

PORTFOLIO HOLDINGS FOR PIMCO STOCKSPLUS

(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 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.

This Fund may invest its assets in S&P 500 derivatives, backed by a portfolio of fixed-income instruments. The Fund may also invest in non-U.S. securities, with a percentage of assets in foreign currency-denominated securities, a portion in high-yield securities, and may at times invest 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. 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 riruments.

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CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
302154AN9	EXPORT-IMPORT BK KOREA GLBL FRN	Government Related	0.51	11/16/2010	USD	A	5,900,000.000	97.6992	5,764,252.80	0.13
317U153B3	IRO USD 10Y P 10.000 07/10/12 BRC	Government Related	0.00	07/10/2012	USD	AAA	(4,100,000.000)	0.4573	(18,749.30)	7.76
317U168B6	IRO USD 5Y P 5.8000 06/28/10 MLC	Government Related	0.00	06/28/2010	USD	AAA	(5,000,000.000)	0.0776	(3,880.00)	4.51
317U173B9	IRO USD 5Y P 5.0000 06/15/10 BRC	Government Related	0.00	06/15/2010	USD	AAA	(4,000,000.000)	0.1884	(7,536.00)	4.56
317U177B5	IRO USD 5Y P 5.0000 06/15/10 DUB	Government Related	0.00	06/15/2010	USD	AAA	(9,000,000.000)	0.1884	(16,956.00)	4.56
317U226B6	IRO USD 10Y P 6.0000 08/31/10 RYL	Government Related	0.00	08/31/2010	USD	AAA	(6,000,000.000)	0.5679	(34,077.00)	8.01
317U268B5	IRO USD 10Y P 10.000 07/10/12 RYL	Government Related	0.00	07/10/2012	USD	AAA	(900,000.000)	0.4573	(4,115.70)	7.76
4488149A3	HYDRO QUEBEC PERP FRN EURO 'GL'	Government Related	0.75	09/29/2049	USD	A+	1,200,000.000	70.9470	851,364.00	0.00
500630BM9	KOREA DEVELOPMENT BANK NT FRN	Government Related	0.55	11/22/2012	USD	A	2,200,000.000	94.3316	2,075,295.20	0.13
912795R78	U S TREASURY BILLS	Government Related	0.02	01/07/2010	USD	AAA	1,000,000.000	99.9999	999,999.00	0.02
912795T76	U S TREASURY BILLS	Government Related	0.09	03/18/2010	USD	AAA	2,150,000.000	99.9919	2,149,825.85	0.21
912795T84	U S TREASURY BILLS	Government Related	0.11	03/25/2010	USD	AAA	1,745,000.000	99.9918	1,744,856.91	0.22
912795U33	U S TREASURY BILLS	Government Related	0.21	04/08/2010	USD	AAA	7,000.000	99.9817	6,998.72	0.26
912795U33	U S TREASURY BILLS	Government Related	0.21	04/08/2010	USD	AAA	253,000.000	99.9817	252,953.70	0.26
912795UL3	CASH MGMT BILL	Government Related	0.17	04/01/2010	USD	AAA	2,192,000.000	99.9879	2,191,734.77	0.24
912828LG3	U S TREASURY NOTE	Government Related	1.00	07/31/2011	USD	AAA	152,000.000	100.1836	152,279.07	1.56
912828LG3	U S TREASURY NOTE	Government Related	1.00	07/31/2011	USD	AAA	4,148,000.000	100.1836	4,155,615.73	1.56
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	4,709,000.000	99.9413	4,706,235.82	1.81
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	16,991,000.000	99.9413	16,981,026.28	1.81
TUH000005	FIN FUT US 2YR CBT 3/31/10	Government Related	0.00	04/01/2010	USD	AAA	8,000,000.000	108.1328	8,650,625.00	1.70
00105HDN3	AFC 1998-2-2A 1MO LIBR+15BP FGIC	Mortgage	0.78	06/25/2028	USD	BAA-	323,814.700	41.7580	135,218.54	0.00
01F050411	FNMA TBA 5.0% JAN 15YR	Mortgage	5.00	01/19/2025	USD	AAA	0.000	104.5156	0.00	2.19
01F052615	FNMA TBA 5.50% JAN	Mortgage	5.50	01/13/2040	USD	AAA	(11,000,000.000)	104.6875	(11,515,625.00)	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	(9,000,000.000)	105.6094	(9,504,846.00)	1.93
02R060613	FHLMC TBA GOLD 6.00% JAN	Mortgage	6.00	01/13/2040	USD	AAA	(3,000,000.000)	106.0469	(3,181,407.00)	1.93
0640509O7	BANK MART 1989-1 PRIV CMT ARM	Mortgage	3.32	03/01/2019	USD	AAA	476,292.820	77.7633	370,381.07	0.00
07384M2E1	BSARM 2004-8 2A1 ARM WM34 WC5.35	Mortgage	3.72	11/25/2034	USD	A+	1,860,932.550	84.6866	1,575,960.69	0.50

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07384MSJ2	BSARM 2002-11 1A2 ARM WM33 WC5.56	Mortgage	4.46	02/25/2033	USD	AAA	60,912.470	93.8237	57,150.31	0.75
07384MTN2	BSARM 2003-1-6A1 WM31 WC6.2	Mortgage	4.99	04/25/2033	USD	AAA	332,811.650	88.8533	295,713.97	1.50
07384MZQ8	BSARM 2003-8 1A1 NON-AGENCY ARM	Mortgage	4.63	01/25/2034	USD	AAA	66,670.440	81.6230	54,418.44	0.75
07384MZV7	BSARM 2003-8 4A1 NON AGENCY ARM	Mortgage	3.77	01/25/2034	USD	AAA	1,361,816.710	88.6801	1,207,659.88	0.50
073859AA8	BSABS 2007-HE5 1A1 1MLIB+9	Mortgage	0.32	06/25/2047	USD	AAA	501,988.140	89.8956	451,265.30	0.00
07386HVS7	BALTA 2005-7 22A1 WM35 WC5.8338 ARM	Mortgage	5.38	09/25/2035	USD	AA-	485,640.020	67.0151	325,451.90	0.75
07402FAA3	BSSP 2007-R6 1A1 ARM	Mortgage	5.63	01/26/2036	USD	A+	1,588,570.740	61.7717	981,287.63	1.00
07402FAC9	BSSP 2007-R6 2A1 ARM	Mortgage	5.67	12/26/2046	USD	CAA+	897,425.590	56.6592	508,474.16	1.25
126680AA5	CWALT 2007-OA7 A1A 1MLIB+18	Mortgage	0.41	05/25/2047	USD	B	1,395,235.460	50.2361	700,912.30	0.00
161546DQ6	CFAB 2002-4 2A1 AS 1MLIBOR+37	Mortgage	0.97	10/25/2032	USD	AAA	203,442.190	70.0596	142,530.87	0.00
161571DD3	CHAIT 2008-A13 A13 3MLIB+150	Mortgage	1.75	09/15/2015	USD	AAA	5,200,000.000	103.0403	5,358,094.04	0.00
171203AB8	CFAST 2009-A A2	Mortgage	1.85	06/15/2011	USD	AAA	3,900,000.000	100.6647	3,925,922.91	1.00
17305EDV4	CCCIT 2007-A5 A5	Mortgage	5.50	06/22/2012	USD	AAA	1,500,000.000	102.2883	1,534,323.75	1.00
17307GW53	CMLTI 2005-11 A1A 1YRTSY+240	Mortgage	2.99	12/25/2035	USD	AAA	1,186,662.320	88.4130	1,049,163.16	0.50
17312GAA9	CMLTI 2007-AHL3 3A1 1MLIB+6	Mortgage	0.29	07/25/2045	USD	A-	2,811,955.220	72.2738	2,032,306.61	0.00
22540A7A0	CSFB 2001-HE17 A1 1MOLIBOR+31	Mortgage	0.85	01/25/2032	USD	AAA	253,602.330	76.9307	195,098.12	0.00
22540V4R0	CSFB 2002-AR21-IA1 WM31 WC8.255	Mortgage	3.50	06/25/2032	USD	AAA	25,496.660	89.2871	22,765.23	0.25
22540V4S8	CSFB 2002-AR21-2A1	Mortgage	5.02	06/25/2032	USD	AAA	9,689.280	88.5911	8,583.83	0.10
22540VK43	CSFB 2002-P1A A 1MLIB+63 AMBAC	Mortgage	0.88	03/25/2032	USD	AAA	298,274.350	85.0233	253,602.55	0.00
31288US69	FH ARM 845041 COFI +180 12.81T	Mortgage	3.57	07/01/2019	USD	AAA	314,253.700	102.2107	321,200.76	1.00
31288UV65	FH ARM 845137 1YRCMT +206 11.12	Mortgage	2.88	06/01/2022	USD	AAA	14,648.360	102.0420	14,947.49	0.50
31288UYW5	FH ARM 845225 1YRCMT +215 11.06	Mortgage	3.21	12/01/2022	USD	AAA	29,781.280	102.0129	30,380.76	0.50
3128EXCF3	FHLMTG MTG #D6-0970	Mortgage	8.50	06/01/2025	USD	AAA	15,696.400	115.5360	18,134.99	0.60
3128GJ5Y9	FHLMTG GOLD15YR #E8-2663	Mortgage	6.00	03/01/2016	USD	AAA	22,121.580	107.1383	23,700.68	1.32
3128GKCL6	FHLMTG GOLD15YR #E8-2775	Mortgage	6.00	03/01/2016	USD	AAA	16,899.980	107.1383	18,106.35	1.32
3128GMG20	FHLMTG GOLD15YR #E8-4717	Mortgage	6.00	07/01/2016	USD	AAA	12,883.410	107.1383	13,803.06	1.32
3128GMVY3	FHLMTG GOLD15YR #E8-5131	Mortgage	6.00	09/01/2016	USD	AAA	14,951.810	107.1383	16,019.11	1.32
3128JRGY6	FH ARM 84-7415 1YRL+171.8	Mortgage	4.70	06/01/2035	USD	AAA	2,927,897.040	103.2269	3,022,376.24	1.00
3128M6N79	FHLMTG GOLDCONV #G0-4614	Mortgage	6.00	02/01/2034	USD	AAA	3,404,671.040	107.1406	3,647,785.83	1.93
3128M6PB8	FHLMTG GOLDCONV #G0-4618	Mortgage	6.00	07/01/2033	USD	AAA	57,696.620	107.1719	61,834.55	1.93
3128M6PN2	FHLMTG GOLDCONV #G0-4629	Mortgage	6.00	01/01/2029	USD	AAA	2,115.630	107.1094	2,266.04	1.93
31292HYL2	FHLMTG GOLDCONV #C0-1615	Mortgage	6.00	08/01/2033	USD	AAA	65,000.560	106.8906	69,479.50	1.93
31296N7K7	FHLMTG GOLDCONV #A1-4498	Mortgage	6.00	10/01/2033	USD	AAA	72,614.030	106.8906	77,617.59	1.93
31356N3W2	FHLMTG MTG #D5-9813	Mortgage	8.50	04/01/2025	USD	AAA	2,165.550	115.5360	2,501.99	0.60
31360FCS2	FN ARM 004581 COFI +125 14.99T	Mortgage	5.00	12/01/2023	USD	AAA	2,667.480	102.5450	2,735.37	1.00
31361ULM1	FN ARM 041732 COFI +125 13.206 T	Mortgage	4.79	02/01/2027	USD	AAA	4,839.260	102.8401	4,976.70	1.00
313624H35	FN ARM 077650 COFI +125 12.1 T	Mortgage	2.51	04/01/2018	USD	AAA	40,637.660	101.2667	41,152.43	1.00
31362JUL7	FN ARM 062687 COFI +125 12.69T	Mortgage	4.39	04/01/2028	USD	AAA	32,046.730	102.8549	32,961.64	1.00
31362L4P2	FN ARM 064730 COFI+125 13.005T	Mortgage	4.27	11/01/2027	USD	AAA	34,687.030	102.8696	35,682.40	1.00
31362M2L1	FN ARM 065579 COFI +125 12.40 T	Mortgage	4.36	07/01/2028	USD	AAA	32,459.640	102.8524	33,385.53	1.00
31362QGf0	FN ARM 067698 COFI +125 13.069 T	Mortgage	4.48	11/01/2028	USD	AAA	52,951.940	102.8615	54,467.18	1.00
31363EH73	FN ARM 086654 COFI +125 13.62T	Mortgage	5.69	08/01/2029	USD	AAA	27,391.760	104.2498	28,555.85	1.00
31367DGS6	FN ARM 165909 6MOLIB +160 10.71	Mortgage	3.15	05/01/2022	USD	AAA	3,578.160	101.9518	3,648.00	0.50
31373UCE5	FN ARM 303469 COFI +125 12.036T	Mortgage	4.29	11/01/2028	USD	AAA	45,565.900	102.8442	46,861.87	1.00
31384U5E0	FNMA PASS THRU MTG #534645	Mortgage	8.00	05/01/2030	USD	AAA	35,544.540	114.6817	40,763.09	0.60
31384UJH8	FNMA PASS THRU MTG #534064	Mortgage	8.00	03/01/2030	USD	AAA	6,774.130	114.6817	7,768.69	0.60
31384V3A8	FNMA PASS THRU DWARF #535493	Mortgage	7.50	09/01/2015	USD	AAA	227,003.830	109.4197	248,387.00	0.49
31384VR38	FNMA PASS THRU DWARF #535206	Mortgage	7.00	02/01/2015	USD	AAA	234,876.230	106.9240	251,139.04	0.49
31384VSA1	FNMA PASS THRU DWARF #535213	Mortgage	7.00	03/01/2015	USD	AAA	353,850.570	107.7963	381,438.00	0.49
31384VZC9	FNMA PASS THRU MTG #535439	Mortgage	8.00	08/01/2030	USD	AAA	7,669.380	114.6817	8,795.38	0.60
31384WV31	FNMA PASS THRU MTG #536234	Mortgage	8.00	05/01/2030	USD	AAA	7,180.920	114.6817	8,235.20	0.60

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31385DEA5	FNMA PASS THRU MTG #541129	Mortgage	8.00	05/01/2030	USD	AAA	211.410	114.6817	242.45	0.60
31385HJD5	FN ARM 544860 11COF+171.4 13.438	Mortgage	4.73	09/01/2034	USD	AAA	1,254,414.750	103.3057	1,295,882.28	0.00
31385HJE3	FN ARM 544861 11COF+192.8 12.29	Mortgage	4.58	12/01/2036	USD	AAA	1,320,589.870	103.2455	1,363,449.43	0.00
31385HR38	FNMA PASS THRU DWARF #545106	Mortgage	7.50	05/01/2016	USD	AAA	243,843.620	109.4797	266,959.29	0.49
31385UE41	FNMA PASS THRU MTG #552855	Mortgage	8.00	01/01/2031	USD	AAA	2,630.410	114.6817	3,016.60	0.60
31385XTY3	FNMA PASS THRU MTG #555967	Mortgage	5.50	11/01/2033	USD	AAA	441,842.970	105.1198	464,464.43	2.68
31387DLX5	FNMA PASS THRU MTG #580942	Mortgage	8.00	05/01/2031	USD	AAA	1,332.530	114.6888	1,528.26	0.60
31387GDG4	FNMA PASS THRU MTG #583403	Mortgage	8.00	04/01/2031	USD	AAA	56,219.900	114.6817	64,473.95	0.60
31387WCN5	FNMA PASS THRU MTG #595977	Mortgage	8.00	07/01/2031	USD	AAA	9,565.310	114.6888	10,970.34	0.60
31389BA84	FNMA PASS THRU DWARF #620231	Mortgage	6.00	01/01/2017	USD	AAA	247,715.910	107.1847	265,513.47	1.32
31390PPE1	FNMA PASS THRU DWARF #652121	Mortgage	6.00	06/01/2017	USD	AAA	524,178.870	107.1847	561,839.35	1.32
31392J3T4	FNR 2003-21 M SEQ WM17 WC5.4074	Mortgage	5.00	02/25/2017	USD	AAA	202,092.100	102.8363	207,824.06	1.00
31393APU5	FNR 2003-25 KP PAC WM31 WC7.51	Mortgage	5.00	04/25/2033	USD	AAA	1,814,862.960	103.5674	1,879,605.84	2.00
31393DZE4	FNR 2003-73 GF PAC 1MLIB+40	Mortgage	0.63	05/25/2031	USD	AAA	2,216,197.170	99.1270	2,196,849.10	0.00
31393RN48	FHR 2637 F 1ML+40	Mortgage	0.63	06/15/2018	USD	AAA	300,709.570	98.6209	296,562.45	0.00
31393T7H3	FNR 2004-11 A 1MLLIBOR+12	Mortgage	0.35	03/25/2034	USD	AAA	1,012,978.950	90.2317	914,027.62	0.00
31394PPQ0	FSPC T-59 1A1 SEQ WM27 WC7.00	Mortgage	6.50	10/25/2043	USD	AAA	1,802,800.630	108.4061	1,954,345.85	0.75
31394RNM7	FHR 2752 FM SEQ 1MLIB+35	Mortgage	0.58	12/15/2030	USD	AAA	694,233.930	99.7339	692,386.37	0.00
31395M2F5	FSPC T-63 1A1 12MTA+120	Mortgage	1.83	02/25/2045	USD	AAA	1,484,024.710	92.5080	1,372,842.02	0.00
31396AXS8	FHR 3036 NA PAC WM35 WC5.585	Mortgage	5.00	07/15/2024	USD	AAA	887,449.130	101.1810	897,929.73	0.50
31396PZS3	FNR 2007-14 F 1MLIB+36	Mortgage	0.59	03/25/2037	USD	AAA	3,740,152.860	98.4850	3,683,490.67	0.00
31396PZU8	FNR 2007-14 FB 1MLIB+35	Mortgage	0.58	03/25/2037	USD	AAA	1,385,241.800	98.4837	1,364,237.38	0.00
31396QFA2	FNR 2009-47 FA 1MLIB+90	Mortgage	1.13	07/25/2039	USD	AAA	5,467,396.140	99.7803	5,455,386.46	0.00
31396X5B6	FNR 2007-112 FH 1MLIB+30	Mortgage	0.53	06/25/2037	USD	AAA	3,220,184.260	98.7739	3,180,700.29	0.00
31397FFJ6	FHR 3271 FA 1MLIB+34	Mortgage	0.57	02/15/2037	USD	AAA	3,503,051.100	98.4479	3,448,680.24	0.00
31397FFP2	FHR 3271 FP 1MLIB+30	Mortgage	0.53	02/15/2037	USD	AAA	458,848.480	98.7883	453,288.75	0.00
31397KQ61	FHR 3372 F 1MLIB+60	Mortgage	0.83	10/15/2037	USD	AAA	2,524,806.290	99.2092	2,504,839.36	0.00
31397PST8	FHR 3404 AF 1MLIB+85.5	Mortgage	1.09	01/15/2038	USD	AAA	4,435,899.050	99.7743	4,425,886.78	0.00
31397TAL6	FHR 3439 FN 1MLIB+33	Mortgage	0.56	02/15/2037	USD	AAA	1,232,507.090	98.8471	1,218,297.02	0.00
31398F4R9	FNR 2009-99 FC 1MLIB+82	Mortgage	1.05	12/25/2039	USD	AAA	11,164,421.960	99.7782	11,139,663.74	0.00
31398FM57	FNR 2009-87 FX 1MLIB+75	Mortgage	0.98	11/25/2039	USD	AAA	1,636,591.450	99.4532	1,627,642.08	0.00
31398FR60	FNR 2009-87 NF 1MLIB+75	Mortgage	0.98	11/25/2039	USD	AAA	4,745,685.330	99.4662	4,720,353.34	0.00
31398GQS1	FNR 2009-111 FC 1MLIB+75	Mortgage	0.98	03/25/2038	USD	AAA	3,500,000.000	98.4681	3,446,383.85	0.00
31398GRA9	FNR 2009-111 FE 1MLIB+75	Mortgage	0.99	01/25/2040	USD	AAA	9,200,000.000	98.7952	9,089,162.08	0.00
31398GUJ6	FNR 2009-106 FA 1MLIB+75	Mortgage	0.99	01/25/2040	USD	AAA	10,300,000.000	99.3579	10,233,860.61	0.00
31398L5U8	FHR 3597 FC 1MLIB+85	Mortgage	1.08	11/15/2039	USD	AAA	3,551,829.550	99.8212	3,545,478.88	0.00
31398LN38	FHR 3609-F 1MLIB+75	Mortgage	0.98	08/15/2036	USD	AAA	4,100,000.000	99.5873	4,083,078.48	0.00
31398LPT9	FHR 3608-FA 1MLIB+85	Mortgage	1.08	12/15/2039	USD	AAA	1,700,000.000	98.8880	1,681,095.66	0.00
31402DP79	FNMA PASS THRU MTG #725946	Mortgage	5.50	11/01/2034	USD	AAA	3,631,095.000	105.1198	3,816,999.70	2.68
31402QWA5	FNMA PASS THRU MTG #735141	Mortgage	5.50	01/01/2035	USD	AAA	1,424,119.620	105.1198	1,497,031.65	2.68
31402QYY1	FNMA PASS THRU MTG #735227	Mortgage	5.50	02/01/2035	USD	AAA	481,779.140	105.1198	506,445.25	2.68
31402QYZ8	FNMA PASS THRU MTG #735228	Mortgage	5.50	02/01/2035	USD	AAA	507,526.070	105.1198	533,510.37	2.68
31402TWC5	FNMA PASS THRU MTG #737843	Mortgage	5.50	09/01/2033	USD	AAA	641,140.780	105.1198	673,965.89	2.68
31402UBG6	FNMA PASS THRU MTG #738139	Mortgage	5.50	09/01/2033	USD	AAA	566,185.410	105.1198	595,172.96	2.68
31402UNQ1	FNMA PASS THRU MTG #738499	Mortgage	5.50	09/01/2033	USD	AAA	464,210.200	105.1198	487,976.81	2.68
31403AP66	FNMA PASS THRU MTG #743045	Mortgage	6.00	10/01/2033	USD	AAA	4,562.000	106.8281	4,873.50	1.93
31403DBW8	FNMA PASS THRU MTG #745353	Mortgage	5.50	03/01/2036	USD	AAA	15,399.850	105.0573	16,178.67	2.68
31403DWH8	FNMA PASS THRU MTG #745948	Mortgage	6.50	10/01/2036	USD	AAA	5,706,849.340	107.3281	6,125,054.39	1.46
31403VDD8	FN ARM 758900 1YRLIB+173.6 9.72	Mortgage	3.22	12/01/2033	USD	AAA	820,638.760	103.2688	847,463.44	1.07
31405PRS1	FN ARM 795297 1YRMTA+120 8.494	Mortgage	1.74	07/01/2044	USD	AAA	282,403.060	98.2893	277,572.12	0.00
31405WXA8	FNMA PASS THRU MTG #801773	Mortgage	6.00	12/01/2036	USD	AAA	146,252.270	106.2344	155,370.19	1.93

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31406GEX3	FNMA PASS THRU MTG #809350	Mortgage	5.50	12/01/2034	USD	AAA	987,206.060	105.1198	1,037,749.00	2.68
31406M6U5	FN ARM 814583 1YRLIB+136.9 9.799	Mortgage	4.76	04/01/2035	USD	AAA	4,708,940.020	102.9891	4,849,695.37	0.76
31406YBH2	FNMA PASS THRU MTG #823640	Mortgage	5.50	02/01/2036	USD	AAA	443,276.320	104.8854	464,932.24	2.68
31407ADB4	FNMA PASS THRU MTG #824598	Mortgage	5.50	12/01/2034	USD	AAA	502,452.360	105.1198	528,176.90	2.68
31407UEG8	FNMA PASS THRU MTG #840835	Mortgage	5.50	11/01/2035	USD	AAA	216,458.990	105.0573	227,405.96	2.68
31407YHH5	FN ARM 844532 12MTA +199.8 8.822	Mortgage	2.50	11/01/2035	USD	AAA	697,807.330	100.5867	701,901.54	0.25
31409XU49	FNMA PASS THRU MTG #881803	Mortgage	6.00	04/01/2036	USD	AAA	4,844,962.730	106.2344	5,147,015.90	1.93
31409YDF1	FNMA PASS THRU MTG #882202	Mortgage	6.00	09/01/2036	USD	AAA	606,529.080	106.2344	644,342.38	1.93
31409YGY7	FNMA PASS THRU MTG #882315	Mortgage	6.00	08/01/2036	USD	AAA	626,313.770	106.2344	665,360.52	1.93
31410DAD2	FNMA PASS THRU MTG #885704	Mortgage	6.00	10/01/2036	USD	AAA	591,861.050	106.2344	628,759.89	1.93
31410MFW5	FNMA PASS THRU MTG #891281	Mortgage	6.00	09/01/2036	USD	AAA	2,973,139.070	106.2344	3,158,495.71	1.93
31410N2M9	FNMA PASS THRU MTG #892780	Mortgage	6.00	11/01/2036	USD	AAA	667,806.030	106.2344	709,439.56	1.93
31410PRP0	FNMA PASS THRU MTG #893394	Mortgage	6.00	09/01/2036	USD	AAA	622,609.890	106.2344	661,425.73	1.93
31410RTP4	FNMA PASS THRU MTG #895258	Mortgage	6.00	08/01/2036	USD	AAA	476,546.450	106.2344	506,256.14	1.93
31410TW76	FNMA PASS THRU MTG #897170	Mortgage	6.00	09/01/2036	USD	AAA	601,065.760	106.2344	638,538.45	1.93
31410UNY4	FNMA PASS THRU MTG #897807	Mortgage	6.00	09/01/2036	USD	AAA	601,815.030	106.2344	639,334.44	1.93
31410UYV8	FNMA PASS THRU MTG #898124	Mortgage	6.00	09/01/2036	USD	AAA	1,270,077.290	106.2344	1,349,258.67	1.93
31410V6F2	FNMA PASS THRU MTG #899170	Mortgage	5.50	02/01/2037	USD	AAA	498,487.850	104.8854	522,841.09	2.68
31410XHH2	FNMA PASS THRU MTG #900332	Mortgage	5.50	09/01/2036	USD	AAA	133,812.090	104.8854	140,349.38	2.68
31410XHQ2	FNMA PASS THRU MTG #900339	Mortgage	6.00	09/01/2036	USD	AAA	32,834.890	106.2344	34,881.94	1.93
31410XPZ3	FNMA PASS THRU MTG #900540	Mortgage	6.00	08/01/2036	USD	AAA	49,691.970	106.2344	52,789.95	1.93
31411AWZ4	FNMA PASS THRU MTG #902564	Mortgage	6.00	11/01/2036	USD	AAA	2,478,620.400	106.2344	2,633,146.89	1.93
31411AWZ4	FNMA PASS THRU MTG #902564	Mortgage	6.00	11/01/2036	USD	AAA	3,139,456.170	106.2344	3,335,181.64	1.93
31411CFM8	FNMA PASS THRU MTG #903872	Mortgage	6.00	10/01/2036	USD	AAA	749,356.860	106.2344	796,074.58	1.93
31411DAD1	FNMA PASS THRU MTG #904604	Mortgage	6.00	11/01/2036	USD	AAA	155,408.880	106.2344	165,097.65	1.93
31411U4D0	FNMA PASS THRU MTG #915320	Mortgage	6.00	03/01/2037	USD	AAA	615,143.860	106.0938	652,629.19	1.93
31415P3B2	FNMA PASS THRU MTG #985594	Mortgage	5.00	07/01/2034	USD	AAA	142,102.160	103.0521	146,439.24	3.68
31416BN53	FNMA PASS THRU MTG #995112	Mortgage	5.50	07/01/2036	USD	AAA	15,737.700	105.1198	16,543.44	2.68
34529EAB6	FORDO 2009-B A2	Mortgage	2.10	11/15/2011	USD	AAA	1,000,000.000	100.6372	1,006,372.40	0.75
36076RAA1	FAI2 1993-A A1 1YCMT+200 MBIA	Mortgage	3.22	06/25/2023	USD	AAA	9,008.580	95.5657	8,609.12	0.00
36202DGS4	GNMA II MULTPL SGL FAML #002909X	Mortgage	8.00	04/20/2030	USD	AAA	140,894.030	114.6379	161,517.90	0.60
36202J4V7	GN II ARM 008036M 10/10 10.50	Mortgage	3.63	08/20/2022	USD	AAA	71,581.460	102.2619	73,200.54	1.25
36202J5A2	GN II ARM 008041M 10/10 11.50	Mortgage	3.63	08/20/2022	USD	AAA	180,011.240	102.3289	184,203.59	1.25
36202J5G9	GN II ARM 008047M 10/10 10.50	Mortgage	3.63	09/20/2022	USD	AAA	157,407.600	102.2639	160,971.19	1.00
36202J5M6	GN II ARM 008052M 10/10 11.00	Mortgage	3.63	09/20/2022	USD	AAA	266,804.700	102.2973	272,933.99	1.25
36202J7K8	GN II ARM 008098M 01/11 11.00	Mortgage	4.13	12/20/2022	USD	AAA	155,852.880	102.1394	159,187.18	1.25
36202K5J0	GN II ARM 008949M 10/10 11.50	Mortgage	3.63	08/20/2026	USD	AAA	9,592.630	102.4284	9,825.58	1.00
36202KD93	GN II ARM 008228M 10/10 10.00	Mortgage	3.63	07/20/2023	USD	AAA	205,068.960	102.2150	209,611.18	1.00
36202KJZ9	GN II ARM 008380M 10/10 13.50	Mortgage	3.63	07/20/2018	USD	AAA	121,955.130	103.2815	125,957.05	1.25
36202KM77	GN II ARM 008482M 10/10 11.50	Mortgage	3.63	08/20/2024	USD	AAA	8,697.710	102.3792	8,904.65	1.25
36202KVA0	GN II ARM 008709M 01/11 10.00	Mortgage	4.13	10/20/2025	USD	AAA	48,866.250	102.1123	49,898.44	1.00
36202KWD3	GN II ARM 008744M 01/11 10.50	Mortgage	4.13	11/20/2025	USD	AAA	29,638.920	102.1880	30,287.42	1.00
36202KY33	GN II ARM 008830M 04/10 10.00	Mortgage	4.38	03/20/2026	USD	AAA	192,620.100	102.8747	198,157.35	1.25
36202KYK5	GN II ARM 008814M 04/10 10.00	Mortgage	4.38	02/20/2026	USD	AAA	39,601.940	103.0737	40,819.17	1.00
36202KZ65	GN II ARM 008865M 07/10 10.00	Mortgage	4.38	05/20/2026	USD	AAA	103,492.020	102.7659	106,354.46	1.00
36225CB62	GN II ARM 080060M 07/10 11.00	Mortgage	4.38	04/20/2027	USD	AAA	211,756.400	102.8880	217,871.82	1.25
36225CC61	GN II ARM 080092M 10/10 10.00	Mortgage	3.63	07/20/2027	USD	AAA	364,009.440	102.2868	372,333.50	1.00
36225CCY0	GN II ARM 080086M 07/10 11.50	Mortgage	4.38	06/20/2027	USD	AAA	15,925.700	102.9276	16,391.94	1.25
36225CE69	GN II ARM 080156M 04/10 11.50	Mortgage	4.38	01/20/2028	USD	AAA	108,662.390	103.0642	111,991.98	1.00
36225CER3	GN II ARM 080143M 01/11 11.00	Mortgage	4.13	12/20/2027	USD	AAA	74,296.710	102.2688	75,982.34	1.00
36225CFM3	GN II ARM 080171M 04/10 11.50	Mortgage	4.38	02/20/2028	USD	AAA	16,743.620	103.0656	17,256.90	1.00

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36229RLL1	GSR 2004-2F 7A1 1ML+35	Mortgage	0.58	01/25/2034	USD	AAA	245,361.980	81.5492	200,090.66	0.00
3837H4M69	GNR 2000-26-DF 1MLIB+40	Mortgage	0.63	09/20/2030	USD	AAA	2,917.640	99.3704	2,899.27	0.00
39538BAA2	GPMF 2006-AR6 A1A 1MLIB+8	Mortgage	0.31	10/25/2046	USD	B	762,959.900	90.3300	689,181.53	0.00
39538WEA2	GPMF 2005-AR5 1A1 1ML+27	Mortgage	0.50	11/25/2045	USD	AA	521,009.450	56.3872	293,782.80	0.00
40430GAC4	HFCHC 2005-2 A1 SEQ 1MLIB+27	Mortgage	0.50	01/20/2035	USD	AAA	1,522,680.410	91.7791	1,397,501.61	0.00
41162DAF6	HVMLT 2006-12 2A2A 1MLIB+19	Mortgage	0.42	01/19/2038	USD	B	3,421,057.300	55.1297	1,886,018.63	0.00
43812WAB3	HAROT 2009-3 A2	Mortgage	1.50	08/15/2011	USD	AAA	4,000,000.000	100.5057	4,020,226.80	0.75
44328BAC2	HASC 2006-HE2 2A1 1ML+5	Mortgage	0.28	12/25/2036	USD	CAA	225,056.080	72.5599	163,300.51	0.00
45254NFL6	IMM 2003-9F-A1 AFC 1MLIBOR+40	Mortgage	1.23	07/25/2033	USD	AAA	1,135,193.450	77.8259	883,474.63	0.00
45254NFY8	IMM 2003-11 1A1 AFC 1MLIB+38	Mortgage	0.99	10/25/2033	USD	AAA	57,480.720	70.4655	40,504.09	0.00
45257BAB6	IMSA 2006-4 A2A SEQ 1ML+8	Mortgage	0.31	01/25/2037	USD	B-	179,263.300	55.3345	99,194.49	0.00
45668GAA0	INDX 2006-AR14 1A1A STEP 1MLIB+9	Mortgage	0.32	11/25/2046	USD	B-	338,666.740	93.9710	318,248.56	0.00
46629VAB1	JPMAC 2006-HE3 A2 STEP 1MLIB+7	Mortgage	0.30	11/25/2036	USD	AAA	28,663.240	98.3548	28,191.68	0.00
52521TAA5	LBFRC 2006-LLFA A1 144A 1MLIB+8	Mortgage	0.31	09/15/2021	USD	AAA	631,099.890	93.0954	587,525.16	0.28
542514HN7	LBMLT 2004-4 1A1 1MLIB+28	Mortgage	0.51	10/25/2034	USD	AAA	49,476.290	77.3391	38,264.51	0.00
59020UZ65	MLMI 2005-A10 A STEP 1MLIB+21	Mortgage	0.44	02/25/2036	USD	A-	687,779.330	68.6182	471,941.66	0.00
61749BAC7	MSAC 2006-NC5 A2A 1MLIB+4	Mortgage	0.27	10/25/2036	USD	AAA	162,024.230	96.9611	157,100.43	0.00
61752LAA3	MSC 2007-XLFA A1 1ML+6 144A	Mortgage	0.29	10/15/2020	USD	AAA	516,374.130	88.4615	456,792.46	0.56
74160MDL3	PRIME 2004-CL1 1A2 1MLIBOR+40	Mortgage	0.63	02/25/2034	USD	AAA	439,165.150	90.7828	398,686.46	0.00
74160MDS8	PRIME 2004-CL1 2A2 1MLIBOR+40	Mortgage	0.63	02/25/2019	USD	AAA	70,574.430	94.7253	66,851.85	0.00
761042AF7	RMT 1998-B-A 1MOLIBOR +25 144A	Mortgage	0.48	04/25/2021	USD	AAA	915.520	100.0000	915.52	0.00
79549AFL8	SBM7 2001-CPB1 A AS WM10 WC8.19	Mortgage	3.53	12/25/2030	USD	AAA	523,565.590	91.9372	481,351.33	0.10
80556AAA5	SAST 2006-3 A1 SEQ 1MLIB+6	Mortgage	0.29	10/25/2046	USD	AAA	12,968.580	100.0000	12,968.58	0.00
86358HGW3	SAMI 1999-1-2A SEQ WM 19 W9.385	Mortgage	9.27	06/25/2029	USD	AAA	585,188.680	98.7454	577,846.90	0.00
86359LPF0	SAMI 2005-AR5 A3 1MLIB+25	Mortgage	0.48	07/19/2035	USD	AAA	1,411,161.460	82.0037	1,157,204.61	0.00
86359LRW1	SAMI 2005-AR8 A1 1MLIB+28	Mortgage	0.51	02/25/2036	USD	BA-	780,912.030	54.3459	424,393.59	0.00
929227LE4	WAMU 2002-AR2 A D11COF+125BP	Mortgage	2.51	02/27/2034	USD	AAA	1,589,780.400	81.0162	1,287,979.83	0.00
929227QB5	WAMU 2002-AR6 A 12MTA+140	Mortgage	1.94	06/25/2042	USD	AAA	631,005.340	72.3795	456,718.70	0.00
929227XB7	WAMU 2002-AR17 1A 12MTA+120	Mortgage	1.74	11/25/2042	USD	A	166,126.420	65.7431	109,216.58	0.00
92922F4M7	WAMU 2005-AR13 A1A 1MLIB+29	Mortgage	0.52	10/25/2045	USD	AAA	430,121.150	71.7811	308,745.78	0.00
92925CBA9	WAMU 2005-AR19 A1A1 1MLIB+27	Mortgage	0.50	12/25/2045	USD	AAA	764,935.050	70.0563	535,885.12	0.00
92925CDA7	WAMU 2006-AR3 A1A 12MTA+100	Mortgage	1.54	02/25/2046	USD	AA	4,075,499.560	56.9017	2,319,026.90	0.00
92976BHJ4	WBCMT 2006-WL7A A1 1MLIB+9 144A	Mortgage	0.32	09/15/2021	USD	AAA	5,112,386.820	85.3203	4,361,905.82	0.30
92976BLJ9	WBCMT 2007-WHL8 A1 1MLIB+8 144A	Mortgage	0.31	06/15/2020	USD	AAA	2,397,611.620	83.7551	2,008,122.73	0.19
94981MAA5	WFMB5 2004-CC A1 ARM WM34 WC5.21	Mortgage	4.96	01/25/2035	USD	AAA	1,511,305.450	91.5115	1,383,017.53	1.50
02581FXT1	AMERICAN EXPRESS CENTURION SR UNS	Invest. Grade Credit	0.29	03/23/2010	USD	A	400,000.000	99.9326	399,730.40	0.05
026874AV9	AIG GLBL SR UNSEC	Invest. Grade Credit	4.70	10/01/2010	USD	A-	1,200,000.000	99.9465	1,199,358.00	0.73
06050TLF7	BANK OF AMERICA NA GLBL FRN BKN1	Invest. Grade Credit	0.87	05/12/2010	USD	AA+	3,000,000.000	100.2046	3,006,138.00	0.10
172967DM0	CITIGROUP INC GLBL SR SUBORD FRN	Invest. Grade Credit	0.53	06/09/2016	USD	A-	3,100,000.000	80.4960	2,495,376.00	-0.46
20034DHM4	COMERICA BANK SR UNSEC FRN BKNT	Invest. Grade Credit	0.32	06/30/2010	USD	A+	1,100,000.000	99.3782	1,093,160.20	0.07
23325E9I2	DNB NOR BANK ASA FRN SUBORD	Invest. Grade Credit	0.49	09/01/2016	USD	A+	1,000,000.000	93.2570	932,570.00	-0.01
23383FBU8	DAIMLERCHRYSLER NA HLDG MTN	Invest. Grade Credit	5.75	09/08/2011	USD	A-	1,400,000.000	105.0832	1,471,164.80	1.61
25156PAB9	DEUTSCHE TELEKOM INT FIN GLBL	Invest. Grade Credit	8.50	06/15/2010	USD	BAA+	1,300,000.000	103.3540	1,343,602.00	0.44
25214BAB0	DEXIA CREDIT LOCAL GOV GTD FRN 144A	Invest. Grade Credit	0.90	09/23/2011	USD	AA+	7,900,000.000	100.8969	7,970,855.10	0.22
260543CB7	DOW CHEMICAL CO/THE SR UNSECURED F	Invest. Grade Credit	2.53	08/08/2011	USD	BAA-	2,600,000.000	101.8117	2,647,104.20	0.11
3215268H1	BARCLAYS BANK PLC SUB FRN	Invest. Grade Credit	0.42	03/23/2017	USD	A	1,000,000.000	89.1810	891,810.00	-0.11
38141EKF5	GOLDMAN SACHS GROUP INC FRN MTNB	Invest. Grade Credit	0.68	07/22/2015	USD	A+	400,000.000	88.9288	355,715.20	-0.25
38141GEG5	GOLDMAN SACHS GROUP INC GLBL FRN SI	Invest. Grade Credit	0.70	03/22/2016	USD	A+	1,100,000.000	92.2335	1,014,568.50	-0.01
4042719B6	HSBC FINANCE CORP SR UNSECURED EM1	Invest. Grade Credit	1.78	10/20/2010	USD	A	8,200,000.000	100.5741	8,247,076.10	0.04
45974VB56	ILFC SR UNSECURE MTN	Invest. Grade Credit	5.63	09/15/2010	USD	BAA+	300,000.000	98.9354	296,806.20	0.69
48121CJM9	JP MORGAN CHASE BANK NA SUB NT	Invest. Grade Credit	0.58	06/13/2016	USD	AA	700,000.000	91.3066	639,146.20	-0.05

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55607EAD2	MACQUARIE BANK LTD GOV GTD 144A	Invest. Grade Credit	2.60	01/20/2012	USD	AAA	4,100,000.000	102.1557	4,188,383.70	1.99
59018YVA6	MERRILL LYNCH & CO FRN GLBL MTN	Invest. Grade Credit	0.50	02/05/2010	USD	A	1,700,000.000	100.0345	1,700,586.50	0.10
617446B99	MORGAN STANLEY GBL FRN SR NT	Invest. Grade Credit	0.58	01/09/2014	USD	A	800,000.000	95.5694	764,555.20	-0.07
61746SBB4	MORGAN STANLEY GBL FRN	Invest. Grade Credit	0.56	01/15/2010	USD	A	200,000.000	100.0074	200,014.80	0.02
61746SBQ1	MORGAN STANLEY GBL FRN	Invest. Grade Credit	0.76	10/15/2015	USD	A	1,600,000.000	93.9098	1,502,556.80	-0.13
6325C0AW1	NATIONAL AUSTRALIA BANK GOVGTD FRN	Invest. Grade Credit	0.78	07/08/2014	USD	AAA	2,300,000.000	99.6908	2,292,888.40	0.00
761713AS5	REYNOLDS AMERICAN INC GBL FRN	Invest. Grade Credit	0.95	06/15/2011	USD	BAA	2,800,000.000	99.1107	2,775,099.60	0.18
78011CAC0	RBS GOVT GTD 144A	Invest. Grade Credit	2.63	05/11/2012	USD	AAA	2,500,000.000	101.4893	2,537,232.50	2.29
78011CAD8	RBS PLC GOVT GTD FRN 144A	Invest. Grade Credit	0.67	04/08/2011	USD	AAA	7,000,000.000	100.2467	7,017,269.00	0.11
845905AX6	SOVEREIGN BANCORP SR UNSECURED FR	Invest. Grade Credit	0.48	03/23/2010	USD	A	1,860,000.000	99.9675	1,859,395.50	0.21
86679WAA6	SUN LIFE FINANCIAL GLB FRN NT 144A	Invest. Grade Credit	0.75	07/06/2011	USD	AA	1,000,000.000	98.0535	980,535.00	0.24
86787ARV9	SUNTRUST BANK CD FRN	Invest. Grade Credit	0.32	01/29/2010	USD	A	1,500,000.000	100.0018	1,500,027.00	0.06
87927VAK4	TELECOM ITALIA CAPITAL GBL GTD	Invest. Grade Credit	4.00	01/15/2010	USD	BAA	700,000.000	100.0776	700,543.20	0.03
87927VAP3	TELECOM ITALIA CAPITAL GBL CO GTD	Invest. Grade Credit	0.76	02/01/2011	USD	BAA	1,300,000.000	99.6067	1,294,887.10	0.07
87938WAE3	TELEFONICA EMISIONS SAU GBL CO GTD	Invest. Grade Credit	0.61	02/04/2013	USD	A-	1,500,000.000	98.5348	1,478,022.00	0.07
SWPC01W8	CDX IG9 10Y 30-100% SP JPM	Invest. Grade Credit	0.55	12/20/2017	USD	AAA	385,799.540	1.5914	6,139.52	0.00
SWPC10964	MBIA INSURANCE CORP AAA SP DUB	Invest. Grade Credit	3.40	12/20/2012	USD	AAA	600,000.000	-61.1432	(366,858.96)	-1.71
SWPC11624	AIG NS SP BOA	Invest. Grade Credit	0.91	12/20/2012	USD	A-	600,000.000	-12.4458	(74,674.97)	-0.20
SWPC11632	AIG NS SP BOA	Invest. Grade Credit	0.93	12/20/2012	USD	A-	1,000,000.000	-12.3934	(123,934.13)	-0.20
SWPC16789	PRUDENTIAL NS SP JPM	Invest. Grade Credit	2.35	03/20/2013	USD	A	1,600,000.000	4.5088	72,140.50	0.08
SWPC172B5	GECC SNR UNSEC NS SP BPS	Invest. Grade Credit	4.70	12/20/2013	USD	AA+	600,000.000	11.4966	68,979.80	0.22
SWPC183B2	AMERICAN EXPRESS GBL SNR NS SP CBK	Invest. Grade Credit	4.25	12/20/2013	USD	A-	800,000.000	13.1350	105,079.85	0.24
SWPC183F3	NATIONAL AUSTRALIA BANK SNR NS SP U	Invest. Grade Credit	0.00	03/20/2010	USD	AA+	2,200,000.000	-0.0928	(2,040.83)	0.00
SWPC186B5	GECC SNR UNSEC NS SP BPS	Invest. Grade Credit	4.60	12/20/2013	USD	AA+	2,800,000.000	11.1270	311,556.26	0.21
SWPC26036	PRUDENTIAL NS SP RYL	Invest. Grade Credit	2.35	03/20/2013	USD	A	600,000.000	4.5088	27,052.69	0.08
SWPC26150	BRK SNR NS SP BFB	Invest. Grade Credit	0.85	03/20/2013	USD	AAA	1,500,000.000	-1.0248	(15,372.25)	-0.01
SWPC26382	BRK SNR NS SP BRC	Invest. Grade Credit	1.00	03/20/2013	USD	AAA	600,000.000	-0.5613	(3,367.99)	-0.01
SWPC26408	WACHOVIA NS SP RYL	Invest. Grade Credit	1.70	03/20/2013	USD	AA-	500,000.000	3.0737	15,368.25	0.05
SWPC26440	SLM CORP NS SP BOA	Invest. Grade Credit	5.03	03/20/2013	USD	BAA-	1,300,000.000	0.9843	12,796.17	0.03
SWPC297D1	SLM CORP (SALLIE MAE) SNR S* SP BOA	Invest. Grade Credit	5.00	12/20/2011	USD	BAA-	500,000.000	1.4728	7,363.84	0.03
SWPC301F0	UNITED KINGDOM GILT SW SP DUB	Invest. Grade Credit	1.00	12/20/2014	USD	AAA	200,000.000	1.0915	2,182.96	0.03
SWPC33966	AIG NS SP RYL	Invest. Grade Credit	0.78	12/20/2012	USD	A-	600,000.000	-12.7865	(76,719.19)	-0.21
SWPC33982	MBIA INSURANCE CORP AAA NS SP BOA	Invest. Grade Credit	2.80	12/20/2012	USD	AAA	600,000.000	-67.0694	(402,416.58)	-2.07
SWPC35698	SLM CORP NS SP BOA	Invest. Grade Credit	2.86	12/20/2012	USD	BAA-	1,400,000.000	-4.6148	(64,607.00)	-0.06
SWPC36951	SLM CORP NS SP MEI	Invest. Grade Credit	4.60	03/20/2010	USD	BAA-	800,000.000	0.2250	1,800.07	0.00
SWPC36969	SLM CORP NS SP JPM	Invest. Grade Credit	4.55	03/20/2010	USD	BAA-	600,000.000	0.2141	1,284.73	0.00
SWPC379F7	SOUTH KOREA GOVERNMENT AS SP CBK	Invest. Grade Credit	1.00	03/20/2011	USD	A	1,500,000.000	0.5251	7,876.44	0.01
SWPC40508	AMERICAN EXPRESS NS SP DUB	Invest. Grade Credit	2.06	03/20/2013	USD	A-	800,000.000	4.2085	33,667.94	0.07
SWPC40706	AMERICAN EXPRESS NS SP CBK	Invest. Grade Credit	1.95	03/20/2013	USD	A-	1,600,000.000	3.8647	61,834.64	0.07
SWPC40904	PRUDENTIAL NS SP BFB	Invest. Grade Credit	1.87	03/20/2013	USD	A	900,000.000	3.0154	27,138.49	0.05
SWPC41423	CDX HY8 5Y 35-100% SP CBK	Invest. Grade Credit	0.36	06/20/2012	USD	AA	4,814,700.000	-0.0140	(673.35)	0.00
SWPC41431	CDX HY8 5Y 35-100% SP CBK	Invest. Grade Credit	0.40	06/20/2012	USD	AA	1,155,528.000	0.0858	991.39	0.00
SWPC43056	BRK SNR NS SP DUB	Invest. Grade Credit	0.93	03/20/2013	USD	AAA	1,800,000.000	-0.7776	(13,997.25)	-0.01
SWPC43197	PRUDENTIAL NS SP BRC	Invest. Grade Credit	1.80	03/20/2013	USD	A	1,500,000.000	2.7976	41,964.02	0.05
SWPC43213	SLM CORP NS SP JPM	Invest. Grade Credit	4.93	03/20/2013	USD	BAA-	1,500,000.000	0.7171	10,756.59	0.03
SWPC43288	BRK SNR NS SP RYL	Invest. Grade Credit	0.87	03/20/2013	USD	AAA	1,500,000.000	-0.9630	(14,445.28)	-0.01
SWPC43296	PRUDENTIAL NS SP RYL	Invest. Grade Credit	1.90	03/20/2013	USD	A	600,000.000	3.1087	18,652.35	0.05
SWPC64615	GECC NS SP BPS	Invest. Grade Credit	0.77	03/20/2013	USD	AA+	1,400,000.000	-2.4242	(33,939.41)	-0.04
SWPC893E7	ILFC SNR S* SP UAG	Invest. Grade Credit	5.00	06/20/2010	USD	BAA+	1,000,000.000	-1.0062	(10,062.25)	0.00
SWPC957A8	GECC SNR UNSEC NS SP CBK	Invest. Grade Credit	4.33	12/20/2013	USD	AA+	800,000.000	10.1105	80,884.33	0.19
SWPC95833	GECC NS SP MYC	Invest. Grade Credit	0.75	03/20/2013	USD	AA+	2,300,000.000	-2.4855	(57,166.52)	-0.04

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SWPC95A14	METLIFE INC NS SP JPM	Invest. Grade Credit	1.70	03/20/2013	USD	A-	1,000,000.000	1.3292	13,292.49	0.03
SWPC95B47	PRUDENTIAL NS SP FBF	Invest. Grade Credit	1.96	03/20/2013	USD	A	2,500,000.000	3.2954	82,384.98	0.06
SWPC95C75	CDX IG9 5Y 30-100% SP DUB	Invest. Grade Credit	0.71	12/20/2012	USD	AAA	3,857,995.440	1.6642	64,203.15	0.00
SWPC960A3	GECC SNR UNSEC NS SP CBK	Invest. Grade Credit	4.20	12/20/2013	USD	AA+	1,300,000.000	9.6485	125,430.63	0.19
SWPC963AC	GECC SNR UNSEC NS SP DUB	Invest. Grade Credit	4.23	12/20/2013	USD	AA+	900,000.000	9.7594	87,834.58	0.19
SWPC97F15	CDX IG10 5Y 30-100% SP DUB	Invest. Grade Credit	0.53	06/20/2013	USD	BAA+	964,498.860	1.2831	12,375.73	0.00
SWPC97R87	CDX IG9 10Y 30-100% SP GST	Invest. Grade Credit	0.55	12/20/2017	USD	AAA	192,899.770	1.5572	3,003.89	0.00
SWPC98621	HSBC FINANCE CORP NS SP RYL	Invest. Grade Credit	1.80	03/20/2010	USD	A	1,400,000.000	0.2774	3,883.47	0.00
SWPC992A5	GECC SNR UNSEC NS SP CBK	Invest. Grade Credit	4.00	12/20/2013	USD	AA+	700,000.000	8.9093	62,364.82	0.17
026874115	AIG CONVERT NEW MONEY	High Yield Credit	8.50	08/01/2011	USD	BA	109,100.000	11.4124	1,245,092.84	0.57
125581FT0	CIT GROUP INC SERIES SR SECURED A	High Yield Credit	7.00	05/01/2013	USD	B	218,517.000	94.0000	205,405.98	2.99
125581FU7	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2014	USD	B	327,776.000	93.1250	305,241.40	3.76
125581FV5	CIT GROUP INC SERIES SR SECURED A	High Yield Credit	7.00	05/01/2015	USD	B	527,776.000	90.0000	474,998.40	4.47
125581FW3	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2016	USD	B	546,293.000	88.5000	483,469.32	5.13
125581FX1	CIT GROUP INC SR SECURED SERIES A	High Yield Credit	7.00	05/01/2017	USD	B	764,814.000	87.2500	667,300.23	5.72
345397ST1	FORD MOTOR CRDT	High Yield Credit	7.88	06/15/2010	USD	B-	200,000.000	101.5217	203,043.40	0.44
345397TS2	FORD MOTOR CRDT	High Yield Credit	7.38	02/01/2011	USD	B-	1,600,000.000	102.0646	1,633,033.60	1.05
370442733	MOTORS LIQUIDATION CO CONV PFD***DEI	High Yield Credit	5.25	03/06/2032	USD	C	72,000.000	5.7000	410,400.00	1.00
52517P2K6	LEHMAN BROS HLDGS FRN MTN 2010***DEI	High Yield Credit	2.95	05/25/2024	USD	C	9,500,000.000	20.0000	1,900,000.00	1.00
52517PD65	LEHMAN BROS HLDGS FRN MTN 2010***DEI	High Yield Credit	3.01	12/23/2024	USD	C	2,500,000.000	20.0000	500,000.00	1.00
52517PK83	LEHMAN BROS HLDGS FRN 2009 ***DEF***	High Yield Credit	2.91	08/21/2024	USD	C	1,500,000.000	20.0000	300,000.00	1.00
52517PQ46	LEHMAN BROS HLDGS FRN 2008 ***DEF***	High Yield Credit	2.85	12/23/2024	USD	C	200,000.000	20.0000	40,000.00	1.00
52517PXU0	LEHMAN BROS HLDGS FRN 2009 ***DEF***	High Yield Credit	2.97	11/10/2024	USD	C	1,300,000.000	20.0000	260,000.00	1.00
004810L47	JAPAN TREASURY DISC BILL #76	Non-U.S. Developed	0.13	03/29/2010	JPY	AA	680,000,000.000	99.9947	7,303,977.92	0.22
0252369B8	AIG SR UNSEC EMTN	Non-U.S. Developed	4.00	09/20/2011	EUR	A-	4,600,000.000	94.0590	6,207,748.79	1.66
0326179A2	ASB FINANCE LTD LONDON CO GTD EMTN	Non-U.S. Developed	0.77	02/13/2012	EUR	AA	2,000,000.000	97.0220	2,784,044.44	0.08
2563109A3	AIG SR UNSEC EMTN	Non-U.S. Developed	2.88	06/20/2011	CHF	A-	1,000,000.000	94.5000	914,147.52	1.44
317U131B0	IRO EUR 10Y P 10.000 07/01/14 BRC	Non-U.S. Developed	0.00	07/01/2014	EUR	AAA	(17,000,000.000)	0.2445	(59,632.91)	7.96
8656229P1	SUMITOMO MITSUI 6ML+55 (6/2/11) 221	Non-U.S. Developed	1.05	06/02/2049	JPY	AA-	100,000,000.000	98.5870	1,058,993.41	0.25
70645JAR3	PEMEX PROJ FDG MASTER TR SR 144A	Emerging Markets	0.86	12/03/2012	USD	BAA+	3,600,000.000	97.0000	3,492,000.00	0.13
SWPC307F4	MEXICO EM SP 12/21/09 HUS	Emerging Markets	1.00	03/20/2011	USD	BAA+	1,700,000.000	0.3779	6,424.94	0.00
SWPC313F6	BRAZIL EM SP 12/21/09 HUS	Emerging Markets	1.00	03/20/2011	USD	BAA-	900,000.000	0.4526	4,073.05	0.00
SWPC314F5	BRAZIL EM SP 12/21/09 UAG	Emerging Markets	1.00	03/20/2011	USD	BAA-	2,500,000.000	0.4526	11,314.04	0.00
SWPC84043	MEXICO NS SP 01/05/07 BRC	Emerging Markets	0.39	01/20/2012	USD	BAA+	5,000,000.000	-1.0062	(50,309.00)	-0.01
SWPC98944	BRAZIL NS SP 01/05/07 DUB	Emerging Markets	0.98	01/20/2012	USD	BAA-	1,300,000.000	0.4487	5,832.80	0.01
SWU005071	IRS BRL ZCS R 10.575/CDI 07/03/07 UAG	Emerging Markets	10.58	01/02/2012	BRL	BAA+	1,800,000.000	-2.9344	(30,300.42)	1.78
SWU059755	IRS BRL ZCS R 14.765/CDI 07/17/08 MLC	Emerging Markets	14.77	01/02/2012	BRL	BAA+	300,000.000	7.5833	13,050.66	1.78
125581801	CIT GROUP INC	Municipal/Other	0.00	12/31/9999	USD		7,833.000	27.6100	216,269.13	0.00
23324D201	DG FUNDING TRUST FRN PFD 144A	Municipal/Other	2.53	12/31/2049	USD	AAA	913.000	8,873.0281	8,101,074.62	0.25
949746PM7	WELLS FARGO & CO JR SUBORD K	Municipal/Other	7.98	03/29/2049	USD	A-	2,600,000.000	100.7500	2,619,500.00	5.62
SWPC95809	MICHIGAN STATE MUNI SP GST	Municipal/Other	0.44	03/20/2018	USD	AA-	1,400,000.000	-5.2220	(73,108.42)	-0.21
313385RN8	FEDERAL HOME LOAN BANK DISC NT	Net Cash Equivalents	0.05	01/08/2010	USD	A1+	1,000,000.000	99.9973	999,972.78	0.02
313385RT5	FEDERAL HOME LOAN BANK DISC NT	Net Cash Equivalents	0.05	01/13/2010	USD	A1+	1,000,000.000	99.9969	999,968.89	0.03
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.52	05/01/2010	USD	AAA	13,050,486.867	10.0120	130,661,474.51	0.17
78011HLH6	ROYAL BK OF SCOTLAND NY FRN YCD	Net Cash Equivalents	0.83	07/19/2010	USD	A+	500,000.000	100.0000	500,000.00	0.04
829071596	FINL FUTURES MAINTENANCE (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	17,366.140	97.5537	24,916.05	0.00
888072691	FINL FUTURES MAINTENANCE (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	1.000	125.0891	1.61	0.00
899100499	FINL FUTURES MAINTENANCE ACCT	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	1,937,573.990	100.0000	1,937,573.99	0.00
908004690	STATE STREET OVERNIGHT RATE AUD	Net Cash Equivalents	0.35	12/31/2015	AUD	A1+	1,083.640	101.5903	974.57	0.00
911029890	STIF FUND (CNY)	Net Cash Equivalents	0.00	12/01/2015	CNY	A1+	1.000	95.5780	0.15	0.00
914025192	STIF FUND (BRL)	Net Cash Equivalents	0.00	12/01/2015	BRL	A1+	1.000	81.9304	0.57	0.00

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920089497	STIF FUND (CAD)	Net Cash Equivalents	3.25	12/31/2015	CAD	A1+	9,000.400	96.5109	8,585.30	0.00
929072692	STATE STREET STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	163,783.440	95.9366	234,988.13	0.00
941002693	STIF FUND (IDR)	Net Cash Equivalents	0.00	12/31/2015	IDR	A1+	1.000	0.0000	0.00	0.00
948078092	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/31/2015	JPY	A1+	645,270.000	85.9246	6,931.31	0.00
950070094	STIF FUND (MYR)	Net Cash Equivalents	0.00	12/31/2015	MYR	A1+	1.000	95.8720	0.29	0.00
952002699	STIF FUND (MXN)	Net Cash Equivalents	0.00	12/31/2015	MXN	A1+	1.000	91.3878	0.08	0.00
956077093	STIF FUND (NZD)	Net Cash Equivalents	0.00	12/31/2015	NZD	A1+	63,502.090	79.3445	46,207.30	0.00
968071597	STIF FUND (SGD)	Net Cash Equivalents	0.00	12/01/2015	SGD	A1+	1.000	96.8726	0.71	0.00
974071599	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+	1.000	100.0000	1.00	0.00
984071597	STIF FUND (CHF)	Net Cash Equivalents	0.00	12/31/2015	CHF	A1+	28,751.000	88.7835	27,812.33	0.00
987002698	STIF FUND (TWD)	Net Cash Equivalents	0.00	12/01/2015	TWD	A1+	1.000	95.9550	0.03	0.00
988072690	STATE STREET STIF FUND (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	531,303.980	125.1603	857,975.63	0.00
BRL0033A5	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	02/02/2010	USD		3,787,986.240	1.7558	2,157,431.72	0.00
CAD0021B2	CANADIAN DOLLAR	Net Cash Equivalents	0.00	01/21/2010	USD		339,000.000	1.0483	323,373.00	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		3,097,041.700	6.8209	454,053.97	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		(3,097,041.700)	6.8209	(454,053.97)	0.00
CNY0237A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	08/25/2010	USD		31,383,655.500	6.7972	4,617,144.64	0.00
CNY0321A0	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/17/2010	USD		2,673,537.700	6.7768	394,516.20	0.00
CNY0327A4	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	11/23/2010	USD		358,202.000	6.7753	52,869.19	0.00
CSH00JPM2	CASH COLLATERAL FUTS JPM USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	55,000.000	100.0000	55,000.00	0.00
CSH00MLP2	CASH COLLATERAL FUTS MLP USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	0.000	0.0000	0.00	0.00
CSH00MLP2	CASH COLLATERAL FUTS MLP USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	928,000.000	100.0000	928,000.00	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
CSH00SAL0	CASH COLLATERAL FUTS SAL USD	Net Cash Equivalents	0.04	12/31/2060	USD	A1+	2,395,600.000	100.0000	2,395,600.00	0.00
EDH000009	FIN FUT EURO\$ CME 03/15/10	Net Cash Equivalents	0.00	03/16/2010	USD	AAA	734,000,000.000	99.6450	731,394,300.00	0.25
EDM000003	FIN FUT EURO\$ CME 06/14/10	Net Cash Equivalents	0.00	06/15/2010	USD	AAA	271,000,000.000	99.3200	269,157,200.00	0.25
EDU000004	FIN FUT EURO\$ CME 09/13/10	Net Cash Equivalents	0.00	09/14/2010	USD	AAA	149,000,000.000	98.9000	147,361,000.00	0.25
EDZ000009	FIN FUT EURO\$ CME 12/13/10	Net Cash Equivalents	0.00	12/14/2010	USD	AAA	35,000,000.000	98.4700	34,464,500.00	0.25
ERH000016	FIN FUT EURIBOR LIF 03/15/10	Net Cash Equivalents	0.00	03/16/2010	EUR	AAA	7,000,000.000	99.2350	9,966,412.53	0.25
ESH000006	FIN FUT EMINI S&P500 CME 3/10	Net Cash Equivalents	0.00	03/20/2010	USD	AAA	99,450.000	1,110.7000	110,459,115.00	0.00
EUR0049D5	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	02/18/2010	USD		(1,995,000.000)	0.6970	(2,862,114.92)	0.00
EUR0076C3	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	03/17/2010	USD		(4,477,000.000)	0.6971	(6,422,588.23)	0.00
GBP0013A5	BRITISH POUND STERLING	Net Cash Equivalents	0.00	01/13/2010	USD		(857,000.000)	0.6193	(1,383,820.44)	0.00
IDR0022A6	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	01/22/2010	USD		391,000,000.000	9.437.1667	41,431.93	0.00
IDR0280A3	INDONESIAN RUPIAH-NDF	Net Cash Equivalents	0.00	10/07/2010	USD		4,738,099,500.000	9.913.7037	477,934.35	0.00
JPY0025A7	JAPANESE YEN	Net Cash Equivalents	0.00	01/25/2010	USD		(165,411,000.000)	93.0826	(1,777,034.92)	0.00
JPY0088A1	JAPANESE YEN	Net Cash Equivalents	0.00	03/29/2010	USD		(680,000,000.000)	93.0503	(7,307,878.01)	0.00
KRW0042A2	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	02/11/2010	USD		603,307,000.000	1,165.9750	517,427.04	0.00
KRW0209A1	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	07/28/2010	USD		82,427,884.000	1,174.4417	70,184.75	0.00
KRW0239A5	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	08/27/2010	USD		512,159,000.000	1,175.4417	435,716.22	0.00
KRW0316A1	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	11/12/2010	USD		48,659,116.000	1,179.5417	41,252.56	0.00
MXN0112A2	MEXICAN NUEVO PESO	Net Cash Equivalents	0.00	04/22/2010	USD		1,077,148.000	13.2325	81,401.97	0.00
MYR0043A0	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	02/12/2010	USD		1,082,126.280	3.4302	315,471.24	0.00
MYR0165A2	MALAYSIAN RINGGIT NDF	Net Cash Equivalents	0.00	06/14/2010	USD		981,694.720	3.4466	284,833.37	0.00
SGD0042A9	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	02/11/2010	USD		45,000.000	1.4047	32,035.77	0.00
SGD0076A8	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	03/17/2010	USD		131,386.100	1.4051	93,505.38	0.00
SGD0167A8	SINGAPORE DOLLARS	Net Cash Equivalents	0.00	06/16/2010	USD		75,000.000	1.4060	53,343.95	0.00
SPF0C0030	CME ACAL S&P FUT 1/10 @ 1140	Net Cash Equivalents	0.00	01/15/2010	USD	AAA	(4,750.000)	4.4000	(20,900.00)	0.00
SPF0P0028	CME APUT S&P FUT 1/10 @ 1050	Net Cash Equivalents	0.00	01/15/2010	USD	AAA	(4,750.000)	3.3500	(15,912.50)	0.00
SPH000007	FIN FUT S&P 500 CME 3/18/10	Net Cash Equivalents	0.00	03/19/2010	USD	AAA	111,250.000	1,110.7000	123,565,375.00	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
SWP002637	ZCS BRL R 12.78%/CDI 12/08/06 MYC	Net Cash Equivalents	12.78	01/04/2010	BRL	BAA+	2,000,000.000	3.6605	41,997.16	0.00
SWP043581	INF EUR R 2.1455/FRCPXTOB UAG	Net Cash Equivalents	2.15	10/15/2010	EUR	AAA	1,000,000.000	4.0792	58,525.67	-0.19
SWP043706	INF EUR R 2.09/FRCPXTOB 10/05BPS	Net Cash Equivalents	2.09	10/15/2010	EUR	AAA	2,300,000.000	3.7793	124,713.97	-0.18
SWP089758	ZCS BRL R 12.948%/CDI 12/06/06 MLC	Net Cash Equivalents	12.95	01/04/2010	BRL	BAA+	1,800,000.000	4.0958	42,292.65	0.00
SWU000551	ZCS BRL R 11.36%/CDI 04/11/07 BRC	Net Cash Equivalents	11.36	01/04/2010	BRL	BAA+	4,400,000.000	0.3184	8,036.60	0.00
SWU001344	ZCS BRL R 11.465%/CDI 04/12/07 GLM	Net Cash Equivalents	11.47	01/04/2010	BRL	BAA+	1,100,000.000	0.5779	3,646.57	0.00
SWU001351	ZCS BRL R 11.43%/CDI 04/12/07 MLC	Net Cash Equivalents	11.43	01/04/2010	BRL	BAA+	2,900,000.000	0.4930	8,201.34	0.00
SWU0041L2	IRS USD R 3ML/3.0 12/16/09 BOA	Net Cash Equivalents	3.00	12/16/2010	USD	AAA	5,600,000.000	2.2717	127,216.88	0.76
SWU0101L9	IRS USD R 3ML/3.0 12/16/09 MYC	Net Cash Equivalents	3.00	12/16/2010	USD	AAA	4,600,000.000	2.2717	104,499.58	0.76
SWU024957	TRS 3ML-7/S&P 500 MEI	Net Cash Equivalents	0.00	01/29/2010	USD	AA-	102,037.000	1,837.4990	0.00	0.00
SWU0817W	TRS 3ML-1/S&P 500 FCT	Net Cash Equivalents	0.00	03/31/2010	USD	AA+	45,000.000	1,837.4990	0.00	0.00
TWD0161A8	NEW TAIWAN DOLLAR-NDF	Net Cash Equivalents	0.00	06/10/2010	USD		3,697,669.000	31.0199	119,202.96	0.00
TWD0285A9	NEW TAIWAN DOLLAR-NDF	Net Cash Equivalents	0.00	10/12/2010	USD		685,471.000	30.6979	22,329.56	0.00
UARA01S85	U S AGENCY REPO	Net Cash Equivalents	0.09	01/05/2010	USD	AAA	3,200,000.000	100.0000	3,200,000.00	0.00
UMRA024G	U S MTGE REPO	Net Cash Equivalents	0.01	01/04/2010	USD	AAA	28,800,000.000	100.0000	28,800,000.00	0.00
UTPA024F4	U S TIPS REPO	Net Cash Equivalents	0.00	01/04/2010	USD	AAA	5,000,000.000	100.0000	5,000,000.00	0.00
	TOTAL SECURITIES POSITIONS HELD								1,923,974,344.82	
	UNINVESTED CASH PLUS RECEIVABLES								19,474,733.12	
	NET UNSETTLED TRADES								32,216,579.11	
	NET FUTURES HELD								(1,435,018,527.53)	
	BROKER CASH COLLATERAL RECEIVED								(22,646,919.66)	
	ACCOUNTING MARKET VALUE								518,000,209.86	