03/11/09 JPM	Emerging Markets	10.60	01/02/2012	BRL	BAA+	600,000.000	-0.9346	(3,147.37)	2.02
039069EG0	ARCADIA USD SER FSA	Municipal/Other	5.00	08/01/2037	USD	AAA	0.000	104.6710	0.00	13.50
23324D201	DG FUNDING TRUST FRN PFD 144A	Municipal/Other	2.85	12/31/2049	USD	AAA	2.000	8,537.5000	17,075.00	0.25
6656P5AA2	NORTHERN ROCK PLC COVERED 144A	Municipal/Other	5.63	06/22/2017	USD	AAA	1,100,000.000	92.0986	1,013,084.60	6.35
91412F7X9	REGENTS UNIV BAB	Municipal/Other	6.27	05/15/2031	USD	AA+	400,000.000	104.5420	418,168.00	9.78
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.79	02/01/2010	USD	AAA	1,785,224.251	10.0130	17,875,450.42	0.23
829070093	FINL FUTURES MAINTENANCE (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	32,211.630	106.6874	47,083.73	0.00
888072691	FINL FUTURES MAINTENANCE (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	34,419.380	126.3732	55,048.64	0.00
899100499	FINL FUTURES MAINTENANCE ACCT	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	1,057,030.630	100.0000	1,057,030.63	0.00
908004690	STATE STREET OVERNIGHT RATE AUD	Net Cash Equivalents	0.30	12/31/2015	AUD	A1+	51,861.640	103.5239	45,770.50	0.00
911029890	STIF FUND (CNY)	Net Cash Equivalents	0.00	12/01/2015	CNY	A1+	1.000	95.5682	0.15	0.00
914025192	STIF FUND (BRL)	Net Cash Equivalents	0.00	12/01/2015	BRL	A1+	1.000	83.7352	0.56	0.00
920089497	STIF FUND (CAD)	Net Cash Equivalents	3.25	12/31/2015	CAD	A1+	14,786.830	96.3552	13,776.98	0.00
929072692	STATE STREET STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	102,421.250	94.1678	149,709.12	0.00
941005191	STIF FUND (IDR)	Net Cash Equivalents	0.00	12/31/2015	IDR	A1+	1.000	0.0000	0.00	0.00
948075197	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/15/2015	JPY	A1+	2.000	89.5350	0.02	0.00
950070094	STIF FUND (MYR)	Net Cash Equivalents	0.00	12/31/2015	MYR	A1+	1.000	96.9080	0.29	0.00
952002699	STIF FUND (MXN)	Net Cash Equivalents	0.00	12/31/2015	MXN	A1+	1.000	94.5357	0.07	0.00
968075192	STIF FUND (SGD)	Net Cash Equivalents	0.00	12/01/2015	SGD	A1+	1.000	97.2244	0.71	0.00
974075194	STIF FUND (KRW)	Net Cash Equivalents	0.00	12/01/2015	KRW	A1+	1.000	0.0000	0.00	0.00
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	208,172.500	100.0000	208,172.50	0.00
987002698	STIF FUND (TWD)	Net Cash Equivalents	0.00	12/01/2015	TWD	A1+	1.000	96.4440	0.03	0.00
988072690	STATE STREET STIF FUND (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	128,744.560	126.3732	205,907.62	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
BRL0033A5	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	02/02/2010	USD		1,215,394.490	1.8217	667,169.03	0.00
BRL9275A3	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	10/02/2009	USD		1,178,534.490	1.7822	661,299.27	0.00
BRL9275A3	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	10/02/2009	USD		(1,178,534.490)	1.7822	(661,299.27)	0.00
CAD9302A5	CANADIAN DOLLAR	Net Cash Equivalents	0.00	10/29/2009	USD		318,000.000	1.0733	296,294.64	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		7,120,484.000	6.8308	1,042,408.50	0.00
CNY0237A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	08/25/2010	USD		404,100.000	6.8153	59,293.35	0.00
CSH00GSC7	CASH COLLATERAL FUTS GSC USD	Net Cash Equivalents	0.01	12/31/2060	USD	A1+	0.000	0.0000	0.00	0.00
CSH00JPM2	CASH COLLATERAL FUTS JPM USD	Net Cash Equivalents	0.01	12/31/2060	USD	A1+	104,100.000	100.0000	104,100.00	0.00
CSH00MLP2	CASH COLLATERAL FUTS MLP USD	Net Cash Equivalents	0.01	12/31/2060	USD	A1+	79,000.000	100.0000	79,000.00	0.00
EDH000009	FIN FUT EURO\$ CME 03/15/10	Net Cash Equivalents	0.00	03/16/2010	USD	AAA	15,000,000.000	99.3750	14,906,250.00	0.25
EDM000003	FIN FUT EURO\$ CME 06/14/10	Net Cash Equivalents	0.00	06/15/2010	USD	AAA	71,000,000.000	99.0300	70,311,300.00	0.25
EDU000004	FIN FUT EURO\$ CME 09/13/10	Net Cash Equivalents	0.00	09/14/2010	USD	AAA	13,000,000.000	98.6350	12,822,550.00	0.25
EDZ000009	FIN FUT EURO\$ CME 12/13/10	Net Cash Equivalents	0.00	12/14/2010	USD	AAA	77,000,000.000	98.2450	75,648,650.00	0.25
EDZ900000	FIN FUT EURO\$ CME 12/14/09	Net Cash Equivalents	0.00	12/15/2009	USD	AAA	66,000,000.000	99.6300	65,755,800.00	0.25
ERH000016	FIN FUT EURIBOR LIF 03/15/10	Net Cash Equivalents	0.00	03/16/2010	EUR	AAA	10,000,000.000	99.0700	14,481,060.02	0.25
ERZ900009	FIN FUT EURIBOR LIF 12/14/09	Net Cash Equivalents	0.00	12/15/2009	EUR	AAA	3,000,000.000	99.2550	4,352,430.44	0.25
EUR9281B7	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	10/08/2009	USD		(1,431,000.000)	0.6841	(2,091,680.19)	0.00
GBP9301A7	BRITISH POUND STERLING	Net Cash Equivalents	0.00	10/28/2009	USD		(974,000.000)	0.6253	(1,557,572.62)	0.00
IDR0022A6	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	01/22/2010	USD		97,750,000.000	9.898.0000	9,875.73	0.00
JPY9293A3	JAPANESE YEN	Net Cash Equivalents	0.00	10/20/2009	USD		(20,904,000.000)	89.5231	(233,503.89)	0.00
KRW9322A4	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	11/18/2009	USD		83,481,000.000	1,179.0167	70,805.62	0.00
L H00000	FIN FUT UK 90DAY LIF 03/17/10	Net Cash Equivalents	0.00	03/18/2010	GBP	AAA	3,000,000.000	99.1500	4,757,266.65	0.25
L H10000	FIN FUT UK 90DAY LIF 03/16/11	Net Cash Equivalents	0.00	03/17/2011	GBP	AAA	500,000.000	97.2200	777,444.05	0.25
L M00000	FIN FUT UK 90DAY LIF 06/16/10	Net Cash Equivalents	0.00	06/17/2010	GBP	AAA	3,500,000.000	98.6800	5,523,835.11	0.25
L U00000	FIN FUT UK 90DAY LIF 09/15/10	Net Cash Equivalents	0.00	09/16/2010	GBP	AAA	3,500,000.000	98.1600	5,494,726.94	0.25
L Z00000	FIN FUT UK 90DAY LIF 12/15/10	Net Cash Equivalents	0.00	12/16/2010	GBP	AAA	3,500,000.000	97.6500	5,466,178.55	0.25
LSIOPNTA5	LSI OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		2,220.520	25.0000	555.13	0.00
MXN9331A8	MEXICAN NUEVO PESO	Net Cash Equivalents	0.00	11/27/2009	USD		269,287.000	13.6145	19,779.44	0.00
MYR9316A1	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	11/12/2009	USD		169,392.000	3.4675	48,851.76	0.00
RTAZ90001	FIN FUT RUSSELL 2K MINI NYF 12/18/09	Net Cash Equivalents	0.00	12/19/2009	USD	AAA	24,000.000	603.0000	14,472,000.00	0.00
SGD9322A1	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	11/18/2009	USD		83,400.500	1.4096	59,167.93	0.00
SPZ900008	FIN FUT S&P 500 CME 12/17/09	Net Cash Equivalents	0.00	12/18/2009	USD	AAA	(500.000)	1,052.9000	(526,450.00)	0.00
SWU000551	ZCS BRL R 11.36%/CDI 04/11/07 BRC	Net Cash Equivalents	11.36	01/04/2010	BRL	BAA+	100,000.000	0.2813	157.91	0.23
SWU0041L2	IRS USD R 3ML/3.0 12/16/09 BOA	Net Cash Equivalents	3.00	12/16/2010	USD	AAA	2,000,000.000	2.1352	42,703.40	1.01
SWU0101L9	IRS USD R 3ML/3.0 12/16/09 MYC	Net Cash Equivalents	3.00	12/16/2010	USD	AAA	5,300,000.000	2.1352	113,164.01	1.01
SWU022563	TRS 1ML-1.60/RU20 INDEX MEI	Net Cash Equivalents	0.00	10/15/2009	USD	A	46,060.000	2,656.2501	0.00	0.00
SWU0841K6	IRS AUD R 3MBB/4.5 06/15/10 UAG	Net Cash Equivalents	4.50	06/15/2011	AUD	AAA	700,000.000	-0.8733	(5,395.24)	0.94
TWD9320A7	NEW TAIWAN DOLLAR-NDF	Net Cash Equivalents	0.00	11/16/2009	USD		1,570,080.000	31.8670	49,269.78	0.00
	TOTAL SECURITIES POSITIONS HELD								423,609,514.64	
	UNINVESTED CASH PLUS RECEIVABLES								991,587.97	
	NET UNSETTLED TRADES								23,376,765.53	
	NET FUTURES HELD								(307,002,119.90)	
	BROKER CASH COLLATERAL RECEIVED								(2,090,718.32)	
	ACCOUNTING MARKET VALUE								138,885,029.92	