

**PORTFOLIO HOLDINGS FOR PIMCO UNCONSTRAINED BOND FUND**

(As of Jun 30, 2009)

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

The Fund's investments in non-US securities may be subject to more rapid and extreme changes in value. Non-US markets may be subject to greater political risks of instability and currency fluctuations. Emerging markets securities may involve these risks to a higher degree, and they may also be more speculative. The Fund's investments in high-yield securities will involve greater risk of default. This Fund may use derivative instruments for hedging purposes or as part of its investment strategy. Derivatives 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. Derivative investments could lose more than the principal amount invested.

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CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
317U834A2	IRO USD 2Y P 2.9500 12/15/09 RYL	Government Related	0.00	12/15/2009	USD	AAA	(12,900,000.000)	0.2977	(38,404.59)	1.98
317U836A0	IRO USD 2Y P 2.9500 12/15/09 CBK	Government Related	0.00	12/15/2009	USD	AAA	(1,300,000.000)	0.2977	(3,870.23)	1.98
317U863A6	IRO USD 7Y P 4.4000 08/03/09 RYL	Government Related	0.00	08/03/2009	USD	AAA	(11,800,000.000)	0.1974	(23,295.56)	6.16
690353LE5	OPIC RESET 09/15/2010 US GOVT GTD A	Government Related	4.00	09/20/2013	USD	AAA	852,475.250	104.9912	895,023.99	2.50
76116FAA5	RFCSP STRIP PRINCIPAL ZERO BD	Government Related	0.00	10/15/2019	USD	AAA	12,600,000.000	63.5202	8,003,545.20	10.07
912810EM6	U S TREASURY BOND	Government Related	7.25	08/15/2022	USD	AAA	100,000.000	131.3438	131,343.80	9.46
912828DH0	U S TREASURY INFLATE PROT BD	Government Related	1.63	01/15/2015	USD	AAA	18,983,390.000	99.6562	18,918,125.11	4.22
912828FL9	U S TREASURY INFLATE PROT BD	Government Related	2.50	07/15/2016	USD	AAA	21,116,200.000	105.0938	22,191,817.00	5.17
912828GX2	U S TREASURY INFLATE PROT BD	Government Related	2.63	07/15/2017	USD	AAA	1,543,185.000	106.6875	1,646,385.50	5.81
912828HN3	U S TREASURY INFLATE PROT BD	Government Related	1.63	01/15/2018	USD	AAA	122,133.600	99.1562	121,103.04	6.35
912828HN3	U S TREASURY INFLATE PROT BD	Government Related	1.63	01/15/2018	USD	AAA	12,091,226.400	99.1562	11,989,200.63	6.35
912828JX9	U S TREASURY INFLATE PROT BD	Government Related	2.13	01/15/2019	USD	AAA	5,958,720.000	103.4062	6,161,685.92	6.90
912828JX9	U S TREASURY INFLATE PROT BD	Government Related	2.13	01/15/2019	USD	AAA	7,837,368.000	103.4062	8,104,324.43	6.90
912828KL3	U S TREASURY NOTE	Government Related	0.88	04/30/2011	USD	AAA	2,705,000.000	99.7383	2,697,921.02	1.82
912828KU3	U S TREASURY NOTE	Government Related	0.88	05/31/2011	USD	AAA	1,340,000.000	99.6723	1,335,608.82	1.90
SWU0411L4	IRS USD R 3ML/3.1 05/27/09 BRC	Government Related	3.10	05/27/2016	USD	AAA	27,600,000.000	-1.8369	(506,989.92)	6.14
SWU0472L0	IRS USD R 3ML/4.0 12/16/09 MYC	Government Related	4.00	12/16/2019	USD	AAA	0.000	0.3775	0.00	8.40
SWU0510L4	IRS USD R 3ML/4.0 12/16/09 RYL	Government Related	4.00	12/16/2014	USD	AAA	48,000,000.000	3.0488	1,463,404.80	4.60
SWU0964GE	IRS USD R 3ML/4.0 06/17/09 BRC	Government Related	4.00	06/17/2014	USD	AAA	4,200,000.000	4.8696	204,522.78	4.37
TYU9C0059	CBOT ACAL USTN FUT 9/09 @ 120	Government Related	0.00	08/21/2009	USD	AAA	(300,000.000)	0.4219	(1,265.63)	6.10
TYU9P0048	CBOT APUT USTN FUT 9/09 @ 112	Government Related	0.00	08/21/2009	USD	AAA	(300,000.000)	0.4531	(1,359.38)	6.10
01F032674	FNMA TBA 3.5% JUL 30YR	Mortgage	3.50	07/13/2039	USD	AAA	15,000,000.000	93.3594	14,003,907.00	6.39
01F050478	FNMA TBA 5.0% JULY 15YR	Mortgage	5.00	07/16/2024	USD	AAA	(5,000,000.000)	103.4844	(5,174,220.00)	2.24
01F050676	FNMA TBA 5.00% JULY	Mortgage	5.00	07/13/2039	USD	AAA	(300,000.000)	101.8281	(305,484.30)	3.67
01F052474	FNMA TBA 5.5% JULY 15YR	Mortgage	5.50	07/16/2024	USD	AAA	28,000,000.000	104.6406	29,299,368.00	1.64
01F052672	FNMA TBA 5.5% JUL	Mortgage	5.50	07/13/2039	USD	AAA	(227,000,000.000)	103.2344	(234,342,088.00)	2.67
01N050677	GNMA I TBA 5% JULY	Mortgage	5.00	07/20/2039	USD	AAA	2,091,000.000	101.9531	2,131,839.32	3.64
01N052673	GNMA I TBA 5.5% JUL	Mortgage	5.50	07/20/2039	USD	AAA	(3,400,000.000)	103.2656	(3,511,030.40)	2.63
021467AA3	CWALT 2006-15CB A1 WM36 WC7.046	Mortgage	6.50	06/25/2036	USD	CAA	376,054.430	49.6638	186,762.92	4.00
02146SAD1	CWALT 2006-OA14 2A1 1MLIB+19	Mortgage	0.50	11/25/2046	USD	BAA	528,390.860	38.7189	204,587.13	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
02660LAB6	AHMA 2006-4 1A12 ARM 1MLIB+21	Mortgage	0.52	10/25/2046	USD	AAA	285,274.050	32.6085	93,023.59	0.00
040104NA5	ARSI 2005-W2 A2B1 1MLIB+20	Mortgage	0.51	10/25/2035	USD	AAA	108,436.730	82.8410	89,830.07	0.00
05949AEK2	BOAMS 2004-4 1A9 SEQ WM34 WC5.76	Mortgage	5.00	05/25/2034	USD	AAA	38,644.560	98.1609	37,933.85	2.00
059511AA3	BACM 2007-2 A1 WM15 WC5.7365	Mortgage	5.42	04/10/2049	USD	AAA	748,007.160	101.4846	759,112.00	1.96
073868BE0	BALTA 2006-6 32A1 ARM WM36 WC6.9	Mortgage	5.67	11/25/2036	USD	AAA	186,572.440	50.8965	94,958.84	1.50
07386HVS7	BALTA 2005-7 22A1 WM35 WC5.8338 ARM	Mortgage	5.49	09/25/2035	USD	AAA	93,880.510	54.3289	51,004.25	1.25
07386HZJ3	BALTA 2005-10 24A1 WM35 WC6.4278 ARM	Mortgage	5.74	01/25/2036	USD	CAA+	5,447,584.220	50.0482	2,726,417.85	1.00
073871AN5	BALTA 2006-4 21A1 ARM	Mortgage	4.79	08/25/2036	USD	BA+	50,069.060	44.2886	22,174.89	0.00
07387QAY6	BALTA 2006-8 3A2 STEP 1MLIB+20	Mortgage	0.51	02/25/2034	USD	B+	290,609.840	27.8952	81,066.20	0.00
073881AA2	BSARM 2007-3 1A1 WM37 WC5.9055 ARM	Mortgage	5.46	05/25/2047	USD	AAA	94,249.530	58.3585	55,002.61	1.50
073888AA7	BSABS 2006-SD3 1A1A WM33 WC5.7576	Mortgage	5.50	08/25/2036	USD	BA	3,118,947.430	55.9518	1,745,106.60	2.00
07401UAA1	BSSLT 2007-SV1A A1 1MLIB+22 144A	Mortgage	0.53	12/25/2036	USD	BAA+	507,563.730	42.2485	214,438.27	0.00
07402FAA3	BSSP 2007-R6 1A1 ARM	Mortgage	5.64	01/26/2036	USD	AAA	77,113.900	55.2680	42,619.31	1.00
12489WJP0	CBASS 2004-CB4 A5 AFC WM30 WC7.7	Mortgage	6.28	05/25/2035	USD	AAA	2,600,000.000	60.8226	1,581,388.64	7.00
1248MEAD1	CBASS 2007-CB4 A2A WM35 WC7.9515	Mortgage	5.84	04/25/2037	USD	AAA	105,640.900	83.5958	88,311.39	1.00
126670JY5	CWHL 2005-HYB9 3A2A 12MLIB+175	Mortgage	5.25	02/20/2036	USD	AAA	61,843.760	67.9696	42,034.96	1.25
126670LE6	CWHL 2005-HYB9 5A1 12MLIB+175	Mortgage	5.25	02/20/2036	USD	AAA	335,673.380	58.4304	196,135.30	1.25
126680AA5	CWALT 2007-OA7 A1A 1MLIB+18	Mortgage	0.49	05/25/2047	USD	AAA	308,230.140	37.5842	115,845.83	0.00
12668BBN2	CWALT 2005-81 A1 1MLIB+28	Mortgage	0.59	02/25/2037	USD	AAA	814,649.640	45.5556	371,118.53	0.00
12668BDE0	CWALT 2005-76 2A1 1YCMT+100	Mortgage	2.34	02/25/2036	USD	B	41,486.720	46.0544	19,106.46	0.00
12668BLY7	CWALT 2006-2CB A14 SEQ WM35 WC6	Mortgage	5.50	03/25/2036	USD	B-	244,592.890	73.6251	180,081.76	1.75
12668PAA0	CWALT 2006-OA17 1A1A 1MLIB+19.5	Mortgage	0.51	12/20/2046	USD	A	384,645.260	40.1556	154,456.61	0.00
12668RAA6	CWALT 2006-OA19 A1 STEP 1MLIB+18	Mortgage	0.50	02/20/2047	USD	BA	964,332.140	38.9365	375,477.18	0.00
126694R83	CWALT 2006-OA2 A2A 1ML+15	Mortgage	0.47	05/20/2046	USD	BAA	56,852.190	84.2990	47,925.83	0.00
12669FN82	CWHL 2004-12 12A1 AS ARM	Mortgage	4.62	08/25/2034	USD	AAA	123,262.420	79.8629	98,440.94	1.75
12669FY23	CWHL 2004-16 PT 1MLIB+38 1A4A	Mortgage	0.69	09/25/2034	USD	AAA	22,543.470	50.1006	11,294.41	0.00
12669GPN5	CWHL 2005-2 1A1 1MLIB+32	Mortgage	0.63	03/25/2035	USD	AAA	51,338.990	41.7590	21,438.65	0.00
12669GPR6	CWHL 2005-2 2A1 1MLIB+32	Mortgage	0.63	03/25/2035	USD	AAA	89,032.560	45.6494	40,642.83	0.00
12669GRM5	CWHL 2005-1 1A1 AS 1MLIB+32	Mortgage	0.63	03/25/2035	USD	AAA	176,815.820	44.5510	78,773.22	0.00
14452GAA8	CARR 2007-RFC1 A1 1MLIB+5	Mortgage	0.36	12/25/2036	USD	AAA	43,762.630	74.0685	32,414.32	0.00
14454EAA9	CARR 2007-HE1 A1 1MLIB+10	Mortgage	0.41	06/25/2037	USD	AAA	171,528.100	79.6259	136,580.79	0.00
161630AC2	CHASE 2007-A1 1A3 ARM WM33 WC4.6066	Mortgage	4.75	02/25/2037	USD	AAA	244,430.370	85.7026	209,483.11	3.00
161630AL2	CHASE 2007-A1 3A1 WM35 WC5.0805 ARM	Mortgage	4.83	02/25/2037	USD	AAA	1,338,688.450	83.8823	1,122,922.80	1.00
16165AAB0	CFLX 2007-3 1A2 1MLIB+46	Mortgage	0.77	07/25/2037	USD	AAA	1,299,097.940	40.4717	525,766.89	0.00
162765AP6	CHEC 2004-1 B2 1MLIB+350 144A	Mortgage	3.81	07/25/2034	USD	B-	250,663.900	17.4539	43,750.63	0.00
170256AD3	CWHL 2006-HYB5 2A1 ARM WM36WC6.7	Mortgage	5.78	09/20/2036	USD	AAA	604,614.600	45.9661	277,917.75	1.50
172987AW9	CMLTI 2006-AR7 2A2A AS ARM WM36 WC6.7	Mortgage	5.64	11/25/2036	USD	BAA	3,115,969.210	48.2790	1,504,357.53	2.25
17309QAB0	CMLTI 2006-WFH3 A2 STEP 1MLIB+10	Mortgage	0.41	10/25/2036	USD	AAA	450,583.580	93.8561	422,900.18	0.00
17313BAB7	CMLTI 2007-AMC4 A2A 1MLIB+6	Mortgage	0.37	05/25/2037	USD	AAA	55,723.300	80.4967	44,855.42	0.00
17313QAL2	CMLTI 2007-10 22AA WM37 WC6.2536 ARM	Mortgage	5.99	09/25/2037	USD	AAA	373,637.850	54.2179	202,578.60	1.00
22541NX20	CSFB 2003-8 5A1 SEQ WM31 WC7.750	Mortgage	6.50	04/25/2033	USD	AAA	3,426.490	93.5794	3,206.49	2.00
225470W25	HEMT 2006-2 1A1 WM23 WC10.6268	Mortgage	5.37	07/25/2036	USD	BA	488,356.420	19.6188	95,809.43	0.00
232433AA0	CWL 2006-SD4 A1 1MLIB+34 144A	Mortgage	0.65	12/25/2036	USD	A	393,727.080	58.2110	229,192.47	0.00
23243AAA4	CWALT 2006-OA12 A1A SEQ 1ML+8	Mortgage	0.40	09/20/2046	USD	AAA	129,974.210	97.6015	126,856.78	0.00
23245PAA9	CWALT 2006-OA22 A1 1MLIB+16	Mortgage	0.47	02/25/2047	USD	AAA	735,834.130	37.7767	277,973.85	0.00
23332UBF0	DSLA 2004-AR3 2A1 12MTA	Mortgage	3.47	07/19/2044	USD	AAA	10,208.230	55.2357	5,638.59	0.00
23332UEM2	DSLA 2005-AR4 2A1A AFC 1ML+26	Mortgage	0.57	08/19/2045	USD	AAA	80,200.860	44.1090	35,375.80	0.00
30961M071	FHA 221D4 P4/02 GREY 54 NCP	Mortgage	7.43	05/01/2023	USD	AAA	6,851.110	100.2645	6,869.23	1.75
30961R310	FHA 221D4 NP REILLY 123 CP	Mortgage	7.43	07/01/2018	USD	AAA	42,720.370	100.2645	42,833.35	1.75
3128KTJ35	FHLMC GOLDCONV #A6-2982	Mortgage	5.50	07/01/2037	USD	AAA	49,262.470	103.3584	50,916.90	2.67
3128KWHY2	FHLMC GOLDCONV #A6-5647	Mortgage	5.50	09/01/2037	USD	AAA	893,441.260	103.3584	923,446.57	2.67

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3128LBGC6	FHLMC GOLDCONV #A7-7395	Mortgage	5.50	05/01/2038	USD	AAA	1,926,092.080	103.3528	1,990,669.58	2.67
3128LCBQ8	FHLMC GOLDCONV #A7-8147	Mortgage	5.50	06/01/2038	USD	AAA	5,000,001.600	103.3840	5,169,201.65	2.67
3128LECL4	FHLMC GOLDCONV #A7-9975	Mortgage	5.50	08/01/2038	USD	AAA	898,105.840	103.3840	928,497.74	2.67
3128LXTD2	FHLMC GOLDCONV #G0-2348	Mortgage	5.50	10/01/2036	USD	AAA	1,000,000.420	103.4053	1,034,053.16	2.67
3128M55E6	FHLMC GOLDCONV #G0-4145	Mortgage	5.50	01/01/2038	USD	AAA	873,771.130	103.3584	903,115.84	2.67
3128M5NL0	FHLMC GOLDCONV #G0-3695	Mortgage	5.50	11/01/2037	USD	AAA	43,001.400	103.4053	44,465.72	2.67
3128M6AQ1	FHLMC GOLDCONV #G0-4215	Mortgage	5.50	05/01/2038	USD	AAA	17,437,847.220	103.3840	18,027,943.92	2.67
3128M6JD1	FHLMC GOLDCONV #G0-4460	Mortgage	5.50	06/01/2038	USD	AAA	46,251.020	103.3528	47,801.71	2.67
3128M6MQ8	FHLMC GOLDCONV #G0-4567	Mortgage	5.50	07/01/2038	USD	AAA	1,000,000.470	103.3840	1,033,840.49	2.67
3128M6NE4	FHLMC GOLDCONV #G0-4589	Mortgage	5.50	08/01/2037	USD	AAA	30,438.660	103.4053	31,475.18	2.67
3128M6NG9	FHLMC GOLDCONV #G0-4591	Mortgage	5.50	06/01/2036	USD	AAA	334,061.150	103.6553	346,272.00	2.67
3128M7C95	FHLMC GOLDCONV #G0-5196	Mortgage	5.50	10/01/2038	USD	AAA	11,000,005.830	103.3896	11,372,862.05	2.67
3128M7FF8	FHLMC GOLDCONV #G0-5266	Mortgage	5.50	12/01/2037	USD	AAA	42,503.720	103.3584	43,931.16	2.67
3128M7KD7	FHLMC GOLDCONV #G0-5392	Mortgage	5.50	03/01/2039	USD	AAA	125,390.800	103.3840	129,634.02	2.67
3128MJJ84	FHLMC GOLDCONV #G0-8286	Mortgage	5.50	08/01/2038	USD	AAA	874,609.680	103.3528	903,933.36	2.67
312929AH5	FHLMC GOLDCONV #A8-2708	Mortgage	5.50	10/01/2038	USD	AAA	43,880.820	103.3528	45,352.04	2.67
312930TR1	FHLMC GOLDCONV #A8-4160	Mortgage	5.50	01/01/2039	USD	AAA	3,000,000.060	103.3840	3,101,520.06	2.67
31371NKG9	FNMA PASS THRU MTG #256895	Mortgage	5.50	09/01/2037	USD	AAA	469,832.610	103.3896	485,758.06	2.67
31371NKG9	FNMA PASS THRU MTG #256895	Mortgage	5.50	09/01/2037	USD	AAA	59,462,234.100	103.3896	61,477,765.99	2.67
31371NSL0	FNMA PASS THRU MTG #257123	Mortgage	5.50	03/01/2038	USD	AAA	813,040.060	103.3840	840,553.28	2.67
31373ULD7	FNMA PASS THRU DWARF #303724	Mortgage	6.00	01/01/2011	USD	AAA	108.440	103.3230	112.04	1.26
31374TED7	FNMA PASS THRU DWARF #323332	Mortgage	6.00	12/01/2009	USD	AAA	376.540	100.4596	378.27	1.26
31394GU76	FHR 2666 BA SEQ WM23 WC4.98	Mortgage	4.50	10/15/2019	USD	AAA	29,744.420	102.6145	30,522.09	1.50
31395ES40	FHR 2841 BK WM18 WC5.3937	Mortgage	5.00	04/15/2018	USD	AAA	92,842.280	103.7913	96,362.19	2.00
31403DUB3	FNMA PASS THRU MTG #745878	Mortgage	5.50	10/01/2036	USD	AAA	1,651,206.190	103.4521	1,708,207.48	2.67
31407GZ35	FNMA PASS THRU DWARF #830662	Mortgage	5.00	10/01/2020	USD	AAA	284,252.170	104.1969	296,181.88	2.24
31409V7F4	FNMA PASS THRU MTG #880294	Mortgage	5.50	03/01/2036	USD	AAA	227,624.720	103.4209	235,411.53	2.67
31410GF99	FNMA PASS THRU MTG #888592	Mortgage	5.50	08/01/2037	USD	AAA	322,875.850	103.5928	334,476.05	2.67
31410KC36	FNMA PASS THRU DWARF #889390	Mortgage	6.00	03/01/2023	USD	AAA	4,823,445.510	106.0719	5,116,319.09	1.26
31410KG32	FNMA PASS THRU MTG #889518	Mortgage	5.50	02/01/2038	USD	AAA	1,527,095.470	103.4209	1,579,335.85	2.67
31410KQA5	FNMA PASS THRU MTG #889749	Mortgage	5.50	06/01/2038	USD	AAA	4,667,293.340	103.4521	4,828,412.99	2.67
31410KXK5	FNMA PASS THRU MTG #889982	Mortgage	5.50	11/01/2038	USD	AAA	43,247,591.710	103.3896	44,713,512.20	2.67
31410KXX7	FNMA PASS THRU MTG #889994	Mortgage	5.50	09/01/2038	USD	AAA	653,579.390	103.3896	675,733.12	2.67
31410KXX7	FNMA PASS THRU MTG #889994	Mortgage	5.50	09/01/2038	USD	AAA	1,208,044.430	103.3896	1,248,992.30	2.67
31410MRR3	FNMA PASS THRU MTG #891596	Mortgage	5.50	06/01/2036	USD	AAA	382,900.430	103.4209	395,999.07	2.67
31410PF40	FNMA PASS THRU MTG #893087	Mortgage	5.50	10/01/2036	USD	AAA	767,629.270	103.4209	793,889.09	2.67
31410PW74	FNMA PASS THRU MTG #893570	Mortgage	5.50	09/01/2036	USD	AAA	1,994,554.990	103.4209	2,062,786.68	2.67
31411EHL4	FNMA PASS THRU MTG #905735	Mortgage	5.50	12/01/2036	USD	AAA	2,086,208.670	103.4521	2,158,226.69	2.67
31411XGE0	FNMA PASS THRU MTG #918069	Mortgage	5.50	05/01/2037	USD	AAA	268,076.380	103.3584	277,079.45	2.67
31412AVS0	FNMA PASS THRU MTG #919625	Mortgage	5.50	08/01/2037	USD	AAA	2,031,402.270	103.3584	2,099,624.84	2.67
31412MVH8	FNMA PASS THRU MTG #929516	Mortgage	5.50	05/01/2038	USD	AAA	6,439,926.290	103.3840	6,657,853.37	2.67
31412MYZ5	FNMA PASS THRU MTG #929628	Mortgage	5.50	06/01/2038	USD	AAA	8,927,040.200	103.3528	9,226,343.59	2.67
31412NAZ9	FNMA PASS THRU MTG #929824	Mortgage	5.50	08/01/2038	USD	AAA	8,914,430.370	103.3840	9,216,094.69	2.67
31412S2E4	FNMA PASS THRU MTG #933773	Mortgage	5.50	04/01/2038	USD	AAA	191,476.250	103.3840	197,955.81	2.67
31412SSP1	FNMA PASS THRU MTG #933526	Mortgage	5.50	02/01/2038	USD	AAA	2,054,651.650	103.3840	2,124,181.06	2.67
31412SSZ9	FNMA PASS THRU MTG #933536	Mortgage	5.50	02/01/2038	USD	AAA	2,030,254.780	103.3528	2,098,324.62	2.67
31412WRL2	FNMA PASS THRU MTG #937091	Mortgage	5.50	05/01/2037	USD	AAA	2,002,815.710	103.3584	2,070,078.23	2.67
31413DPS0	FNMA PASS THRU MTG #942433	Mortgage	5.50	08/01/2037	USD	AAA	2,047,052.820	103.3584	2,115,801.00	2.67
31413SHB3	FNMA PASS THRU MTG #953926	Mortgage	5.50	12/01/2037	USD	AAA	270,554.170	103.3896	279,724.87	2.67
31414EFP4	FNMA PASS THRU MTG #963774	Mortgage	5.50	06/01/2038	USD	AAA	2,001,528.770	103.3528	2,068,635.49	2.67
31414HD38	FNMA PASS THRU MTG #966422	Mortgage	5.50	12/01/2037	USD	AAA	2,083,589.210	103.3584	2,153,564.43	2.67

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31414JJA2	FNMA PASS THRU MTG #967457	Mortgage	5.50	12/01/2037	USD	AAA	492,508.620	103.3584	509,049.02	2.67
31414K4J6	FNMA PASS THRU MTG #968925	Mortgage	5.50	01/01/2038	USD	AAA	13,800,761.550	103.3840	14,267,779.35	2.67
31414KGM6	FNMA PASS THRU MTG #968304	Mortgage	5.50	02/01/2038	USD	AAA	11,864,798.520	103.3528	12,262,598.28	2.67
31414LWU8	FNMA PASS THRU MTG #969659	Mortgage	5.50	02/01/2038	USD	AAA	59,327.740	103.3896	61,338.71	2.67
31414NCP7	FNMA PASS THRU MTG #970878	Mortgage	5.50	12/01/2038	USD	AAA	4,563,666.490	103.3840	4,718,100.96	2.67
31414PAN9	FNMA PASS THRU MTG #971713	Mortgage	5.50	02/01/2038	USD	AAA	2,024,798.580	103.3840	2,093,317.77	2.67
31414PZR3	FNMA PASS THRU MTG #972452	Mortgage	5.50	03/01/2038	USD	AAA	14,964,650.230	103.3840	15,471,053.97	2.67
31414RCL7	FNMA PASS THRU MTG #973575	Mortgage	5.50	03/01/2038	USD	AAA	4,657,847.230	103.3840	4,815,468.78	2.67
31414RLQ6	FNMA PASS THRU MTG #973835	Mortgage	5.50	05/01/2038	USD	AAA	185,695.240	103.3528	191,921.18	2.67
31414ST29	FNMA PASS THRU MTG #974969	Mortgage	5.50	04/01/2038	USD	AAA	196,269.370	103.3840	202,911.13	2.67
31414TCM1	FNMA PASS THRU MTG #975376	Mortgage	5.50	06/01/2038	USD	AAA	22,458,506.400	103.3840	23,218,502.30	2.67
31414TQ20	FNMA PASS THRU MTG #975773	Mortgage	5.50	04/01/2038	USD	AAA	1,180,130.120	103.3840	1,220,065.72	2.67
31414XYQ9	FNMA PASS THRU MTG #979619	Mortgage	5.50	09/01/2038	USD	AAA	805,974.670	103.3528	832,997.17	2.67
31415Q4C7	FNMA PASS THRU MTG #986519	Mortgage	5.50	06/01/2038	USD	AAA	11,774,309.870	103.3840	12,172,752.51	2.67
31415RP40	FNMA PASS THRU MTG #987043	Mortgage	5.50	07/01/2038	USD	AAA	1,958,477.380	103.3528	2,024,140.68	2.67
31415S4U3	FNMA PASS THRU MTG #988335	Mortgage	5.50	08/01/2038	USD	AAA	1,709,888.640	103.3840	1,767,751.27	2.67
31415SKC5	FNMA PASS THRU MTG #987791	Mortgage	5.50	08/01/2038	USD	AAA	1,976,094.250	103.3528	2,042,348.21	2.67
31415WL76	FNMA PASS THRU MTG #991450	Mortgage	5.50	01/01/2039	USD	AAA	16,731,696.280	103.3528	17,292,672.02	2.67
31416AM56	FNMA PASS THRU MTG #994180	Mortgage	5.50	11/01/2038	USD	AAA	2,140,946.050	103.3840	2,213,395.66	2.67
31416BLC0	FNMA PASS THRU MTG #995023	Mortgage	5.50	08/01/2037	USD	AAA	1,895,057.270	103.6240	1,963,734.15	2.67
31416JHW4	FNMA PASS THRU MTG #AA1144	Mortgage	5.50	01/01/2039	USD	AAA	22,278,317.220	103.3840	23,032,215.54	2.67
31416QXP5	FNMA PASS THRU DWARF #AA6985	Mortgage	4.00	06/01/2024	USD	AAA	147,783.550	100.1354	147,983.67	3.85
31416RS61	FNMA PASS THRU DWARF #AA7740	Mortgage	4.00	05/01/2024	USD	AAA	9,852,221.080	100.1354	9,865,562.66	3.85
32115BAA8	FNLC 2007-1 A1 1MLIB+7 144A	Mortgage	0.38	08/25/2037	USD	AAA	57,338.810	62.5221	35,849.43	0.00
35729NAB1	FHLT 2006-E 2A1 STEP 1ML+6	Mortgage	0.37	01/25/2037	USD	AAA	71,780.600	64.8866	46,575.99	0.00
35729TAC6	FHLT 2006-C 2A1 1ML+5	Mortgage	0.36	10/25/2036	USD	AAA	17,916.490	62.5277	11,202.77	0.00
36229RJJ9	GSR 2003-1 A2 1YRCMT+175	Mortgage	4.53	03/25/2033	USD	AAA	16,303.180	91.2596	14,878.22	1.50
39538BAA2	GPMF 2006-AR6 A1A 1MLIB+8	Mortgage	0.39	10/25/2046	USD	AAA	232,957.010	82.3970	191,949.59	0.00
39539HAA8	GPMF 2006-AR8 1A1A STEP 1MLIB+8	Mortgage	0.39	01/25/2047	USD	AAA	467,342.070	75.9519	354,955.18	0.00
41161PA86	HVMLT 2006-1 2A1A 1MLIB+24	Mortgage	0.55	03/19/2036	USD	AAA	413,398.460	42.2171	174,524.84	0.00
41161PLR2	HVMLT 2005-2 2A1A 1MLIB+22	Mortgage	0.53	05/19/2035	USD	AAA	408,295.970	44.8489	183,116.25	0.00
41162DAB5	HVMLT 2006-12 2A11 STEP 1MLIB+9	Mortgage	0.40	01/19/2038	USD	AAA	68,107.350	92.4425	62,960.14	0.00
41162DAF6	HVMLT 2006-12 2A2A 1MLIB+19	Mortgage	0.50	01/19/2038	USD	AA	4,219,078.380	42.7490	1,803,613.82	0.00
44328AAB6	HASC 2006-HE1 2A1 STEP 1MLIB+5	Mortgage	0.36	10/25/2036	USD	AA	96,284.290	58.9947	56,802.63	0.00
45257BAB6	IMSA 2006-4 A2A SEQ 1ML+8	Mortgage	0.39	01/25/2037	USD	AAA	20,852.270	93.8510	19,570.06	0.00
45668GAA0	INDX 2006-AR14 1A1A STEP 1MLIB+9	Mortgage	0.40	11/25/2046	USD	AAA	132,560.480	93.1725	123,509.91	0.00
46629KAC3	JPMAC 2006-WMC3 A2 1MLIB+5	Mortgage	0.36	08/25/2036	USD	AAA	67,613.740	92.8675	62,791.19	0.00
46629NAC7	JPMAC 2006-RM1 A2 STEP 1MLIB+8	Mortgage	0.39	08/25/2036	USD	AAA	28,683.920	92.2041	26,447.75	0.00
46630KAR7	JPMAC 2007-HE1 AV1 1MLIB+6	Mortgage	0.37	03/25/2047	USD	AAA	49,031.280	71.9907	35,297.96	0.00
52524MAT6	LXS 2007-9 WF1 1MLIB+15	Mortgage	0.46	04/25/2037	USD	AAA	237,566.550	66.8413	158,792.57	0.00
59020UZ65	MLMI 2005-A10 A STEP 1MLIB+21	Mortgage	0.52	02/25/2036	USD	A-	294,833.570	54.0248	159,283.25	0.00
61749BAD5	MSAC 2006-NC5 A2B 1MLIB+11	Mortgage	0.42	10/25/2036	USD	AAA	1,600,000.000	47.3788	758,060.80	0.00
61749LAP6	MSM 2006-8AR 5A4 WM36 WC5.6674 ARM	Mortgage	5.38	06/25/2036	USD	AAA	273,481.060	81.7206	223,490.36	1.50
65535VTN8	NAA 2006-S1 A1 1MLIB+14 144A	Mortgage	0.45	01/25/2036	USD	BAA+	9,925.500	87.7668	8,711.29	0.00
68403KAB1	OOMLT 2007-6 2A2 1MLIB+13	Mortgage	0.44	07/25/2037	USD	AAA	800,000.000	37.7414	301,930.96	0.00
751150AG8	RALI 2006-QO7 3A1 STEP 1MLIB+10	Mortgage	0.41	09/25/2046	USD	AAA	262,828.760	78.5571	206,470.65	0.00
761118EN4	RALI 2005-QO1 A1 1MLIB+30	Mortgage	0.61	08/25/2035	USD	AAA	238,375.250	45.8263	109,238.56	0.00
761118TN8	RALI 2006-QA2 1A1 1MLIB+25	Mortgage	0.56	02/25/2036	USD	CAA	1,032,858.420	39.4984	407,962.76	0.00
81377CAA6	SABR 2006-NC3 A2A STEP 1MLIB+5	Mortgage	0.36	09/25/2036	USD	AAA	44,418.790	87.9146	39,050.60	0.00
81379EAA0	SABR 2007-BR5 A2A 1MLIB+13	Mortgage	0.44	05/25/2037	USD	AAA	742,549.380	62.4039	463,379.77	0.00
83612TAB8	SVHE 2007-OPT1 2A1 1MLIB+8	Mortgage	0.39	06/25/2037	USD	AAA	47,525.220	80.0553	38,046.46	0.00

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863579JG4	SARM 2004-19 2A1 12MTA+140	Mortgage	2.61	01/25/2035	USD	AAA	63,361.840	42.3446	26,830.32	0.00
863579VM7	SARM 2005-17 3A1 ARM WM35 WC5.7921	Mortgage	5.52	08/25/2035	USD	AAA	100,533.560	65.1615	65,509.18	1.25
86359LRW1	SAMI 2005-AR8 A1 1MLIB+28	Mortgage	0.59	02/25/2036	USD	AAA	311,546.330	46.0415	143,440.60	0.00
86360KAE8	SAMI 2006-AR3 12A1 1MLIB+22	Mortgage	0.53	05/25/2036	USD	AAA	1,575,245.870	39.7022	625,407.27	0.00
86360UAF3	SAMI 2006-AR6 2A1 1MLIB+19	Mortgage	0.50	07/25/2046	USD	AAA	282,104.630	41.8529	118,068.97	0.00
86361HAL8	SAMI 2006-AR7 1A8 1MLIB+7	Mortgage	0.38	08/25/2036	USD	AAA	148,129.980	95.7663	141,858.60	0.00
86363NAA7	SAMI 2007-AR3 1A1 1MLIB+10	Mortgage	0.41	09/25/2047	USD	AAA	37,165.180	93.1968	34,636.76	0.00
88522WAB9	TMST 2007-2 A2A 1MLIB	Mortgage	0.44	06/25/2037	USD	AAA	71,394.350	87.2766	62,310.56	0.00
929227XB7	WAMU 2002-AR17 1A 12MTA+120	Mortgage	2.54	11/25/2042	USD	AAA	13,271.990	57.6649	7,653.28	0.00
92922FU48	WAMU 2005-AR9 A1A 1ML+32	Mortgage	0.63	07/25/2045	USD	AAA	45,816.090	47.1977	21,624.12	0.00
92922FYA0	WAMU 2004-AR11 A ARM	Mortgage	4.43	10/25/2034	USD	AAA	1,569,845.390	84.3359	1,323,943.24	1.50
92925CBA9	WAMU 2005-AR19 A1A1 1MLIB+27	Mortgage	0.58	12/25/2045	USD	AAA	62,940.130	46.9756	29,566.50	0.00
92925DAB6	WAMU 2006-AR17 1A1A 12MTA+81	Mortgage	2.15	12/25/2046	USD	AAA	754,097.590	43.0864	324,913.50	0.00
92925VAM2	WAMU 2007-HY1 4A1 WM35 WC5.851	Mortgage	5.39	02/25/2037	USD	BAA-	277,596.960	59.3617	164,786.27	1.00
92926WAA5	WAMU 2007-OA1 A1A ARM 1YCMT+70	Mortgage	2.14	02/25/2047	USD	AAA	285,576.540	40.3232	115,153.60	0.00
92978PAE9	WBCMT 2006-C29 A4 WM16 WC5.7219	Mortgage	5.31	11/15/2048	USD	AAA	900,000.000	76.6442	689,797.80	5.82
93362YAB8	WAMU 2006-AR5A 1A2A 12MTA+98	Mortgage	2.32	06/25/2046	USD	AAA	923,307.470	44.9787	415,291.70	0.00
93363BAB4	WAMU 2006-AR19 1A1A 12MTA+73	Mortgage	2.07	01/25/2047	USD	AAA	143,890.260	44.3820	63,861.38	0.00
93363QAC2	WAMU 2006-AR15 2A 11COFI+150	Mortgage	2.84	11/25/2046	USD	AAA	301,632.970	65.5176	197,622.68	0.00
93363RAB2	WAMU 2006-AR13 2A 11COFI+150	Mortgage	2.88	10/25/2046	USD	AAA	483,984.740	44.8725	217,176.05	0.00
93363TAB8	WAMU 2006-AR11 2A COFI+150 ARM	Mortgage	3.13	09/25/2046	USD	AA	67,377.730	44.7230	30,133.34	0.00
93934EAA3	WAMU 2003-R1 A1 1MLIB+27	Mortgage	0.85	12/25/2027	USD	AAA	26,784.080	74.8145	20,038.38	0.00
94982RAA3	WFMBS 2005-AR11 1A1 WM33 WC4.8745 AR	Mortgage	4.61	06/25/2035	USD	AAA	396,325.420	87.8191	348,049.42	1.25
SWPC30R47ABX.HE.PENAAA.07-1 SP FBF		Mortgage	0.09	08/25/2037	USD	AAA	800,000.000	-69.6250	(557,000.00)	0.00
SWPC30R62ABX.HE.PENAAA.07-1 SP BRC		Mortgage	0.09	08/25/2037	USD	AAA	2,100,000.000	-69.6250	(1,462,125.00)	0.00
SWPC98Q6CABX.HE.PENAAA.06-2 SP FBF		Mortgage	0.11	05/25/2046	USD	AAA	583,858.490	-40.1667	(234,516.49)	0.00
00182EAJ8	ANZ NATIONAL INTL NZ 144A BK GTD	Invest. Grade Credit	6.20	07/19/2013	USD	AA	1,900,000.000	103.1086	1,959,063.40	3.65
00206RAJ1	AT&T INC GBLB SR UNSECURED	Invest. Grade Credit	5.50	02/01/2018	USD	A	100,000.000	100.0226	100,022.60	6.99
008117AM5	AETNA INC NT	Invest. Grade Credit	6.50	09/15/2018	USD	A-	500,000.000	100.3469	501,734.50	7.10
013817AQ4	ALCOA INC SR UNSECURED	Invest. Grade Credit	5.87	02/23/2022	USD	BAA-	1,700,000.000	78.7157	1,338,166.90	8.59
02209SAD5	ALTRIA GROUP GBLB CO GTD	Invest. Grade Credit	9.70	11/10/2018	USD	BAA+	9,100,000.000	114.8263	10,449,193.30	6.58
023763AA3	AMR EETC 09-1	Invest. Grade Credit	10.38	07/02/2019	USD	A-	3,000,000.000	100.0000	3,000,000.00	5.03
02580ECC5	AMERICAN EXPRESS BK FSB BKNT	Invest. Grade Credit	6.00	09/13/2017	USD	A+	1,600,000.000	91.3602	1,461,763.20	6.53
02580ECN1	AMERICAN EXPRESS BK FSB NT	Invest. Grade Credit	5.50	04/16/2013	USD	A+	8,500,000.000	98.2194	8,348,649.00	3.47
025816AX7	AMERICAN EXPRESS SR NT	Invest. Grade Credit	6.15	08/28/2017	USD	A-	1,000,000.000	92.3723	923,723.00	6.48
025816AY5	AMERICAN EXPRESS GBLB SR NT	Invest. Grade Credit	7.00	03/19/2018	USD	A-	1,800,000.000	97.2591	1,750,663.80	6.65
02581FYE3	AMERICAN EXPRESS CENTURION NT BKN1	Invest. Grade Credit	6.00	09/13/2017	USD	A	200,000.000	91.3602	182,720.40	6.53
0258M0CW7	AMERICAN EXPRESS UNSEC MTN	Invest. Grade Credit	5.88	05/02/2013	USD	A	1,900,000.000	99.3808	1,888,235.20	3.48
02635PRS4	AMERICAN GEN FIN NT	Invest. Grade Credit	5.38	09/01/2009	USD	BAA	1,000,000.000	96.9783	969,783.00	0.17
02635PTS2	AMERICAN GEN FIN MTN	Invest. Grade Credit	6.90	12/15/2017	USD	BAA	300,000.000	54.2195	162,658.50	5.72
026874BR7	AIG JR SUB DEBS 144A **EXCHANGE**	Invest. Grade Credit	8.18	05/15/2068	USD	BAA	7,500,000.000	28.5548	2,141,610.00	3.91
026874BU0	AIG NT 144A **EXCHANGE**	Invest. Grade Credit	8.25	08/15/2018	USD	A-	28,200,000.000	58.9280	16,617,696.00	5.69
02687QBC1	AIG NT GBLB	Invest. Grade Credit	5.60	10/18/2016	USD	A-	1,500,000.000	54.1366	812,049.00	5.56
02687QBL1	AIG DOM MTN SR UNSEC	Invest. Grade Credit	4.95	03/20/2012	USD	A-	1,100,000.000	68.0404	748,444.40	2.53
02687QDG0	AIG MTN SR UNSEC	Invest. Grade Credit	5.85	01/16/2018	USD	A-	300,000.000	52.9791	158,937.30	6.07
053807AN3	AVNET INC	Invest. Grade Credit	6.63	09/15/2016	USD	BAA-	1,600,000.000	93.8898	1,502,236.80	5.81
060505CR3	BANK OF AMERICA CORP GBLB SR NT	Invest. Grade Credit	1.40	10/14/2016	USD	A	1,300,000.000	75.7922	985,298.60	0.25
060505DH4	BANK OF AMERICA CORP GBLB SR NT	Invest. Grade Credit	6.00	09/01/2017	USD	A	2,825,000.000	91.0624	2,572,512.80	6.51
06051GDX4	BANK OF AMERICA NA GBLB NT	Invest. Grade Credit	5.65	05/01/2018	USD	A	12,200,000.000	88.5109	10,798,329.80	6.97
06051GDY2	BANK OF AMERICA CORP GBLB SR NT	Invest. Grade Credit	7.38	05/15/2014	USD	A	9,000,000.000	103.4064	9,306,576.00	4.19
06739FFU0	BARCLAYS BANK PLC SUB 144A	Invest. Grade Credit	10.18	06/12/2021	USD	A+	1,600,000.000	106.8759	1,710,014.40	7.31

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06739GAD1	BARCLAYS BANK PLC 144A NT	Invest. Grade Credit	7.43	09/29/2049	USD	BAA+	200,000.000	67.0923	134,184.60	5.92
06739GAE9	BARCLAYS BANK PLC SUB NT 144A	Invest. Grade Credit	6.05	12/04/2017	USD	A+	19,600,000.000	86.8536	17,023,305.60	6.39
06808NAE0	BARNETT CAP TRUST III BK GTD FRN	Invest. Grade Credit	1.65	02/01/2027	USD	BAA-	700,000.000	53.2490	372,743.00	0.25
073902KF4	BEAR STEARNS CO INC GLBL UNSEC	Invest. Grade Credit	5.30	10/30/2015	USD	AA-	3,020,000.000	98.3718	2,970,828.36	5.47
073902RU4	BEAR STEARNS CO INC GLBL SR UNSEC	Invest. Grade Credit	7.25	02/01/2018	USD	AA-	900,000.000	105.5673	950,105.70	6.62
091797AP5	BLACK & DECKER NT	Invest. Grade Credit	8.95	04/15/2014	USD	BAA	4,600,000.000	109.7475	5,048,385.00	4.04
093662AD6	BLOCK FINANCIAL LLC CO GTD	Invest. Grade Credit	7.88	01/15/2013	USD	BAA+	2,500,000.000	108.4197	2,710,492.50	3.17
11102AA9	BRITISH TELECOM PLC NT	Invest. Grade Credit	5.95	01/15/2018	USD	BAA	800,000.000	90.2699	722,159.20	6.73
124857AC7	CBS CORP CO GTD	Invest. Grade Credit	8.88	05/15/2019	USD	BAA-	5,000,000.000	97.6179	4,880,895.00	6.73
14040HAR6	CAPITAL ONE FINCL CO SR NT	Invest. Grade Credit	6.75	09/15/2017	USD	BAA+	100,000.000	95.8259	95,825.90	6.41
14040HAS4	CAPITAL ONE FINL CO SR NT	Invest. Grade Credit	7.38	05/23/2014	USD	BAA+	3,000,000.000	103.2649	3,097,947.00	4.21
172967EH0	CITIGROUP INC GLBL NT	Invest. Grade Credit	6.00	08/15/2017	USD	A	7,800,000.000	87.3108	6,810,242.40	6.44
172967EL1	CITIGROUP INC GLBL SR NT	Invest. Grade Credit	5.30	10/17/2012	USD	A	500,000.000	96.5271	482,635.50	3.06
172967EM9	CITIGROUP INC GLBL SR UNSEC	Invest. Grade Credit	6.13	11/21/2017	USD	A	9,680,000.000	87.8139	8,500,385.52	6.57
172967EQ0	CITIGROUP INC SR NT	Invest. Grade Credit	5.50	04/11/2013	USD	A	100,000.000	93.8023	93,802.30	3.45
172967ES6	CITIGROUP INC NT	Invest. Grade Credit	6.13	05/15/2018	USD	A	5,900,000.000	87.6094	5,168,954.60	6.84
173094AA1	CITIGROUP INC JR SUB	Invest. Grade Credit	8.30	12/21/2077	USD	BAA-	10,500,000.000	78.1596	8,206,758.00	9.33
205944AB7	CON-WAY INC SR UNSEC	Invest. Grade Credit	7.25	01/15/2018	USD	BAA-	2,500,000.000	84.8968	2,122,420.00	6.32
22541HCC4	CREDIT SUISSE NEW YORK SUB	Invest. Grade Credit	6.00	02/15/2018	USD	AA	100,000.000	99.9986	99,998.60	6.89
233835AQ0	DAIMLERCHRYSLER NA HLDG GLBL GTD	Invest. Grade Credit	8.50	01/18/2031	USD	A-	2,000,000.000	105.4401	2,108,802.24	10.38
23383FBU8	DAIMLERCHRYSLER NA HLDG MTN	Invest. Grade Credit	5.75	09/08/2011	USD	A-	400,000.000	102.0911	408,364.40	2.08
25152CMN3	DEUTSCHE BANK AG LONDON NT	Invest. Grade Credit	6.00	09/01/2017	USD	AA+	750,000.000	102.1747	766,310.25	6.62
2515AONY5	DEUTSCHE BANK AG LONDON NT	Invest. Grade Credit	4.88	05/20/2013	USD	AA+	1,800,000.000	102.7373	1,849,271.40	3.59
257867AS0	RR DONNELLEY & SONS NT***TENDER***	Invest. Grade Credit	5.63	01/15/2012	USD	BAA	2,000,000.000	96.6620	1,933,240.00	2.39
257867AT8	RR DONNELLEY & SONS NT	Invest. Grade Credit	6.13	01/15/2017	USD	BAA	5,000,000.000	88.0884	4,404,420.00	6.06
268317AB0	ELECTRICITE DE FRANCE NT 144A	Invest. Grade Credit	6.50	01/26/2019	USD	AA-	1,500,000.000	109.7200	1,645,800.00	7.42
29078EAB1	EMBARQ CORP NT SR UNSECURED	Invest. Grade Credit	7.08	06/01/2016	USD	BAA-	3,000,000.000	97.7901	2,933,703.00	5.58
29078EAC9	EMBARQ CORP NT	Invest. Grade Credit	6.74	06/01/2013	USD	BAA-	600,000.000	101.0297	606,178.20	3.51
29268BAB7	ENEL FINANCE INTERNATION CO GTD 144A	Invest. Grade Credit	6.25	09/15/2017	USD	A	200,000.000	104.5746	209,149.20	6.61
369604BC6	GE CO SR UNSEC	Invest. Grade Credit	5.25	12/06/2017	USD	AA+	9,000,000.000	98.3694	8,853,246.00	6.94
36962G3P7	GECC GLBL SR NT	Invest. Grade Credit	5.88	01/14/2038	USD	AA+	400,000.000	79.3776	317,510.40	12.32
36962G4B7	GECC GLBL SR UNSEC MTN	Invest. Grade Credit	6.88	01/10/2039	USD	AA+	8,088,000.000	90.2768	7,301,587.58	12.05
36962GU51	GECC UNSUB FRN	Invest. Grade Credit	1.36	01/08/2016	USD	AA+	399,000.000	81.3602	324,627.20	0.25
38141EF5	GOLDMAN SACHS GROUP INC FRN MTNB	Invest. Grade Credit	1.50	07/22/2015	USD	A+	600,000.000	86.2155	517,293.00	0.25
38141GEE0	GOLDMAN SACHS GROUP INC GLBL SR NT	Invest. Grade Credit	5.35	01/15/2016	USD	A+	2,800,000.000	95.4705	2,673,174.00	5.59
38141GER1	GOLDMAN SACHS GROUP INC GLBL SR NT	Invest. Grade Credit	5.75	10/01/2016	USD	A+	200,000.000	98.0579	196,115.80	6.04
38141GFM1	GOLDMAN SACHS GROUP INC SR NT	Invest. Grade Credit	6.15	04/01/2018	USD	A+	5,100,000.000	97.5196	4,973,499.60	6.90
38144LAB6	GOLDMAN SACHS GROUP INC GLBL SR NT	Invest. Grade Credit	6.25	09/01/2017	USD	A+	5,215,000.000	99.0987	5,167,997.21	6.53
40429CFN7	HSBC FINANCE CORP NT GLBL	Invest. Grade Credit	5.50	01/19/2016	USD	A	1,400,000.000	94.2261	1,319,165.40	5.57
40429CFR8	HSBC FINANCE CORP GLBL SR NT	Invest. Grade Credit	1.10	06/01/2016	USD	A	700,000.000	76.5539	535,877.30	0.25
42823GAX1	HEWLETT-PACKARD CO SR NT	Invest. Grade Credit	2.25	05/27/2011	USD	A	2,600,000.000	100.3508	2,609,120.80	1.86
45974VA24	ILFC SR UNSEC MTN	Invest. Grade Credit	5.75	06/15/2011	USD	BAA+	2,200,000.000	82.9618	1,825,159.60	1.86
48121CYK6	JP MORGAN CHASE BANK NA SUB BKNT	Invest. Grade Credit	6.00	10/01/2017	USD	AA	1,200,000.000	97.4894	1,169,872.80	6.63
48123QAA1	JP MORGAN CHASE CAPITAL XXII CO GTD	Invest. Grade Credit	6.45	01/15/2087	USD	A+	506,000.000	80.1923	405,773.04	11.52
49326EEB5	KEY CORP SR UNSEC MTN	Invest. Grade Credit	6.50	05/14/2013	USD	BAA+	1,000,000.000	99.7495	997,495.00	3.48
50075NAB0	KRAFT FOODS INC GLBL SR UNSECURED	Invest. Grade Credit	5.63	11/01/2011	USD	BAA+	100,000.000	106.3129	106,312.90	2.21
501044CG4	KROGER CO CO GTD	Invest. Grade Credit	6.40	08/15/2017	USD	BAA	500,000.000	106.1861	530,930.50	6.55
52205VAA3	LEASEPLAN CORPORATION NV GOV GTD 1	Invest. Grade Credit	3.00	05/07/2012	USD	AAA	3,000,000.000	100.4388	3,013,164.00	2.74
55607EAA8	MACQUARIE BANK LTD GOVT GTD 144A	Invest. Grade Credit	4.10	12/17/2013	USD	AAA	7,800,000.000	102.5867	8,001,762.60	4.13
571748AP7	MARSH & MCLENNAN COS INC	Invest. Grade Credit	5.75	09/15/2015	USD	BAA	2,000,000.000	95.3945	1,907,890.00	5.29
574599BD7	MASCO CORP UNSEC	Invest. Grade Credit	6.13	10/03/2016	USD	BAA	5,000,000.000	84.0765	4,203,825.00	5.84

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
581557AX3	MCKESSON CORP NT	Invest. Grade Credit	7.50	02/15/2019	USD	BAA+	5,000,000.000	112.8119	5,640,595.00	7.22
59018YJ69	MERRILL LYNCH & CO GLBL SR UNSEC	Invest. Grade Credit	6.40	08/28/2017	USD	A	10,000,000.000	88.6610	8,866,100.00	6.42
59018YN64	MERRILL LYNCH & CO NT MTN	Invest. Grade Credit	6.88	04/25/2018	USD	A	600,000.000	92.7038	556,222.80	6.68
59018YSU6	MERRILL LYNCH & CO SR UNSUB MTNC	Invest. Grade Credit	5.00	02/03/2014	USD	A	5,000,000.000	96.0666	4,803,330.00	4.15
59018YUW9	MERRILL LYNCH & CO NT	Invest. Grade Credit	5.00	01/15/2015	USD	A	2,300,000.000	91.4421	2,103,168.30	4.88
617446H51	MORGAN STANLEY GLBL MTN NT	Invest. Grade Credit	5.55	04/27/2017	USD	A	2,000,000.000	93.2317	1,864,634.00	6.42
617446HC6	MORGAN STANLEY DEAN WITTER GLBL NT	Invest. Grade Credit	6.60	04/01/2012	USD	A	1,000,000.000	105.9553	1,059,553.00	2.56
61744YAD0	MORGAN STANLEY SR UNSEC MTN	Invest. Grade Credit	5.95	12/28/2017	USD	A	500,000.000	96.1127	480,563.50	6.77
61746SBQ1	MORGAN STANLEY GLBL FRN	Invest. Grade Credit	1.61	10/15/2015	USD	A	300,000.000	85.8230	257,469.00	0.25
61747YCE3	MORGAN STANLEY GLBL UNSEC MTN	Invest. Grade Credit	6.00	04/28/2015	USD	A	1,900,000.000	99.8598	1,897,336.20	5.01
629568AQ9	NABORS INDUSTRIES GLBL CO GTD	Invest. Grade Credit	6.15	02/15/2018	USD	BAA+	2,500,000.000	96.1534	2,403,835.00	6.81
651229AJ5	NEWELL RUBBERMAID INC SR UNSECURE	Invest. Grade Credit	10.60	04/15/2019	USD	BAA-	3,400,000.000	115.1852	3,916,296.80	6.57
655664AK6	NORDSTROM INC SNR NT	Invest. Grade Credit	6.25	01/15/2018	USD	BAA+	5,000,000.000	98.4129	4,920,645.00	6.75
705010AB2	PEARSON DOLLAR FIN PLC CO GTD 144A	Invest. Grade Credit	6.25	05/06/2018	USD	BAA+	6,000,000.000	96.0862	5,765,172.00	6.91
713448BJ6	PEPSICO INC SR UNSECURED	Invest. Grade Credit	7.90	11/01/2018	USD	AA	1,500,000.000	121.8694	1,828,041.00	7.08
749685AQ6	RPM INTERNATIONAL INC NT	Invest. Grade Credit	6.50	02/15/2018	USD	BAA-	4,000,000.000	90.9280	3,637,120.00	6.65
749770AQ6	RABOBANK NEDERLAND SUB NT 144A	Invest. Grade Credit	11.00	06/29/2049	USD	AA	14,500,000.000	111.5319	16,172,125.50	6.50
78011CAC0	RBS GOVT GTD 144A	Invest. Grade Credit	2.63	05/11/2012	USD	AAA	6,300,000.000	100.7872	6,349,593.60	2.77
78442FDQ8	SLM CORP FRN	Invest. Grade Credit	1.23	07/27/2009	USD	BAA-	1,800,000.000	99.5758	1,792,364.40	0.06
78442FEE4	SLM CORP FRN	Invest. Grade Credit	1.32	10/25/2011	USD	BAA-	500,000.000	81.0686	405,343.00	0.25
80281YAA5	SANTANDER PERPETUAL BK GTD 144A	Invest. Grade Credit	6.67	10/29/2049	USD	AA	5,400,000.000	74.1080	4,001,832.00	6.18
816851AN9	SEMPRA ENERGY SR UNSECURED	Invest. Grade Credit	6.50	06/01/2016	USD	BAA+	7,000,000.000	104.5175	7,316,225.00	5.73
855030AJ1	STAPLES INC SR UNSECURED	Invest. Grade Credit	9.75	01/15/2014	USD	BAA	6,000,000.000	111.8373	6,710,238.00	3.82
86722TAB8	SUNCOR ENERGY INC GLBL SR UNSECURE	Invest. Grade Credit	6.85	06/01/2039	USD	BAA+	200,000.000	98.5405	197,081.00	12.88
87019EAB1	SWEDBANK AB GOVT GTD 144A	Invest. Grade Credit	3.00	12/22/2011	USD	AAA	4,000,000.000	102.2779	4,091,116.00	2.38
87425EAL7	TALISMAN ENERGY SR UNSECURED	Invest. Grade Credit	7.75	06/01/2019	USD	BAA	4,000,000.000	110.9587	4,438,348.00	7.27
87656XAD3	TATE & LYLE INTL FIN PLC CO GTD 144A	Invest. Grade Credit	6.63	06/15/2016	USD	BAA-	1,400,000.000	91.5536	1,281,750.40	5.63
880451AY5	TENNESSEE GAS PIPELINE GLBL SR NT	Invest. Grade Credit	8.00	02/01/2016	USD	BAA-	2,500,000.000	105.2500	2,631,250.00	5.29
90261XFA5	UBS AG STAMFORD CT SR UNSEC DPNT	Invest. Grade Credit	5.75	04/25/2018	USD	AA	250,000.000	91.2262	228,065.50	6.97
909317BA6	UNITED AIR EETC 01-1-A3	Invest. Grade Credit	6.60	09/01/2013	USD	BAA	139.790	99.0000	138.39	3.71
92344SAR1	VERIZON WIRELESS CAPITAL NT 144A	Invest. Grade Credit	3.75	05/20/2011	USD	A	25,100,000.000	102.0933	25,625,418.30	1.83
92976GAF8	WACHOVIA BANK NA GLBL SUBORDINATE	Invest. Grade Credit	0.96	03/15/2016	USD	AA-	900,000.000	79.0713	711,641.70	0.25
929903CF7	WACHOVIA CORP GLBL SR NT	Invest. Grade Credit	5.30	10/15/2011	USD	AA-	1,000,000.000	104.2748	1,042,748.00	2.18
94980VAA6	WELLS FARGO BANK NA	Invest. Grade Credit	4.75	02/09/2015	USD	AA-	1,000,000.000	94.9379	949,379.00	4.98
94980VAF5	WELLS FARGO BANK NA FRN SUB NT	Invest. Grade Credit	1.06	05/16/2016	USD	AA-	500,000.000	75.7365	378,682.50	0.25
96332HCB3	WHIRLPOOL CORP SR UNSECURED	Invest. Grade Credit	8.60	05/01/2014	USD	BAA-	5,000,000.000	104.6025	5,230,125.00	4.07
96946RAA3	WILLIAMS CO CRDT LNK CERT 144A	Invest. Grade Credit	6.38	10/01/2010	USD	BAA-	200,000.000	100.0098	200,019.60	1.21
SWPC114A	AEETNA INC NEGB SNR BP JPM	Invest. Grade Credit	-0.93	09/20/2018	USD	A-	500,000.000	-1.4591	(7,295.60)	0.00
SWPC141A	AKROGER CO NEGB SNR BP DUB	Invest. Grade Credit	-0.78	09/20/2017	USD	BAA	500,000.000	0.3211	1,605.26	0.00
SWPC174D	AVNET INC NEGB SNR S* BP DUB	Invest. Grade Credit	-1.00	09/20/2016	USD	BAA-	1,600,000.000	1.5387	24,619.89	0.00
SWPC308C	PEARSON DOLLAR FIN NEGB SNR NS BP B	Invest. Grade Credit	-0.77	06/20/2018	USD	BAA+	6,000,000.000	-1.6095	(96,571.20)	0.00
SWPC335C	NEWELL RUBBERMAID NEGB SNR NS BP B	Invest. Grade Credit	-2.71	06/20/2019	USD	BAA-	3,400,000.000	-9.0611	(308,075.80)	0.00
SWPC389A	ALCOA INC NEGB SNR NS BP BOA	Invest. Grade Credit	-1.51	12/20/2018	USD	BAA-	1,700,000.000	15.8762	269,895.97	0.00
SWPC412A	7BRITEL NEGB SNR NS BP MYC	Invest. Grade Credit	-1.36	03/20/2018	USD	BAA	800,000.000	2.9626	23,700.56	0.00
SWPC4160	DJ CDX IG7 10Y SP GST	Invest. Grade Credit	0.65	12/20/2016	USD	BAA	583,200.000	-6.0693	(35,396.39)	0.00
SWPC504B	MASCO CORP NEGB SNR UNSEC NS BP UA	Invest. Grade Credit	-4.65	12/20/2016	USD	BAA	5,000,000.000	-7.0529	(352,646.56)	0.00
SWPC520B	4NORDSTROM INC NEGB SNR NS BP BOA	Invest. Grade Credit	-5.19	03/20/2018	USD	BAA+	5,000,000.000	-21.0795	(1,053,975.79)	0.00
SWPC582B	5RR DONNELLEY NEGB SNR NS BP DUB	Invest. Grade Credit	-3.25	03/20/2017	USD	BAA	5,000,000.000	0.7621	38,104.80	0.00
SWPC586B	5CON-WAY INC SR UNSEC NEGB SNR NS BP	Invest. Grade Credit	-3.75	03/20/2018	USD	BAA-	2,500,000.000	-10.0909	(252,273.68)	0.00
SWPC669C	3MARSH & MCLENNAN NEGB SNR S* BP DU	Invest. Grade Credit	-1.00	09/20/2015	USD	BAA	2,000,000.000	-2.6624	(53,247.23)	0.00
SWPC670C	6EMBARQ CORP NT SR NEGB SNR S* BP DU	Invest. Grade Credit	-1.00	06/20/2016	USD	BAA-	3,000,000.000	0.3260	9,778.99	0.00

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SWPC686B4	ALTRIA GROUP INC NEGB SNR NS BP BPS	Invest. Grade Credit	-1.30	12/20/2018	USD	BAA+	5,000,000.000	-1.7004	(85,019.26)	0.00
SWPC704C	ALTRIA GROUP GLBL NEGB SNR S* BP BPS	Invest. Grade Credit	-1.00	12/20/2018	USD	BAA+	4,100,000.000	0.3098	12,699.75	0.00
SWPC705C	RPM INTERNATIONAL NEGB SNR S* BP GS1	Invest. Grade Credit	-1.00	03/20/2018	USD	BAA-	4,000,000.000	5.9346	237,382.74	0.00
SWPC726C	SEMPRA ENERGY NT NEGB SNR S* BP CBK	Invest. Grade Credit	-1.00	06/20/2016	USD	BAA+	7,000,000.000	-0.3836	(26,850.07)	0.00
SWPC734C	NABORS INDUSTRIES NEGB SR S* BP CBK	Invest. Grade Credit	-1.00	03/20/2018	USD	BAA+	2,500,000.000	2.3409	58,522.68	0.00
SWPC838B	TATE & LYLE INTL FIN NEGB SNR NS BP BR	Invest. Grade Credit	-1.15	06/20/2016	USD	BAA-	1,400,000.000	2.1900	30,659.54	0.00
SWPC859B	MCKESSON CORP NEGB SNR NS BP BOA	Invest. Grade Credit	-0.64	03/20/2019	USD	BAA+	5,000,000.000	-2.4972	(124,861.69)	0.00
SWPC867C	TALISMAN ENERGY SR UN NEGB SNR S* BF	Invest. Grade Credit	-1.00	06/20/2019	USD	BAA	4,000,000.000	-0.7992	(31,966.55)	0.00
SWPC884C	CBS CORP CO GTD NEGB SNR S* BP BRC	Invest. Grade Credit	-1.00	06/20/2019	USD	BAA-	5,000,000.000	11.9218	596,087.89	0.00
026874115	AIG CONVERT	High Yield Credit	8.50	08/01/2011	USD	BA	74,900.000	9.5200	713,048.00	2.00
0399849A9	CHRYSLER FINCO TERM B	High Yield Credit	4.32	08/03/2012	USD	CAA	2,000,000.000	93.1250	1,862,500.00	0.25
101137AH0	BOSTON SCIENTIFC	High Yield Credit	6.00	06/15/2011	USD	BA+	100,000.000	100.2500	100,250.00	1.86
152312AN4	CENTEX CORP SR NT	High Yield Credit	5.70	05/15/2014	USD	BA-	1,000,000.000	91.2500	912,500.00	4.29
23331AAV1	D.R. HORTON INC CO GTD	High Yield Credit	5.63	01/15/2016	USD	BA-	2,500,000.000	82.5000	2,062,500.00	5.45
314275AA6	MACYS INC	High Yield Credit	5.90	12/01/2016	USD	BA	7,600,000.000	81.5842	6,200,399.20	5.96
345397SM6	FORD MOTOR CRDT	High Yield Credit	7.38	10/28/2009	USD	CAA+	3,700,000.000	99.1504	3,668,564.80	0.32
345397TY9	FORD MOTOR CRDT	High Yield Credit	7.25	10/25/2011	USD	CAA+	100,000.000	86.5372	86,537.20	2.15
345397VG5	FORD MOTOR CRDT	High Yield Credit	7.80	06/01/2012	USD	CAA+	50,000.000	86.0951	43,047.55	2.63
36186CAH6	GMAC LLC	High Yield Credit	6.63	05/15/2012	USD	CAA	200,000.000	81.4669	162,933.80	2.63
370425RU6	GMAC LLC	High Yield Credit	7.25	03/02/2011	USD	CAA	5,000,000.000	90.7694	4,538,470.00	1.59
370425RX0	GMAC LLC	High Yield Credit	6.88	09/15/2011	USD	CAA	2,800,000.000	86.0244	2,408,683.20	2.06
370425RZ5	GMAC LLC	High Yield Credit	8.00	11/01/2031	USD	CAA	1,500,000.000	68.6342	1,029,513.00	8.39
370425SC5	GMAC LLC	High Yield Credit	7.00	02/01/2012	USD	CAA	200,000.000	83.0504	166,100.80	2.38
370442AJ4	GM CORP***DEF 03/01/2021****	High Yield Credit	8.80	03/01/2024	USD	C	300,000.000	12.5000	37,500.00	1.00
48666KAL3	KB HOME	High Yield Credit	5.88	01/15/2015	USD	BA-	1,200,000.000	85.0000	1,020,000.00	4.74
48666KAN9	KB HOME	High Yield Credit	7.25	06/15/2018	USD	BA-	1,300,000.000	86.5000	1,124,500.00	6.55
74927QAA5	RBS CAPITAL TRUST III SUB GLBL**TENDEF	High Yield Credit	5.51	09/29/2049	USD	B-	300,000.000	41.0380	123,114.00	4.18
780097AE1	RBS PERP/CALL JR SUBORDINATED 1	High Yield Credit	9.12	03/31/2049	USD	B-	5,000,000.000	81.5126	4,075,630.00	8.30
780097AH4	RBS PERP GLBL JR SUB	High Yield Credit	7.65	08/29/2049	USD	BA-	900,000.000	49.5813	446,231.70	6.50
780097AS0	RBS 144A	High Yield Credit	6.99	10/29/2049	USD	BA-	2,745,000.000	49.0611	1,346,727.20	5.28
SWPC005D	D.R. HORTON INC NEGB SNR S* BP BPS	High Yield Credit	-1.00	03/20/2016	USD	BA-	2,500,000.000	8.4550	211,375.65	0.00
SWPC020D	KB HOME NEGB SNR S* BP BPS	High Yield Credit	-1.00	03/20/2015	USD	BA-	1,200,000.000	9.6253	115,503.31	0.00
SWPC023D	KB HOME NEGB SNR S* BP BOA	High Yield Credit	-1.00	06/20/2018	USD	BA-	1,300,000.000	11.8639	154,230.16	0.00
SWPC056D	CENTEX CORP NEGB SNR S* BP GST	High Yield Credit	-1.00	06/20/2014	USD	BA-	1,000,000.000	2.6195	26,195.35	0.00
SWPC238B	CIT GROUP INC SR NT SNR NS SP JPM	High Yield Credit	5.00	06/20/2010	USD	BA	900,000.000	-12.9360	(116,424.22)	0.00
SWPC261B	CIT GROUP INC SR NT SNR NS SP JPM	High Yield Credit	5.00	12/20/2009	USD	BA	100,000.000	-6.4362	(6,436.17)	0.00
SWPC519C	JONES APPAREL SNR S* BP BRC	High Yield Credit	-5.00	06/20/2014	USD	BA-	15,000,000.000	-4.2065	(630,972.23)	0.00
SWPC684C	MACYS INC NEGB SNR S* BP RYL	High Yield Credit	-1.00	12/20/2016	USD	BA	7,600,000.000	14.0294	1,066,233.21	0.00
0268749R0	AIG JR SUBORD EMTN	Non-U.S. Developed	8.63	05/22/2068	GBP	BAA	200,000.000	24.0000	79,048.78	3.52
1255779D0	CIT GROUP INC GLBL SR NT	Non-U.S. Developed	4.25	09/22/2011	EUR	BA	900,000.000	70.0000	883,669.78	1.77
1259869A9	GROUPE BPCE	Non-U.S. Developed	6.12	10/29/2049	EUR	A	100,000.000	54.5000	76,444.45	6.04
38141G9D8	GOLDMAN SACHS GROUP INC GLBL NT	Non-U.S. Developed	4.75	01/28/2014	EUR	A+	30,000.000	97.8394	41,170.34	4.01
38142N9A8	GOLDMAN SACHS GROUP INC SR INSEC	Non-U.S. Developed	5.38	02/15/2013	EUR	A+	200,000.000	101.0839	283,570.76	3.34
539542910	LLOYDS TSB BANK PLC	Non-U.S. Developed	4.39	05/29/2049	EUR	BAA-	500,000.000	50.5000	354,169.24	6.21
683234YD4	ONTARIO (PROVINCE OF) BD	Non-U.S. Developed	4.70	06/02/2037	CAD	AA+	500,000.000	98.2410	422,960.35	15.35
7808979C0	RBS GRP PLC BD	Non-U.S. Developed	7.09	10/29/2049	EUR	B-	600,000.000	34.5000	290,348.64	5.07
78442F9B6	SLM CORP	Non-U.S. Developed	4.75	03/17/2014	EUR	BAA-	1,200,000.000	72.5000	1,220,305.89	3.78
83365T9M5	SOCIETE GENERALE CALL	Non-U.S. Developed	4.20	01/29/2049	EUR	A+	100,000.000	53.0000	74,340.47	4.80
8930609A3	UBS PFD FUNDING BK GTD	Non-U.S. Developed	4.28	04/29/2049	EUR	A+	500,000.000	44.0000	308,583.10	4.85
OEU900002	FIN FUT EURO-BOBL 5Y EUX 09/08/09	Non-U.S. Developed	6.00	09/09/2009	EUR	AAA	23,200,000.000	115.4500	37,569,150.66	4.40
SWU0609G	IRS GBP R 6ML/5.0 03/18/09 DUB	Non-U.S. Developed	5.00	03/18/2011	GBP	AAA	1,400,000.000	4.8050	110,783.80	1.45

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
SWU0789GS	IRS GBP R 6ML/5.0 03/18/09 CBK	Non-U.S. Developed	5.00	03/18/2011	GBP	AAA	1,500,000.000	4.8050	118,696.93	1.45
1769969E8	GAZPROM LPN REGS	Emerging Markets	6.21	11/22/2016	USD	BAA+	4,000,000.000	86.0000	3,440,000.00	5.96
21987B9B6	CODELCO INC BONDS	Emerging Markets	5.63	09/21/2035	USD	A+	3,000,000.000	91.4787	2,744,361.00	13.34
6120669T9	TRANSNEFT (TRANSCAPIT) LPN BD	Emerging Markets	5.67	03/05/2014	USD	BAA+	4,000,000.000	88.7500	3,550,000.00	3.97
706451BS9	PEMEX PROJ FDG MASTER TR GLBL CO GT	Emerging Markets	5.75	03/01/2018	USD	BAA+	9,700,000.000	92.5000	8,972,500.00	6.89
89354FAD3	TRANSNEFT (TRANSCAPIT) SECURED 144A	Emerging Markets	7.70	08/07/2013	USD	BAA+	100,000.000	96.3326	96,332.60	3.43
91086QAW8	MEXICO (UMS) GLOBAL SR NT	Emerging Markets	5.95	03/19/2019	USD	BAA+	4,000,000.000	101.5000	4,060,000.00	7.33
05248PT47	AUSTIN TR VAR 144A FSA 144A	Municipal/Other	9.27	10/01/2041	USD	AAA	150,000.000	83.8360	125,754.00	32.55
13063A5E0	CA TXB-VAR PURP 1 BAB	Municipal/Other	7.50	04/01/2034	USD	A	3,600,000.000	91.5340	3,295,224.00	10.89
13063A5G5	CA TXB-VAR PURP BAB	Municipal/Other	7.55	04/01/2039	USD	A	15,400,000.000	91.1400	14,035,560.00	11.32
13063AJH8	CA ST VAR PURP	Municipal/Other	5.00	11/01/2032	USD	A	2,300,000.000	86.0750	1,979,725.00	14.12
167485HY0	CHICAGO REF SER B FSA	Municipal/Other	4.75	01/01/2032	USD	AAA	700,000.000	93.0590	651,413.00	14.54
167505FA9	CHICAGO BOE-REF-C	Municipal/Other	5.25	12/01/2026	USD	AA-	1,400,000.000	100.7330	1,410,262.00	11.32
16756KDG9	CHICAGO MTR FUEL-A ASSURED GTY	Municipal/Other	5.00	01/01/2038	USD	AAA	11,200,000.000	98.2110	10,999,632.00	13.90
167725AC4	CHICAGO TRANSIT AUTH	Municipal/Other	6.90	12/01/2040	USD	AA+	5,300,000.000	107.0070	5,671,371.00	12.51
167725AF7	CHICAGO TRANSIT AUTH	Municipal/Other	6.90	12/01/2040	USD	AA+	4,700,000.000	107.0070	5,029,329.00	12.22
172252ZX9	CINCINNATI SD REF FGIC	Municipal/Other	5.25	12/01/2018	USD	AA-	3,680,000.000	111.7900	4,113,872.00	7.78
172967ER8	CITIGROUP INC PFD	Municipal/Other	8.40	04/29/2049	USD	CA	6,100,000.000	75.1320	4,583,052.00	6.72
1808476Z3	CLARK CNTY TAX-BD BK	Municipal/Other	5.00	06/01/2038	USD	AA+	1,500,000.000	89.8180	1,347,270.00	15.10
19648AGV1	CO HLTH-C5-CATHOLIC FSA	Municipal/Other	5.00	09/01/2036	USD	AAA	200,000.000	98.2430	196,486.00	12.98
313586752	FNMA NONCONV PFD	Municipal/Other	8.25	12/31/2049	USD	CA	1,000.000	1.3400	1,340.00	2.50
343136L70	FL TPK AUTH-B BAB	Municipal/Other	6.80	07/01/2039	USD	AA	5,000,000.000	100.9350	5,046,750.00	10.17
38122NNZ1	CA GOLDEN TOB SR-A-1	Municipal/Other	5.00	06/01/2033	USD	BAA	900,000.000	67.0690	603,621.00	13.59
451908J24	IL DEV VAR-B-ADV MBIA CPI	Municipal/Other	5.50	01/01/2019	USD	A+	350,000.000	86.2020	301,707.00	6.66
455057SV2	IN FIN AUTH-BAB	Municipal/Other	6.60	02/01/2039	USD	AA+	3,500,000.000	101.6020	3,556,070.00	13.05
46625HHA1	JPMORGAN CHASE & CO JR SUB PFD	Municipal/Other	7.90	04/29/2049	USD	A	1,300,000.000	87.7530	1,140,789.00	6.34
46632PLZ4	JPM CHASE PUTTERS PSF-GTD 144A	Municipal/Other	9.93	02/15/2031	USD	AAA	100,000.000	112.6260	112,626.00	25.89
46632PMB6	JPM DRVRS-3223 144A	Municipal/Other	9.97	06/15/2031	USD	AA+	100,000.000	105.5360	105,536.00	27.09
46632PMD2	JPM CHASE PUTTERS 144A	Municipal/Other	9.94	02/01/2027	USD	AA+	100,000.000	109.5880	109,588.00	24.42
46632PMK6	J P MORGAN CHASE PUTTERS/DRIVERS 14	Municipal/Other	10.04	10/01/2031	USD	AAA	170,000.000	110.9760	188,659.20	26.97
539439AD1	LLOYDS BANKING GROUP PLC JR SUB 144	Municipal/Other	5.92	09/29/2049	USD	B-	2,600,000.000	35.5000	923,000.00	4.55
575579DS3	MA BAY TRANSN-SR-C CPI	Municipal/Other	4.19	07/01/2020	USD	AAA	450,000.000	85.2300	383,535.00	7.89
62947VAN7	NY CNTYS TOBACCO TR II	Municipal/Other	5.63	06/01/2035	USD	BAA	2,995,000.000	75.0640	2,248,166.80	12.50
62947VAP2	NY COUNTYS TOBACCO TRUST II	Municipal/Other	5.75	06/01/2043	USD	BAA	4,600,000.000	72.0720	3,315,312.00	11.50
649903S36	NY DORM UNIV-SER A	Municipal/Other	5.00	07/01/2038	USD	AA-	1,900,000.000	98.0490	1,862,931.00	13.82
67756QEB9	OH HFA RESIDL MTG CR***PCALL***	Municipal/Other	6.04	09/01/2017	USD	AAA	185,000.000	97.4570	180,295.45	4.32
71883MEB6	PHOENIX IMP SR LIEN-A	Municipal/Other	5.00	07/01/2038	USD	AA-	200,000.000	100.4300	200,860.00	14.23
73358WAH7	PORT AUTH NY/NJ- 158 CR GO OF AUTH	Municipal/Other	5.86	12/01/2024	USD	AA-	4,100,000.000	102.4350	4,199,835.00	10.47
797415GD2	SAN DIEGO WTR SER A MBIA	Municipal/Other	5.00	05/01/2028	USD	AA+	2,200,000.000	100.0960	2,202,112.00	11.03
79765AM29	SAN FRAN ARPT UNR-28B MBIA	Municipal/Other	5.00	05/01/2032	USD	A+	100,000.000	86.9140	86,914.00	13.81
801577HE0	SANTA CLARA FING -L	Municipal/Other	5.25	05/15/2036	USD	AA	10,000,000.000	94.7620	9,476,200.00	13.30
812626UJ6	SEATTLE	Municipal/Other	5.00	10/01/2019	USD	AAA	1,000,000.000	111.0250	1,110,250.00	8.00
882721S79	TX TRN COMMN-MOBILITY	Municipal/Other	4.75	04/01/2037	USD	AA+	3,700,000.000	95.2550	3,524,435.00	14.34
882721VR1	TEXAS-TRN-MOBILITY	Municipal/Other	5.00	04/01/2037	USD	AA+	2,800,000.000	99.8430	2,795,604.00	13.85
914084X60	UNIV AR REV-A-FAYETTE AMBAC GO OF BF	Municipal/Other	5.00	11/01/2037	USD	AA-	1,800,000.000	99.0950	1,783,710.00	13.90
914455JV3	UNIV MI REVS-D-BUILD BAB	Municipal/Other	5.44	04/01/2020	USD	AAA	1,500,000.000	103.1570	1,547,355.00	8.18
916277JX5	UPPER OCCOQUAN SWR	Municipal/Other	4.75	07/01/2034	USD	AA+	4,900,000.000	98.9890	4,850,461.00	13.51
949746804	WELLS FARGO & CO CONV NEW MONEY L	Municipal/Other	7.50	12/31/2049	USD	A-	3,600.000	784.9700	2,825,892.00	2.00
976834GB1	WI PUB PWR-A FSA	Municipal/Other	5.00	07/01/2037	USD	AAA	200,000.000	97.7880	195,576.00	13.67
00075VAC5	ABFC 2006-OPT3 A3A STEP 1ML+6	Net Cash Equivalents	0.37	11/25/2036	USD	AAA	12,836.910	95.6278	12,275.65	0.00
00075XAC1	ABFC 2006-OPT2 A3A 1MLIB+6	Net Cash Equivalents	0.37	10/25/2036	USD	AAA	26,065.860	98.3160	25,626.91	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
0013929B7	AIG SUNAMER INS FD II EMTN SRD	Net Cash Equivalents	5.38	12/07/2009	GBP	A+	300,000.000	96.0000	474,292.68	0.39
00438QAA2	ACCR 2007-1 A1 1ML+5	Net Cash Equivalents	0.36	02/25/2037	USD	AAA	29,519.960	91.9973	27,157.57	0.00
00441QAB5	ACE 2006-CW1 A2A 1ML+5	Net Cash Equivalents	0.36	07/25/2036	USD	AAA	6,893.790	98.9811	6,823.55	0.00
004421UR2	ACE 2006-NC1 A2B 1MLIB+17	Net Cash Equivalents	0.46	12/25/2035	USD	AAA	30,297.880	97.4155	29,514.83	0.00
01F060675	FNMA TBA 6.00% JUL	Net Cash Equivalents	6.00	07/13/2039	USD	AAA	(73,900,000.000)	104.5156	(77,237,028.40)	0.98
01F062671	FNMA TBA 6.50% JUL	Net Cash Equivalents	6.50	07/13/2039	USD	AAA	37,500,000.000	106.5156	39,943,350.00	0.82
01N060676	GNMA I TBA 6.00% JUL	Net Cash Equivalents	6.00	07/20/2039	USD	AAA	(71,000,000.000)	104.1719	(73,962,049.00)	0.98
01N062672	GNMA I TBA 6.50% JUL	Net Cash Equivalents	6.50	07/20/2039	USD	AAA	(200,000.000)	106.1094	(212,218.80)	0.86
02581FXT1	AMERICAN EXPRESS CENTURION SR UNS I	Net Cash Equivalents	0.38	03/23/2010	USD	A	600,000.000	98.0566	588,339.60	0.08
02581FXZ7	AMERICAN EXPRESS CENTURION SR UNSE	Net Cash Equivalents	0.47	06/12/2012	USD	A+	2,200,000.000	92.4789	2,034,535.80	0.08
02660TCS0	AHM 2004-4 4A 6MLIB+200	Net Cash Equivalents	4.39	02/25/2045	USD	AAA	3,532,043.310	78.8179	2,783,882.36	0.75
02660TEQ2	AHM 2005-2 4A1 6MLIB+150	Net Cash Equivalents	5.66	09/25/2045	USD	A+	1,985,902.060	61.2985	1,217,328.17	0.00
03076MAB0	ARSI 2006-M3 A2A STEP 1MLIB+5	Net Cash Equivalents	0.36	10/25/2036	USD	AAA	12,924.680	98.3053	12,705.65	0.00
04519H9D2	ASIF III SR SECURED EMTN	Net Cash Equivalents	0.95	07/15/2009	JPY	A+	205,000,000.000	98.4841	2,092,474.53	0.03
04542BJY9	ABFC 2004-OPT5 A1 1MLIB+35	Net Cash Equivalents	0.66	06/25/2034	USD	AAA	387,950.440	49.1205	190,563.20	0.00
04544RAA3	ABSHE 2007-HE1 A2 1MLIB+5	Net Cash Equivalents	0.36	12/25/2036	USD	AAA	19,665.230	91.8368	18,059.92	0.00
05949AZE3	BOAMS 2004-L 2A1 WM34 WC4.8782 ARM	Net Cash Equivalents	4.37	01/25/2035	USD	AAA	1,254,891.850	80.9920	1,016,362.26	1.00
06050TLJ9	BANK OF AMERICA NA SR UNSEC FRN BKN	Net Cash Equivalents	1.16	06/23/2010	USD	AA-	200,000.000	99.5506	199,101.20	0.22
07384M3D2	BSARM 2004-9 22A1 ARM WM34 WC5.02	Net Cash Equivalents	4.81	11/25/2034	USD	AAA	35,982.960	82.8605	29,815.66	0.50
07384M7C0	BSARM 2005-2 A1 1YRCMT+245	Net Cash Equivalents	2.96	03/25/2035	USD	AAA	365,958.460	86.5274	316,654.34	0.50
07384M7D8	BSARM 2005-2 A2 1MLIB+195	Net Cash Equivalents	2.26	03/25/2035	USD	AAA	87,369.770	85.9375	75,083.40	0.50
07384MK27	BSARM 2004-1 21A1 WM33 WC4.9567 ARM	Net Cash Equivalents	4.27	04/25/2034	USD	AAA	619,192.340	85.8437	531,537.43	0.00
07384MN32	BSARM 2004-2 22A ARM WM34 WC4.917	Net Cash Equivalents	4.25	05/25/2034	USD	AAA	23,181.120	78.6064	18,221.84	1.00
07384YGX8	BSABS 2003-1 A1 1MLIB+50BP	Net Cash Equivalents	0.81	11/25/2042	USD	AAA	32,562.050	74.9970	24,420.56	0.00
07384YJP2	BSABS 2003-2 A2 AFC 1MOLIB+45	Net Cash Equivalents	0.76	03/25/2043	USD	AAA	3,433.350	90.9132	3,121.37	0.00
07384YUG9	BSABS 2005-4 A1 1MLIB+33	Net Cash Equivalents	0.64	01/25/2036	USD	AAA	118,464.170	91.4036	108,280.52	0.00
073879JG4	BSABS 2004-BO1 1A2 1MLIB+35	Net Cash Equivalents	0.66	09/25/2034	USD	AAA	74,628.040	92.7983	69,253.55	0.00
07387ACJ2	BSARM 2005-5 A1 1YT+205	Net Cash Equivalents	2.50	08/25/2035	USD	AAA	222,995.570	87.5753	195,289.04	0.50
07387ACK9	BSARM 2005-5 A2 1YT+215	Net Cash Equivalents	4.55	08/25/2035	USD	AAA	157,945.040	88.3399	139,528.49	0.75
07387AEG6	BSARM 2005-9 A1 AS 1YRCMT+230	Net Cash Equivalents	4.63	10/25/2035	USD	AAA	261,554.130	79.2964	207,403.01	1.00
07389MAA5	BSABS 2006-HE9 1A1 1MLIB+5	Net Cash Equivalents	0.36	11/25/2036	USD	AAA	51,232.470	88.1225	45,147.33	0.00
126650BG4	CVS CAREMARK CORP SR UNSEC FRN	Net Cash Equivalents	0.97	06/01/2010	USD	BAA+	950,000.000	99.3178	943,519.10	0.16
12666CAB9	CWL 2006-23 2A1 STEP 1MLIB+5	Net Cash Equivalents	0.36	05/25/2037	USD	AAA	81,439.700	94.6026	77,044.07	0.00
12666UAA1	CWL 2006-15 A1 SEQ 1MLIB+10	Net Cash Equivalents	0.42	10/25/2046	USD	AAA	141,771.330	94.1680	133,503.23	0.00
12666VAB7	CWL 2006-17 2A1 STEP 1MLIB+5	Net Cash Equivalents	0.36	03/25/2047	USD	AAA	52,703.920	97.2069	51,231.85	0.00
126670VM7	CWL 2006-SD1 A1 1ML+16 144A	Net Cash Equivalents	0.47	02/25/2036	USD	AAA	5,593.950	94.7048	5,297.74	0.00
126671NA0	CWL 2001-BC3 A 1MLIB+24	Net Cash Equivalents	0.79	12/25/2031	USD	AAA	2,619.900	43.6877	1,144.57	0.00
12667LAB8	CWL 2006-21 2A1 STEP 1ML+5	Net Cash Equivalents	0.36	05/25/2037	USD	AAA	23,515.840	95.6723	22,498.15	0.00
12669F6Z1	CWHL 2004-22 A3 ARM WM34 WC5.34	Net Cash Equivalents	4.79	11/25/2034	USD	AAA	31,695.800	75.9786	24,082.03	0.75
12669FN58	CWHL 2004-12 11A1 ARM WM34 WC6.4130	Net Cash Equivalents	4.54	08/25/2034	USD	AAA	10,211.800	61.6414	6,294.70	0.50
14149YAR9	CARDINAL HEALTH INC GLBL SR UNSEC FR	Net Cash Equivalents	0.87	10/02/2009	USD	BAA+	300,000.000	99.6191	298,857.30	0.25
144531EV8	CARR 2006-NC1 A2 STEP 1ML+16	Net Cash Equivalents	0.47	01/25/2036	USD	AAA	179,534.810	94.8283	170,249.79	0.00
144539AA1	CARR 2006-NC5 A1 STEP 1ML+5	Net Cash Equivalents	0.36	01/25/2037	USD	AAA	316,519.130	83.2269	263,429.06	0.00
161571DD3	CHAIT 2008-A13 A13 3MLIB+150	Net Cash Equivalents	2.13	09/15/2015	USD	AAA	500,000.000	100.0383	500,191.50	0.00
161630AU2	CHASE 2007-A1 7A1 WM33 WC4.8621 ARM	Net Cash Equivalents	4.59	02/25/2037	USD	AAA	2,205,307.530	90.5719	1,997,389.37	1.00
172967CU3	CITIGROUP INC	Net Cash Equivalents	4.13	02/22/2010	USD	A	175,000.000	100.0399	175,069.83	0.64
1729699Y5	CITIGROUP INC SR UNSEC FRN EMTN	Net Cash Equivalents	1.31	06/28/2013	EUR	A	100,000.000	83.6258	117,297.77	0.25
17307GXP8	CMLTI 2005-6 A1 1YRCMT+210	Net Cash Equivalents	4.05	08/25/2035	USD	AAA	103,629.960	79.6097	82,499.50	0.50
17307GXQ6	CMLTI 2005-6 A2 1YRCMT+215	Net Cash Equivalents	4.25	08/25/2035	USD	AAA	122,363.510	79.6352	97,444.43	1.00
1739679B8	CITIGROUP INC SR UNSECURED FRN EMTN	Net Cash Equivalents	1.61	01/16/2012	GBP	A	1,300,000.000	88.1340	1,886,864.73	0.25
22541QKX9	CSFB 2003-AR20 2A1 ARM WM33 WC5.0408	Net Cash Equivalents	4.21	08/25/2033	USD	AAA	41,430.590	87.5044	36,253.59	1.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
23242FAB2	CWL 2006-16 2A1 STEP 1MLIB+5	Net Cash Equivalents	0.36	12/25/2046	USD	AAA	4,450.700	98.0606	4,364.38	0.00
233835AA5	DAIMLERCHRYSLER NA HLDG GLBL	Net Cash Equivalents	7.20	09/01/2009	USD	A-	300,000.000	100.4524	301,357.20	0.17
3125489N2	MERRILL LYNCH & CO	Net Cash Equivalents	1.57	05/30/2014	EUR	A	300,000.000	80.9774	340,748.96	0.25
3128X8D41	FED HOME LN MTGE GLBL NT 1 (3MMM) FR	Net Cash Equivalents	0.89	02/01/2011	USD	AAA	1,991,000.000	99.8587	1,988,186.72	0.09
3128X8UJ9	FED HOME LN MTGE NT (3MMM) FRN	Net Cash Equivalents	0.66	04/01/2011	USD	AAA	321,000.000	100.3381	322,085.30	0.25
312904NY7	FHR 1008 F FRN 1MLIBOR+ 95BP	Net Cash Equivalents	1.33	10/15/2020	USD	AAA	5,428.240	100.0008	5,428.28	0.00
31339VVY9	FHR 2437 FD PT 1MOLIB + 20	Net Cash Equivalents	0.52	10/15/2020	USD	AAA	55,012.410	98.1812	54,011.82	0.00
31359FDB1	FNR 1993-202 FY 1XPRIME-162.5	Net Cash Equivalents	1.63	11/25/2023	USD	AAA	167,775.340	101.0969	169,615.63	0.00
31371HTA6	FNMA PASS THRU MTG #252645	Net Cash Equivalents	6.50	08/01/2029	USD	AAA	222,836.790	107.6738	239,936.90	0.82
31371M5N3	FNMA PASS THRU MTG #256553	Net Cash Equivalents	6.00	01/01/2037	USD	AAA	88,195.130	104.7676	92,399.90	0.98
31371NNV3	FNMA PASS THRU MTG #257004	Net Cash Equivalents	6.00	12/01/2037	USD	AAA	816,736.160	104.6738	854,909.00	0.98
31385HSJ2	FNMA PASS THRU MTG #545121	Net Cash Equivalents	6.50	08/01/2031	USD	AAA	8,526.430	107.4551	9,162.08	0.82
31388JK53	FN ARM 606116 1YRCMT+222 11.56	Net Cash Equivalents	4.30	09/01/2031	USD	AAA	13,437.550	101.2121	13,600.43	0.50
31392CRD8	FNR 2002-21-FD 1MOLIB+90	Net Cash Equivalents	1.21	04/25/2032	USD	AAA	10,514.200	101.5275	10,674.80	0.00
31392E4Y3	FNR 2002-79 AD	Net Cash Equivalents	5.00	07/25/2019	USD	AAA	8,748.330	100.5013	8,792.19	1.00
31393BX75	FNW 2003-W6 F 1MLIB+35	Net Cash Equivalents	0.66	09/25/2042	USD	AAA	131,233.830	93.0753	122,146.28	0.00
31394D2N9	FNR 2005-47 PA WM32 WC5.9219	Net Cash Equivalents	5.50	09/25/2024	USD	AAA	37,549.800	100.8168	37,856.51	0.00
31394PPQ0	FSPC T-59 1A1 SEQ WM27 WC7.00	Net Cash Equivalents	6.50	10/25/2043	USD	AAA	203,731.810	106.3346	216,637.41	0.75
31394VJY7	FNR 2005-120 NF 1MLIB+10	Net Cash Equivalents	0.41	01/25/2021	USD	AAA	133,491.130	98.0239	130,853.21	0.00
31395A3J2	FSPC T-61 1A1 12MTA+140	Net Cash Equivalents	2.84	07/25/2044	USD	AAA	723,450.380	99.0109	716,294.73	0.00
31395BVE0	FNR 2006-15 FC SEQ 1ML+13	Net Cash Equivalents	0.44	03/25/2036	USD	AAA	385,589.470	86.5082	333,566.51	0.00
31395HHV5	FSPC T-62 1A1 12MTA+120	Net Cash Equivalents	2.64	10/25/2044	USD	AAA	46,087.070	98.4431	45,369.54	0.00
31396HVZ9	FHR 3117 PN PAC WM35 WC5.6293	Net Cash Equivalents	5.00	11/15/2021	USD	AAA	62,264.390	100.1631	62,365.94	0.50
31396L4T4	FNR 2006-118 A2 SEQ 1MLIB+6	Net Cash Equivalents	0.37	12/25/2036	USD	AAA	611,616.060	90.2826	552,182.88	0.00
31396X3Q5	FNR 2007-114 A6 1MLIB+20	Net Cash Equivalents	0.51	10/27/2037	USD	AAA	400,000.000	91.0625	364,250.00	0.00
31402RS83	FN ARM 735943 1YRLIB+167.8 9.476	Net Cash Equivalents	4.39	05/01/2035	USD	AAA	881,933.150	103.5702	913,420.03	1.00
31403DPM5	FNMA PASS THRU MTG #745728	Net Cash Equivalents	6.50	08/01/2036	USD	AAA	368,235.840	106.6582	392,753.73	0.82
31404Q5M7	FN ARM 775852 1YRTSY+120 8.459	Net Cash Equivalents	2.54	03/01/2044	USD	AAA	750,691.480	99.6190	747,831.35	0.00
31405YPX3	FN ARM 803338 1YRTSY+120 8.421	Net Cash Equivalents	2.54	09/01/2044	USD	AAA	178,387.900	98.5243	175,755.43	0.00
31407SCT7	FN ARM 838982 1YRLIB+154.4 11.1	Net Cash Equivalents	5.08	06/01/2035	USD	AAA	654,230.800	104.4419	683,291.32	0.43
31407UMR5	FN ARM 841068 1YR CMT+236 9.19	Net Cash Equivalents	4.21	11/01/2034	USD	AAA	691,857.200	101.1128	699,556.19	0.00
31408BQ50	FN ARM 846576 1YRLIB+173.7 10.88	Net Cash Equivalents	5.49	12/01/2035	USD	AAA	38,756.760	103.9317	40,280.56	0.55
31409GYW0	FNMA PASS THRU MTG #871125	Net Cash Equivalents	6.00	12/01/2036	USD	AAA	31,167.140	104.7676	32,653.06	0.98
31410ETK4	FNMA PASS THRU MTG #887154	Net Cash Equivalents	6.50	07/01/2036	USD	AAA	405,350.410	106.6582	432,339.46	0.82
31410F3D5	FNMA PASS THRU MTG #888296	Net Cash Equivalents	6.50	03/01/2037	USD	AAA	171,569.470	106.6582	182,992.91	0.82
31410FYT6	FNMA PASS THRU MTG #888222	Net Cash Equivalents	6.00	02/01/2037	USD	AAA	3,339,487.360	104.7676	3,498,700.77	0.98
31410VS76	FNMA PASS THRU MTG #898842	Net Cash Equivalents	6.00	11/01/2036	USD	AAA	835,534.860	104.7676	875,369.82	0.98
31411UVU2	FNMA PASS THRU MTG #915127	Net Cash Equivalents	6.00	05/01/2037	USD	AAA	2,836,340.470	104.6738	2,968,906.15	0.98
31412LEN6	FNMA PASS THRU MTG #928141	Net Cash Equivalents	6.00	03/01/2037	USD	AAA	7,117,271.320	104.6738	7,449,920.36	0.98
31412NJC1	FNMA PASS THRU MTG #930059	Net Cash Equivalents	6.00	10/01/2038	USD	AAA	12,355,027.260	104.6526	12,929,854.50	0.98
31412TYL1	FNMA PASS THRU MTG #934615	Net Cash Equivalents	6.50	10/01/2038	USD	AAA	129,566.340	106.6213	138,145.35	0.82
31412XLD4	FNMA PASS THRU MTG #937824	Net Cash Equivalents	6.00	06/01/2037	USD	AAA	956,241.410	104.6738	1,000,934.49	0.98
31413BJD4	FNMA PASS THRU MTG #940460	Net Cash Equivalents	6.00	06/01/2037	USD	AAA	9,422,409.300	104.6738	9,862,796.50	0.98
31413ESW6	FNMA PASS THRU MTG #943433	Net Cash Equivalents	6.00	08/01/2037	USD	AAA	119,531.230	104.6738	125,117.91	0.98
31413HM39	FNMA PASS THRU MTG #945978	Net Cash Equivalents	6.00	09/01/2037	USD	AAA	714,831.890	104.6738	748,241.70	0.98
31413JJ88	FNMA PASS THRU MTG #946787	Net Cash Equivalents	6.00	09/01/2037	USD	AAA	3,879,742.410	104.6738	4,061,074.90	0.98
31413KPK1	FNMA PASS THRU MTG #947826	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	363,356.660	104.6738	380,339.22	0.98
31413RU53	FNMA PASS THRU MTG #953404	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	95,883.510	104.6738	100,364.94	0.98
31413RVK9	FNMA PASS THRU MTG #953418	Net Cash Equivalents	6.00	11/01/2037	USD	AAA	17,750.800	104.6738	18,580.44	0.98
31413TCA8	FNMA PASS THRU MTG #954665	Net Cash Equivalents	6.00	09/01/2037	USD	AAA	4,843,636.400	104.6738	5,070,019.65	0.98
31413VUB1	FNMA PASS THRU MTG #956978	Net Cash Equivalents	6.00	12/01/2037	USD	AAA	39,007.960	104.6738	40,831.13	0.98

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31413VUV7	FNMA PASS THRU MTG #956996	Net Cash Equivalents	6.00	12/01/2037	USD	AAA	787,964.900	104.6738	824,793.02	0.98
31414ABK7	FNMA PASS THRU MTG #960042	Net Cash Equivalents	6.00	01/01/2038	USD	AAA	168,478.680	104.6738	176,353.08	0.98
31414AP71	FNMA PASS THRU MTG #960446	Net Cash Equivalents	6.00	12/01/2037	USD	AAA	303,698.850	104.6738	317,893.13	0.98
31414CRU4	FNMA PASS THRU MTG #962299	Net Cash Equivalents	6.00	03/01/2038	USD	AAA	193,390.360	104.6526	202,388.04	0.98
31414HPR2	FNMA PASS THRU MTG #966732	Net Cash Equivalents	6.00	01/01/2038	USD	AAA	35,635.660	104.6738	37,301.21	0.98
31414JKH5	FNMA PASS THRU MTG #967496	Net Cash Equivalents	6.00	01/01/2038	USD	AAA	10,666,948.270	104.6738	11,165,503.14	0.98
31414LYU6	FNMA PASS THRU MTG #969723	Net Cash Equivalents	6.00	12/01/2037	USD	AAA	446,392.420	104.6738	467,255.91	0.98
31414P5A3	FNMA PASS THRU MTG #972541	Net Cash Equivalents	6.00	02/01/2038	USD	AAA	748,049.970	104.6526	782,853.74	0.98
31414PZM4	FNMA PASS THRU MTG #972448	Net Cash Equivalents	6.00	03/01/2038	USD	AAA	902,189.920	104.6526	944,165.01	0.98
31414QXT9	FNMA PASS THRU MTG #973290	Net Cash Equivalents	6.00	03/01/2038	USD	AAA	1,653,408.470	104.6526	1,730,334.59	0.98
31414YEP1	FNMA PASS THRU MTG #979942	Net Cash Equivalents	6.00	05/01/2038	USD	AAA	227,326.280	104.6526	237,902.86	0.98
31415B4Q9	FNMA PASS THRU MTG #982431	Net Cash Equivalents	6.00	05/01/2038	USD	AAA	1,927,983.710	104.6526	2,017,684.66	0.98
31415CFE2	FNMA PASS THRU MTG #982665	Net Cash Equivalents	6.00	07/01/2038	USD	AAA	564,847.990	104.6526	591,128.11	0.98
31415LN45	FNMA PASS THRU MTG #983411	Net Cash Equivalents	6.00	06/01/2038	USD	AAA	176,902.720	104.6526	185,133.26	0.98
31415PZZ4	FNMA PASS THRU MTG #985560	Net Cash Equivalents	6.00	06/01/2038	USD	AAA	6,887,370.980	104.6526	7,207,812.77	0.98
31415VHE8	FNMA PASS THRU MTG #990429	Net Cash Equivalents	6.00	09/01/2038	USD	AAA	517,622.300	104.6526	541,705.08	0.98
31416AST8	FNMA PASS THRU MTG #994330	Net Cash Equivalents	6.50	12/01/2038	USD	AAA	893,966.110	106.6213	953,158.54	0.82
32051DQ39	FHASI 2003-AR4 2A1 WM33 WC4.7464 ARM	Net Cash Equivalents	4.74	12/25/2033	USD	AAA	17,792.320	82.5238	14,682.90	0.75
336161AZ7	FRBPT 2001 FRBI-A 1MOLIB+35	Net Cash Equivalents	0.67	11/15/2031	USD	AAA	32,923.110	80.1395	26,384.42	0.00
3378969M8	FORTIS BANK NED HOLDING GOV GTD BK E	Net Cash Equivalents	1.74	06/10/2011	EUR	AAA	3,700,000.000	99.8100	5,179,946.03	0.44
36185N4E7	GMACM 2004-J4 A1 SEQ WM34WC5.797	Net Cash Equivalents	5.50	09/25/2034	USD	AAA	28,743.570	100.2968	28,828.88	1.00
36210AWU7	GNMA PASS THRU SGL FAML #486759X	Net Cash Equivalents	6.00	12/15/2028	USD	AAA	88,403.790	105.1523	92,958.66	0.98
36210B2V6	GNMA PASS THRU SGL FAML #487788X	Net Cash Equivalents	6.00	03/15/2039	USD	AAA	451,143.070	104.3398	470,721.98	0.98
36228F5W2	GSAMP 2004-SEA2 A2A 1MLIB+29	Net Cash Equivalents	0.60	03/25/2034	USD	AAA	7,121.330	98.9445	7,046.16	0.00
36241KPD4	GNMA PASS THRU SGL FAML #782220X	Net Cash Equivalents	6.00	11/15/2037	USD	AAA	236,972.870	104.1675	246,848.81	0.98
36241KV54	GNMA PASS THRU SGL FAML #782436X	Net Cash Equivalents	6.00	10/15/2038	USD	AAA	14,498,467.510	104.1313	15,097,442.62	0.98
36241KW61	GNMA PASS THRU SGL FAML #782469X	Net Cash Equivalents	6.00	11/15/2038	USD	AAA	293,215.850	104.1310	305,328.60	0.98
36241KWL8	GNMA PASS THRU SGL FAML #782451X	Net Cash Equivalents	6.50	10/15/2038	USD	AAA	203,309.760	106.4013	216,324.14	0.86
36241KZ27	GNMA PASS THRU SGL FAML #782561X	Net Cash Equivalents	6.50	10/15/2038	USD	AAA	6,950,158.960	106.4013	7,395,056.48	0.86
36245EAB4	GSAMP 2006-HE7 A2A STEP 1MLIB+4	Net Cash Equivalents	0.35	10/25/2046	USD	AAA	60,322.050	94.7277	57,141.69	0.00
36290X7J3	GNMA PASS THRU SGL FAML #621097X	Net Cash Equivalents	6.00	03/15/2037	USD	AAA	443,070.240	104.3555	462,368.03	0.98
36292C5J9	GNMA PASS THRU SGL FAML #645349X	Net Cash Equivalents	6.50	09/15/2038	USD	AAA	415,918.760	106.2070	441,734.97	0.86
36292LFA7	GNMA PASS THRU SGL FAML #651861X	Net Cash Equivalents	6.00	06/15/2036	USD	AAA	195,598.720	104.3711	204,148.52	0.98
36292NR28	GNMA PASS THRU SGL FAML #654005X	Net Cash Equivalents	6.00	01/15/2039	USD	AAA	181,901.160	104.3398	189,795.39	0.98
36294PE66	GNMA PASS THRU SGL FAML #655457X	Net Cash Equivalents	6.00	05/15/2036	USD	AAA	202,566.660	104.3711	211,421.04	0.98
36294ST49	GNMA PASS THRU SGL FAML #658571X	Net Cash Equivalents	6.50	08/15/2036	USD	AAA	6,037,560.670	106.3008	6,417,974.17	0.86
36295G2Z4	GNMA PASS THRU SGL FAML #670492X	Net Cash Equivalents	6.00	06/15/2037	USD	AAA	346,037.120	104.3555	361,108.66	0.98
36295JMQ6	GNMA PASS THRU SGL FAML #671867X	Net Cash Equivalents	6.00	07/15/2037	USD	AAA	11,102,374.400	104.3555	11,585,934.87	0.98
36295K5Z7	GNMA PASS THRU SGL FAML #672936X	Net Cash Equivalents	6.00	08/15/2038	USD	AAA	126,176.320	104.3086	131,612.75	0.98
36295NNJ2	GNMA PASS THRU SGL FAML #675493X	Net Cash Equivalents	6.00	06/15/2038	USD	AAA	171,089.110	104.3398	178,514.11	0.98
36295NNY9	GNMA PASS THRU SGL FAML #675507X	Net Cash Equivalents	6.00	06/15/2038	USD	AAA	264,070.680	104.3398	275,530.94	0.98
36295QKH2	GNMA PASS THRU SGL FAML #677196X	Net Cash Equivalents	6.00	07/15/2038	USD	AAA	1,638,564.900	104.3086	1,709,164.10	0.98
36295QWR7	GNMA PASS THRU SGL FAML #677556X	Net Cash Equivalents	6.50	11/15/2037	USD	AAA	576,023.840	106.2539	612,047.83	0.86
36295RQ84	GNMA PASS THRU SGL FAML #678279X	Net Cash Equivalents	6.00	12/15/2038	USD	AAA	5,397,541.770	104.3086	5,630,100.25	0.98
36295S2F2	GNMA PASS THRU SGL FAML #679474X	Net Cash Equivalents	6.50	11/15/2037	USD	AAA	452,766.050	106.2539	481,081.61	0.86
36295SC87	GNMA PASS THRU SGL FAML #678795X	Net Cash Equivalents	6.00	12/15/2037	USD	AAA	3,236,186.260	104.3242	3,376,125.43	0.98
36295SEB8	GNMA PASS THRU SGL FAML #678830X	Net Cash Equivalents	6.50	01/15/2038	USD	AAA	256,966.200	106.2070	272,916.18	0.86
36295V6Z7	GNMA PASS THRU SGL FAML #682288X	Net Cash Equivalents	6.00	02/15/2038	USD	AAA	23,027.460	104.3398	24,026.82	0.98
36295VAY5	GNMA PASS THRU SGL FAML #681423X	Net Cash Equivalents	6.00	07/15/2038	USD	AAA	27,344.990	104.3398	28,531.72	0.98
36295WMT1	GNMA PASS THRU SGL FAML #682670X	Net Cash Equivalents	6.00	12/15/2038	USD	AAA	43,454.390	104.3086	45,326.67	0.98
36295WZA8	GNMA PASS THRU SGL FAML #683037X	Net Cash Equivalents	6.00	01/15/2039	USD	AAA	149,761.540	104.3398	156,260.96	0.98

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36295YB77	GNMA PASS THRU SGL FAML #684162X	Net Cash Equivalents	6.50	04/15/2038	USD	AAA	40,643.850	106.2070	43,166.63	0.86
36296AZH0	GNMA PASS THRU SGL FAML #685744X	Net Cash Equivalents	6.50	04/15/2038	USD	AAA	213,050.250	106.2070	226,274.35	0.86
36296B7C0	GNMA PASS THRU SGL FAML #686791X	Net Cash Equivalents	6.50	06/15/2038	USD	AAA	405,776.120	106.2070	430,962.76	0.86
36296BSU7	GNMA PASS THRU SGL FAML #686431X	Net Cash Equivalents	6.50	06/15/2038	USD	AAA	431,865.360	106.2070	458,671.38	0.86
36296CC57	GNMA PASS THRU SGL FAML #686892X	Net Cash Equivalents	6.50	06/15/2038	USD	AAA	1,264,757.570	106.2070	1,343,261.46	0.86
36296DA81	GNMA PASS THRU SGL FAML #687731X	Net Cash Equivalents	6.50	07/15/2038	USD	AAA	414,403.130	106.2070	440,125.26	0.86
36296DNS3	GNMA PASS THRU SGL FAML #688101X	Net Cash Equivalents	6.50	11/15/2038	USD	AAA	375,311.280	106.2070	398,606.97	0.86
36296F4E0	GNMA PASS THRU SGL FAML #690321X	Net Cash Equivalents	6.50	07/15/2038	USD	AAA	360,477.370	106.2070	382,852.31	0.86
36296FCL5	GNMA PASS THRU SGL FAML #689575X	Net Cash Equivalents	6.50	07/15/2038	USD	AAA	431,290.070	106.2070	458,060.38	0.86
36296FNF6	GNMA PASS THRU SGL FAML #689890X	Net Cash Equivalents	6.50	09/15/2038	USD	AAA	1,387,309.540	106.2070	1,473,420.27	0.86
36296G5X5	GNMA PASS THRU SGL FAML #691262X	Net Cash Equivalents	6.50	07/15/2038	USD	AAA	354,167.120	106.2070	376,150.38	0.86
36296GDG3	GNMA PASS THRU SGL FAML #690503X	Net Cash Equivalents	6.50	08/15/2038	USD	AAA	204,821.730	106.2070	217,535.01	0.86
36296HAV1	GNMA PASS THRU SGL FAML #691320X	Net Cash Equivalents	6.50	08/15/2038	USD	AAA	260,707.820	106.2070	276,890.04	0.86
36296HJK6	GNMA PASS THRU SGL FAML #691566X	Net Cash Equivalents	6.00	08/15/2038	USD	AAA	644,619.900	104.3398	672,595.40	0.98
36296LQE3	GNMA PASS THRU SGL FAML #694453X	Net Cash Equivalents	6.00	09/15/2038	USD	AAA	2,284,627.110	104.3398	2,383,776.36	0.98
36296LQK9	GNMA PASS THRU SGL FAML #694458X	Net Cash Equivalents	6.00	10/15/2038	USD	AAA	352,432.030	104.3086	367,616.92	0.98
36296MK64	GNMA PASS THRU SGL FAML #695217X	Net Cash Equivalents	6.50	08/15/2038	USD	AAA	387,764.030	106.2070	411,832.66	0.86
36296MTJ7	GNMA PASS THRU SGL FAML #695453X	Net Cash Equivalents	6.50	09/15/2038	USD	AAA	347,503.670	106.2070	369,073.34	0.86
36296NXR2	GNMA PASS THRU SGL FAML #696488X	Net Cash Equivalents	6.50	07/15/2038	USD	AAA	415,862.880	106.2070	441,675.62	0.86
36296P2V2	GNMA PASS THRU SGL FAML #697488X	Net Cash Equivalents	6.00	09/15/2038	USD	AAA	5,108,748.540	104.3398	5,330,460.24	0.98
36296QBU2	GNMA PASS THRU SGL FAML #697651X	Net Cash Equivalents	6.00	10/15/2038	USD	AAA	1,793,945.870	104.3086	1,871,239.82	0.98
36296R3P0	GNMA PASS THRU SGL FAML #699306X	Net Cash Equivalents	6.00	10/15/2038	USD	AAA	9,229,404.300	104.3086	9,627,062.40	0.98
36296R3Q8	GNMA PASS THRU SGL FAML #699307X	Net Cash Equivalents	6.00	10/15/2038	USD	AAA	657,011.970	104.3086	685,319.99	0.98
36296RF77	GNMA PASS THRU SGL FAML #698690X	Net Cash Equivalents	6.50	11/15/2038	USD	AAA	146,686.510	106.2070	155,791.34	0.86
36296RVX2	GNMA PASS THRU SGL FAML #699130X	Net Cash Equivalents	6.00	09/15/2038	USD	AAA	9,475,976.140	104.3086	9,884,258.01	0.98
36296RWB9	GNMA PASS THRU SGL FAML #699142X	Net Cash Equivalents	6.00	09/15/2038	USD	AAA	2,846,719.530	104.3086	2,969,373.30	0.98
36296SC86	GNMA PASS THRU SGL FAML #699495X	Net Cash Equivalents	6.00	10/15/2038	USD	AAA	85,547.380	104.3086	89,233.27	0.98
36296SW50	GNMA PASS THRU SGL FAML #700068X	Net Cash Equivalents	6.00	12/15/2038	USD	AAA	207,913.280	104.3398	216,936.39	0.98
36296TR88	GNMA PASS THRU SGL FAML #700811X	Net Cash Equivalents	6.00	10/15/2038	USD	AAA	777,452.210	104.3398	811,192.42	0.98
36296TZQ9	GNMA PASS THRU SGL FAML #701051X	Net Cash Equivalents	6.00	10/15/2038	USD	AAA	4,395,744.290	104.3086	4,585,139.30	0.98
36296UN22	GNMA PASS THRU SGL FAML #701609X	Net Cash Equivalents	6.00	02/15/2038	USD	AAA	170,026.350	104.3398	177,405.23	0.98
36296VJN9	GNMA PASS THRU SGL FAML #702369X	Net Cash Equivalents	6.00	10/15/2038	USD	AAA	8,891,763.400	104.3398	9,277,652.10	0.98
36296WQK5	GNMA PASS THRU SGL FAML #703458X	Net Cash Equivalents	6.00	12/15/2038	USD	AAA	102,432.360	104.3086	106,845.76	0.98
36296VV78	GNMA PASS THRU SGL FAML #703638X	Net Cash Equivalents	6.50	12/15/2038	USD	AAA	459,061.790	106.2070	487,555.90	0.86
36297AKR3	GNMA PASS THRU SGL FAML #706004X	Net Cash Equivalents	6.00	10/15/2038	USD	AAA	133,278.330	104.3086	139,020.76	0.98
36297G4L1	GNMA PASS THRU SGL FAML #711927X	Net Cash Equivalents	6.00	04/15/2039	USD	AAA	60,295.580	104.3398	62,912.31	0.98
38143UBD2	GOLDMAN SACHS GROUP LP GLBL NT	Net Cash Equivalents	0.90	06/28/2010	USD	A+	700,000.000	99.4868	696,407.60	0.24
40429CFT4	HSBC FINANCE CORP GLBL FRN	Net Cash Equivalents	1.16	10/21/2009	USD	A	100,000.000	99.7148	99,714.80	0.05
40429JAS6	HSBC FINANCE CORP MTN FRN	Net Cash Equivalents	1.17	08/09/2011	USD	A	900,000.000	90.5466	814,919.40	0.25
40430VAB3	HFCHC 2006-4 A1V 1MLIB+7	Net Cash Equivalents	0.39	03/20/2036	USD	AAA	8,394.590	97.4211	8,178.10	0.00
41161PBM4	HVMLT 2003-1 A ARM WM33 WC5.1757	Net Cash Equivalents	4.35	05/19/2033	USD	AAA	37,053.920	85.1806	31,562.75	1.00
43709LAA5	INABS 2006-D 2A1 STEP 1MLIB+5	Net Cash Equivalents	0.36	11/25/2036	USD	AAA	12,234.020	98.8847	12,097.57	0.00
43709XAC5	INABS 2006-E 2A1 STEP 1MLIB+6	Net Cash Equivalents	0.37	04/25/2037	USD	AAA	14,938.080	94.9954	14,190.49	0.00
459200GK1	IBM CORP NT FRN	Net Cash Equivalents	1.65	07/28/2011	USD	A+	300,000.000	100.6667	302,000.10	0.08
45974VZV3	ILFC FRN MTNP	Net Cash Equivalents	1.53	01/15/2010	USD	BAA+	900,000.000	92.9213	836,291.70	0.25
46629TAB6	JPMAC 2006-CH1 A2 STEP 1MLIB+5	Net Cash Equivalents	0.36	07/25/2036	USD	AAA	58,070.300	94.7935	55,046.87	0.00
46629VAB1	JPMAC 2006-HE3 A2 STEP 1MLIB+7	Net Cash Equivalents	0.38	11/25/2036	USD	AAA	43,894.390	94.5488	41,501.62	0.00
46630GAJ4	JPMMT 2007-A1 3A3 ARM WM35 WC5.26	Net Cash Equivalents	5.01	07/25/2035	USD	AAA	286,233.890	76.4867	218,930.86	1.00
46630GAV7	JPMMT 2007-A1 5A5 ARM	Net Cash Equivalents	4.77	07/25/2035	USD	AAA	260,018.210	80.2643	208,701.80	0.75
52521TAA5	LBFRC 2006-LLFA A1 144A 1MLIB+8	Net Cash Equivalents	0.40	09/15/2021	USD	AAA	21,762.070	88.5650	19,273.58	0.28
5395449V0	LLOYDS TSB BANK PLC GOV GTD BK EMTN	Net Cash Equivalents	1.42	06/09/2011	EUR	AAA	2,900,000.000	99.5700	4,050,195.25	0.18

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
542514HN7	LBMLT 2004-4 1A1 1MLIB+28	Net Cash Equivalents	0.59	10/25/2034	USD	AAA	440,802.800	64.0099	282,157.43	0.00
542514MW1	LBMLT 2005-WL2 3A1 1MLIB+18	Net Cash Equivalents	0.49	08/25/2035	USD	AAA	14,037.920	97.2082	13,646.01	0.00
54251YAB4	LBMLT 2006-10 2A1 STEP 1MLIB+4	Net Cash Equivalents	0.35	11/25/2036	USD	AAA	11,154.990	92.8294	10,355.11	0.00
55265KA33	MASTR 2003-7 1A2 WM33 WC5.9535	Net Cash Equivalents	5.50	09/25/2033	USD	AAA	145,953.090	95.2875	139,075.05	1.00
57643LRJ7	MABS 2006-WMC1 A2 STEP 1MLIB+11	Net Cash Equivalents	0.42	02/25/2036	USD	AAA	60,745.640	97.5507	59,257.80	0.00
576449AA0	MABS 2006-HE4 A1 1MLIB+5	Net Cash Equivalents	0.36	11/25/2036	USD	AAA	66,539.540	83.1314	55,315.24	0.00
576455AA7	MABS 2006-HE5 A1 1MLIB+6	Net Cash Equivalents	0.37	11/25/2036	USD	AAA	240,093.820	92.8004	222,808.03	0.00
585525EN4	MRFC 2000-TBC3 A1 AS 1MLIB+44	Net Cash Equivalents	0.76	12/15/2030	USD	AAA	102,510.310	80.6239	82,647.81	0.00
585525FC7	MRFC 2001-TBC1-A1 1MLIB+35	Net Cash Equivalents	0.67	11/15/2031	USD	AAA	174,732.920	72.7150	127,057.04	0.00
59018YYD7	MERRILL LYNCH & CO FRN MTN NT	Net Cash Equivalents	1.00	08/14/2009	USD	A	100,000.000	100.0027	100,002.70	0.11
59020UL78	MLCC 2005-3 5A 1MLIB+25	Net Cash Equivalents	0.56	11/25/2035	USD	AAA	436,592.110	66.7466	291,410.39	0.00
59020UZZ1	MLCC 2005-2 1A ARM 6MLIB+125	Net Cash Equivalents	4.25	10/25/2035	USD	AAA	117,413.030	80.7427	94,802.45	1.00
59023WAJ7	MLMI 2006-FF1 A2A STEP 1MLIB+7	Net Cash Equivalents	0.38	08/25/2036	USD	AAA	3,512.870	99.4260	3,492.71	0.00
61745G9Z1	MORGAN STANLEY FRN	Net Cash Equivalents	3.54	03/01/2013	AUD	A	3,900,000.000	86.4121	2,724,534.35	0.25
617463AA2	MSIX 2006-2 A1 1MLIB+5	Net Cash Equivalents	0.36	11/25/2036	USD	AAA	14,568.710	94.9117	13,827.41	0.00
61748HBM2	MSM 2004-6AR 2A1 WM34 WC5.7781 ARM	Net Cash Equivalents	4.58	08/25/2034	USD	AAA	166,637.380	70.4667	117,423.86	0.00
61750MAC9	MSAC 2006-HE7 A2A STEP 1MLIB+5	Net Cash Equivalents	0.36	09/25/2036	USD	AAA	61,394.600	95.7397	58,779.01	0.00
6325COAN1	NATIONAL AUSTRALIA BANK FRN BD 144A	Net Cash Equivalents	1.42	02/08/2010	USD	AA+	1,000,000.000	99.9992	999,992.00	0.10
68389BAA1	OOMLT 2006-3 2A1 STEP 1ML+4	Net Cash Equivalents	0.35	02/25/2037	USD	AAA	2,097.830	98.6464	2,069.43	0.00
70069FKS5	PPSI 2005-WCW1 A1B STEP 1MLIB+26	Net Cash Equivalents	0.57	09/25/2035	USD	AAA	46,239.340	63.6784	29,444.45	0.00
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.58	12/01/2009	USD	AAA	39,482,764.283	10.0090	395,182,987.72	0.13
74924UAA9	RASC 2006-EMX8 1A1 1MLIB+8	Net Cash Equivalents	0.39	10/25/2036	USD	AAA	10,429.970	98.9930	10,324.94	0.00
74924VAA7	RASC 2006-EMX9 1A1 1MLIB+7	Net Cash Equivalents	0.38	11/25/2036	USD	AAA	30,359.360	98.0300	29,761.28	0.00
75156XAN1	RAMP 2006-RZ4 A1A STEP 1MLIB+8	Net Cash Equivalents	0.39	10/25/2036	USD	AAA	65,471.780	98.8647	64,728.48	0.00
75406YAA5	RASC 2006-KS9 A11 STEP 1MLIB+7	Net Cash Equivalents	0.38	11/25/2036	USD	AAA	28,044.870	98.6712	27,672.21	0.00
761713AS5	REYNOLDS AMERICAN INC GLBL FRN	Net Cash Equivalents	1.33	06/15/2011	USD	BAA	400,000.000	93.5801	374,320.40	0.16
771196AX0	ROCHE HLDGS INC CO GTD 144A FRN	Net Cash Equivalents	2.66	02/25/2011	USD	AA-	4,300,000.000	101.1568	4,349,742.40	0.16
78402TAK2	SBIHE 2006-1 1A2A 144A 1MLIB+17	Net Cash Equivalents	0.48	08/25/2036	USD	AAA	161,146.340	89.9581	144,964.19	0.00
784424AA1	SLCLT 2007-1 A1 3MIB-2	Net Cash Equivalents	0.86	02/15/2015	USD	AAA	67,308.560	99.8652	67,217.83	0.00
78443HAB9	SLMA 2006-8 A2 3MLIB+0	Net Cash Equivalents	1.09	10/25/2016	USD	AAA	82,405.340	99.6570	82,122.69	0.00
78444YAC9	SLMA 2008-5 A3 3MLIB+130	Net Cash Equivalents	2.39	01/25/2018	USD	AAA	3,525,000.000	100.4495	3,540,845.93	0.00
78445JAA5	SLMA 2008-9 A 3MLIB+150	Net Cash Equivalents	2.59	04/25/2023	USD	AAA	392,887.610	102.1176	401,207.40	0.00
80556AAA5	SAST 2006-3 A1 SEQ 1MLIB+6	Net Cash Equivalents	0.37	10/25/2046	USD	AAA	60,393.220	96.2404	58,122.68	0.00
829070093	FINL FUTURES MAINTENANCE (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	2,841,497.060	106.9368	3,985,627.13	0.00
83611DAA6	SVHE 2006-NLC1 A1 144A 1MLIB+6	Net Cash Equivalents	0.37	11/25/2036	USD	AAA	121,852.110	53.8911	65,667.44	0.00
84751NAC8	SURF 2006-BC5 A2B STEP 1ML+4.5	Net Cash Equivalents	0.36	11/25/2037	USD	AAA	8,946.100	96.6647	8,647.72	0.00
863579AV0	SARM 2004-12 7A1 WM34 WC5.4668 ARM	Net Cash Equivalents	5.20	09/25/2034	USD	AAA	44,522.700	86.1469	38,354.93	1.00
86358RL21	SASC 2002-HF1-A 1ML+29	Net Cash Equivalents	0.60	01/25/2033	USD	AAA	12,926.210	71.2243	9,206.60	0.00
86358RMV0	ARC 2001-BC6-A 1MLIB+35	Net Cash Equivalents	1.01	10/25/2031	USD	AAA	1,082,023.810	61.5089	665,540.94	0.00
86359BGF2	SARM 2004-1 4A1 WM34 WC5.5718 ARM	Net Cash Equivalents	4.80	02/25/2034	USD	AAA	17,630.360	76.6445	13,512.70	1.00
86359BNU1	SARM 2004-4 3A2 ARM WM34 WC5.38	Net Cash Equivalents	4.03	04/25/2034	USD	AAA	23,309.310	83.6104	19,489.01	0.75
86359DFX0	SASC 2005-10 3A5 AS PAC WM33	Net Cash Equivalents	5.00	12/25/2034	USD	AAA	19,833.240	96.1059	19,060.91	0.50
86359LAQ2	SAMI 2004-AR1 1A2 AFC 1MLIBOR+35	Net Cash Equivalents	0.66	03/19/2034	USD	AAA	16,991.660	62.4023	10,603.19	0.00
86359PAB6	SASC 2006-BC3 A2 STEP 1MLIB+5	Net Cash Equivalents	0.36	10/25/2036	USD	AAA	101,967.160	91.3656	93,162.91	0.00
86360DAA2	SASC 2006-11 A1 FRN WC35WC5.1284	Net Cash Equivalents	4.50	10/25/2035	USD	AAA	35,994.080	68.8603	24,785.63	0.00
86360PAF4	SASC 2006-NC1 A6 1ML+5	Net Cash Equivalents	0.36	05/25/2036	USD	AAA	15,197.440	93.1498	14,156.39	0.00
86360WAC6	SAIL 2006-4 A3 1ML+5	Net Cash Equivalents	0.36	07/25/2036	USD	AAA	14,799.810	90.7183	13,426.14	0.00
872224AB6	TBW 2006-4 A1B 1MLIB+10	Net Cash Equivalents	0.41	09/25/2036	USD	AAA	12,005.080	99.4776	11,942.37	0.00
87222PAA1	TBW 2006-6 A1 STEP 1ML+11	Net Cash Equivalents	0.42	01/25/2037	USD	AAA	41,672.960	90.8139	37,844.84	0.00
88522EAE3	TMST 2007-1 A3A ARM WM37 WC6.3769	Net Cash Equivalents	0.41	03/25/2037	USD	AAA	291,933.530	87.2100	254,595.23	0.00
88522RAA2	TMST 2006-5 A1 ARM 1MLIB+12	Net Cash Equivalents	0.43	09/25/2046	USD	AAA	485,472.960	91.7917	445,623.88	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
888072691	FINL FUTURES MAINTENANCE (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	630,525.640	107.1318	1,038,380.88	0.00
899100499	FINL FUTURES MAINTENANCE ACCT	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	951,055.730	100.0000	951,055.73	0.00
90261XFF4	UBS AG STAMFORD CT NT FRN 144A	Net Cash Equivalents	1.53	06/19/2010	USD	AA	2,400,000.000	98.5504	2,365,209.60	0.21
90327LAD2	USAOT 2006-4 A4 WM12 WC6.73	Net Cash Equivalents	4.98	10/15/2012	USD	AAA	525,000.000	103.5411	543,590.88	1.00
908074891	STIF FUND (AUD)	Net Cash Equivalents	0.30	12/31/2015	AUD	A1+	1.000	98.9548	0.81	0.00
911029890	STIF FUND (CNY)	Net Cash Equivalents	0.00	12/01/2015	CNY	A1+	1.000	102.4605	0.15	0.00
912795N23	U S TREASURY BILLS	Net Cash Equivalents	0.10	07/16/2009	USD	AAA	1,546,000.000	99.9960	1,545,938.16	0.05
912795N31	U S TREASURY BILLS	Net Cash Equivalents	0.11	07/23/2009	USD	AAA	540,000.000	99.9933	539,963.82	0.06
912795Q87	U S TREASURY BILLS	Net Cash Equivalents	0.12	07/02/2009	USD	AAA	300,000.000	99.9999	299,999.70	0.01
912795Q95	U S TREASURY BILLS	Net Cash Equivalents	0.15	07/30/2009	USD	AAA	530,000.000	99.9882	529,937.46	0.07
914074893	STIF FUND (BRL)	Net Cash Equivalents	0.00	12/01/2015	BRL	A1+	1.000	96.0302	0.51	0.00
920074895	STIF FUND (CAD)	Net Cash Equivalents	0.00	12/31/2015	CAD	A1+	85,549.000	92.4090	73,663.41	0.00
929072692	STATE STREET STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	1,610,726.270	104.8194	2,259,285.92	0.00
929227R65	WAMU 2003-AR5 A7 ARM WM33 WC 4.9155	Net Cash Equivalents	2.91	06/25/2033	USD	AAA	10,915.040	78.1874	8,534.19	0.50
92922F8M3	WAMU 2005-AR18 1A3A ARM WM35 WC5.62	Net Cash Equivalents	5.24	01/25/2036	USD	AAA	3,560,000.000	59.7407	2,126,769.28	1.00
92976BHJ4	WBCMT 2006-WL7A A1 1MLIB+9 144A	Net Cash Equivalents	0.41	09/15/2021	USD	AAA	199,223.960	72.0681	143,576.92	0.30
92976WBB1	WACHOVIA CORP GLBL SR NT MTN FRN	Net Cash Equivalents	1.22	08/01/2013	USD	AA-	4,000,000.000	89.8643	3,594,572.00	0.25
939336PB3	WAMU 2003-AR1 A5 ARM WM33 WC5.22	Net Cash Equivalents	3.77	03/25/2033	USD	AAA	54,842.640	80.9544	44,397.53	0.50
948078092	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/31/2015	JPY	A1+	1,923,351.000	89.4912	19,934.20	0.00
9497EBA7	WFHET 2006-3 A1 1MLIB+5	Net Cash Equivalents	0.36	01/25/2037	USD	AAA	3,104.660	98.6008	3,061.22	0.00
9497ENAQ6	WFHET 2005-3 AI12 1MLIB+24 144A	Net Cash Equivalents	0.55	11/25/2035	USD	AAA	27,438.560	98.6556	27,069.68	0.00
94980DAA6	WFMBS 2003-M A1 ARM WM33 WC4.99	Net Cash Equivalents	4.70	12/25/2033	USD	AAA	40,759.710	89.4982	36,479.21	1.00
94980RAC1	WFMBS 2004-Z 2A1 ARM WM34 WC4.84	Net Cash Equivalents	4.57	12/25/2034	USD	AAA	1,325,581.110	88.0214	1,166,795.05	0.75
94981PAA8	WFHET 2005-2 AI1A 1MLIB+23	Net Cash Equivalents	0.54	10/25/2035	USD	AAA	92,919.170	94.4957	87,804.62	0.00
94981WAA3	WFMBS 2004-S A1 ARM WM34 WC3.799	Net Cash Equivalents	3.58	09/25/2034	USD	AAA	226,247.660	87.0157	196,870.99	0.50
94981WAH8	WFMBS 2004-S B1 ARM WM34 WC3.8008	Net Cash Equivalents	3.58	09/25/2034	USD	AA	3,595,720.900	28.0131	1,007,272.89	1.00
94983EAG8	WFMBS 2005-AR12 2A4 ARM	Net Cash Equivalents	4.12	07/25/2035	USD	AAA	71,156.050	90.4520	64,362.07	0.50
971070099	STIF FUND (RUB)	Net Cash Equivalents	0.00	12/01/2015	RUB	A1+	1.000	124.6890	0.03	0.00
974074890	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
988072690	STATE STREET STIF FUND (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	1.000	108.6924	1.65	0.00
AUD9204B0	AUSTRALIAN DOLLARS	Net Cash Equivalents	0.00	07/23/2009	USD		(3,333,000.000)	1.2392	(2,689,540.81)	0.00
BRL9216A5	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	08/04/2009	USD		74,618,490.000	1.9734	37,811,820.82	0.00
BRL9216A5	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	08/04/2009	USD		(25,630,000.000)	1.9734	(12,987,625.02)	0.00
CNY0088A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	03/29/2010	USD		121,392.000	6.7823	17,898.24	0.00
CNY0158A8	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	06/07/2010	USD		206,306,073.000	6.7664	30,489,783.80	0.00
CNY9196A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	07/15/2009	USD		406,974.000	6.8305	59,581.88	0.00
CNY9196A3	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	07/15/2009	USD		(406,974.000)	6.8305	(59,581.87)	0.00
CNY9251A5	CHINESE - YUAN RENMINBI NDF	Net Cash Equivalents	0.00	09/08/2009	USD		284,376.000	6.8250	41,667.01	0.00
CSH00GRE4	CASH COLLATERAL FUTS GRE USD	Net Cash Equivalents	0.10	12/31/2060	USD	A1+	0.000	0.0000	0.00	0.00
CSH00GSC7	CASH COLLATERAL FUTS GSC USD	Net Cash Equivalents	0.10	12/31/2060	USD	A1+	1,443,000.000	100.0000	1,443,000.00	0.00
EDH000009	FIN FUT EURO\$ CME 03/15/10	Net Cash Equivalents	0.00	03/16/2010	USD	AAA	1,578,000,000.000	98.8250	1,559,458,500.00	0.25
EDU9P0099	CME APUT EURO\$PUT 09/09 @ 98.5	Net Cash Equivalents	0.00	09/14/2009	USD	AAA	(112,000,000.000)	0.0175	(4,900.00)	0.25
EDZ900000	FIN FUT EURO\$ CME 12/14/09	Net Cash Equivalents	0.00	12/15/2009	USD	AAA	1,084,000,000.000	99.0950	1,074,189,800.00	0.25
EDZ9P0086	CME APUT EURO\$PUT 12/09 @ 98.625	Net Cash Equivalents	0.00	12/14/2009	USD	AAA	(123,000,000.000)	0.1075	(33,056.25)	0.25
ERM000002	FIN FUT EURIBOR LIF 06/14/10	Net Cash Equivalents	0.00	06/15/2010	EUR	AAA	236,000,000.000	98.4100	325,762,200.25	0.25
ERU000003	FIN FUT EURIBOR LIF 09/13/10	Net Cash Equivalents	0.00	09/14/2010	EUR	AAA	840,000,000.000	98.0950	1,155,781,164.07	0.25
EUR9183A8	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	07/02/2009	USD		6,587,054.790	0.7129	9,239,348.31	0.00
EUR9208C5	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	07/27/2009	USD		(13,376,000.000)	0.7129	(18,762,194.50)	0.00
GBP9183B8	BRITISH POUND STERLING	Net Cash Equivalents	0.00	07/02/2009	USD		2,804,000.000	0.6072	4,617,758.61	0.00
GBP9183B8	BRITISH POUND STERLING	Net Cash Equivalents	0.00	07/02/2009	USD		(2,804,000.000)	0.6072	(4,617,758.61)	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
GBP9218A9	BRITISH POUND STERLING	Net Cash Equivalents	0.00	08/06/2009	USD		(2,224,000.000)	0.6072	(3,662,460.77)	0.00
JPY9183B4	JAPANESE YEN	Net Cash Equivalents	0.00	07/02/2009	USD		1,310,240,000.000	96.4825	13,580,075.49	0.00
JPY9183B4	JAPANESE YEN	Net Cash Equivalents	0.00	07/02/2009	USD		(1,310,240,000.000)	96.4825	(13,580,075.49)	0.00
JPY9203B0	JAPANESE YEN	Net Cash Equivalents	0.00	07/22/2009	USD		(1,310,240,000.000)	96.4578	(13,583,557.73)	0.00
KRW9211A8	SOUTH KOREA WON-NDF	Net Cash Equivalents	0.00	07/30/2009	USD		15,267,000,000.000	1,271.5500	12,006,606.11	0.00
L M00000	FIN FUT UK 90DAY LIF 06/16/10	Net Cash Equivalents	0.00	06/17/2010	GBP	AAA	88,500,000.000	97.8700	142,641,793.75	0.25
L U00000	FIN FUT UK 90DAY LIF 09/15/10	Net Cash Equivalents	0.00	09/16/2010	GBP	AAA	490,500,000.000	97.3700	786,535,110.83	0.25
L Z00000	FIN FUT UK 90DAY LIF 12/15/10	Net Cash Equivalents	0.00	12/16/2010	GBP	AAA	69,500,000.000	96.8600	110,862,125.75	0.25
L Z90000	FIN FUT UK 90DAY LIF 12/16/09	Net Cash Equivalents	0.00	12/17/2009	GBP	AAA	41,000,000.000	98.6600	66,616,053.49	0.25
LBOPNTL8	LBI OPEN POSITION NET PAYABLE	Net Cash Equivalents	0.00	12/31/2060	USD		(21,644.770)	100.0000	(21,644.77)	0.00
LSIOPNTA5	LSI OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		478.520	20.0000	95.70	0.00
RRT9196A4	OPEN REVERSE REPO - USD	Net Cash Equivalents	0.42	07/15/2009	USD	AAA	(6,060,000.000)	100.0000	(6,060,000.00)	0.00
SLHOPNTA4	SLH OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		13,688.010	20.0000	2,737.60	0.00
SWPC149A7	WYETH SNR BP BRC	Net Cash Equivalents	-0.39	09/20/2013	USD	A+	1,000,000.000	-0.2704	(2,704.33)	0.00
SWPC152A1	INGERSOLL RAND CO SNR BP BRC	Net Cash Equivalents	-0.40	09/20/2013	USD	BAA+	1,200,000.000	1.3847	16,616.68	0.00
SWPC187AC	SARA LEE CORPORATION SNR NS BP BPS	Net Cash Equivalents	-0.64	09/20/2013	USD	BAA+	1,200,000.000	-1.1792	(14,150.58)	0.00
SWPC211C6	SEMPRA ENERGY SNR NS BP BRC	Net Cash Equivalents	-1.10	03/20/2014	USD	BAA+	16,100,000.000	-0.4939	(79,525.77)	0.00
SWPC317B1	GENERAL ELEC CAP CORP SR SNR NS SP I	Net Cash Equivalents	4.70	12/20/2013	USD	AA+	4,000,000.000	1.3482	53,926.90	0.00
SWPC370C3	BLACK & DECKER NT NEGB SNR NS BP BO	Net Cash Equivalents	-2.25	06/20/2014	USD	BAA	4,600,000.000	-2.6793	(123,249.37)	0.00
SWPC501C6	CDX IG12 5Y BP DUB	Net Cash Equivalents	-1.00	06/20/2014	USD	BAA+	72,400,000.000	1.4450	1,046,212.78	0.00
SWPC600B7	DEVON ENERGY CORP SNR NS BP BRC	Net Cash Equivalents	-1.05	03/20/2014	USD	BAA+	20,000,000.000	-2.0844	(416,885.38)	0.00
SWPC602B5	EXXON MOBIL CORP NS SP BRC	Net Cash Equivalents	0.97	03/20/2014	USD	AAA	20,000,000.000	2.6697	533,939.26	0.00
SWPC625C6	WHIRLPOOL CORP SR NEGB SNR S* BP CB	Net Cash Equivalents	-1.00	06/20/2014	USD	BAA-	5,000,000.000	6.4551	322,754.50	0.00
SWPC626B7	STAPLES INC NEGB SNR CTD GLBL NS BP F	Net Cash Equivalents	-3.75	03/20/2014	USD	BAA	6,000,000.000	-10.6863	(641,178.12)	0.00
SWPC669B5	UBS AG JERSEY SNR NEGB NS BP BRC	Net Cash Equivalents	-2.35	03/20/2014	EUR	AA	800,000.000	-4.7561	(53,369.05)	0.00
SWPC742B6	BNP PARIBAS SNR NS BP JPM	Net Cash Equivalents	-0.66	03/20/2014	USD	AA	10,000,000.000	0.0730	7,298.93	0.00
SWPC759B6	BLOCK FINANCIAL LLC NEGB SNR NS BP JF	Net Cash Equivalents	-1.27	03/20/2013	USD	BAA+	2,500,000.000	-1.9969	(49,922.20)	0.00
SWPC770B1	RR DONNELLEY NEGB SNR NS BP CBK	Net Cash Equivalents	-4.03	03/20/2012	USD	BAA	2,000,000.000	-1.6770	(33,540.46)	0.00
SWPC791C4	CAPITAL ONE FINL NEGB SNR S* BP JPM	Net Cash Equivalents	-1.00	06/20/2014	USD	BAA+	3,000,000.000	4.6977	140,930.66	0.00
UAR9G0042	US AGENCY REPO	Net Cash Equivalents	0.09	07/01/2009	USD	AAA	7,700,000.000	100.0000	7,700,000.00	0.00
UTP9G0027	U S TIPS REPO	Net Cash Equivalents	0.02	07/01/2009	USD	AAA	13,000,000.000	100.0000	13,000,000.00	0.00
	TOTAL SECURITIES POSITIONS HELD								6,680,576,827.27	
	UNINVESTED CASH PLUS RECEIVABLES								11,462,280.29	
	NET UNSETTLED TRADES								231,747,750.80	
	NET FUTURES HELD								(5,259,415,898.80)	
	BROKER CASH COLLATERAL RECEIVED								(2,590,329.27)	
	ACCOUNTING MARKET VALUE								1,661,780,630.29	