State of Illinois Teachers' Retirement System

Compliance Examination

For the Year Ended June 30, 2007 Performed as Special Assistant Auditors for the Auditor General, State of Illinois



Compliance Examination

For the Year Ended June 30, 2007

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Compliance Examination For the Year Ended June 30, 2007

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e financial statements of the Teachers' Retirement System of Illinois for the year ended June 3	0,

The financial statements of the Teachers' Retirement System of Illinois for the year ended June 30, 2007, are published in a separate document and are supported herein by reference.

* Unaudited information is presented for informational purposes only and is not intended to be presented in conformity with accounting principles generally accepted in the United States of America.

June 30, 2007

System Officials

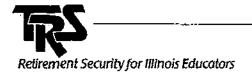
Executive DirectorJon BaumanChief Investment OfficerStan Rupnik, CFADirector of AdministrationJana Bergschneider, CPAGeneral CounselTom GrayInternal Audits ManagerStacy Smith, CPA

Office Locations

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Lisle Office 4200 Commerce Court, Suite 100 Lisle, Illinois 60532-3611

1



Jon Bauman, Executive Director 2815 West Washington, P.O. Box 19253 Springfield, Illinois 62794-9253

March 19, 2008

BKD, LLP Certified Public Accountants 225 North Water Street, Suite 400 Post Office Box 1580 Decatur, IL 62525-1580

We are responsible for the identification of, and compliance with, all aspects of laws, regulations, contracts, or grant agreements that could have a material effect on the operations of the Teachers' Retirement System of the State of Illinois (System). We are responsible for and we have established and maintained an effective system of, internal controls over compliance requirements. We have performed an evaluation of the System's compliance with the following assertions during the year ended June 30, 2007. Based on this evaluation, we assert that during the year ended June 30, 2007 the System has materially complied with the assertions below.

- A. The System has obligated, expended, received and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered, and the accounting and recordkeeping relating thereto is proper, accurate and in accordance with law.

Yours very truly,

Teachers' Refirement System of Illinois

Tom Gray, General Cour

Jon Bauman, Executive Director

na Bergschneider

Jana Bergschneider, Director of Administration

Compliance Report

Compliance Report Summary June 30, 2007

The compliance testing performed during this examination was conducted in accordance with *Government Auditing Standards* and in accordance with the Illinois State Auditing Act.

Auditors' Reports

The Independent Accountants' Report on State Compliance, on Internal Control Over Compliance, and on Supplementary Information for State Compliance Purposes does not contain scope limitations, disclaimers or other significant non-standard language.

Summary of Findings

Number of	Compliance Report	Financial Report	Prior Compliance Report
Findings		_	
Repeated findings			
Prior recommendations implemented or not repeated	_		1

Summary of Findings and Recommendations

item No.	Page	Description
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Findings

There were no findings in the current year.

Exit Conference

System management reviewed the entire report and waived a formal exit conference.



Independent Accountants' Report on State Compliance, on Internal Control Over Compliance, and on Supplementary Information for State Compliance Purposes

Honorable William G. Holland Auditor General State of Illinois and The Board of Trustees Teachers' Retirement System of the State of Illinois

Compliance

As Special Assistant Auditors for the Auditor General, we have examined the Teachers' Retirement System of the State of Illinois's (System) compliance with the requirements listed below, as more fully described in the *Audit Guide for Financial Audits and Compliance Attestation Engagements of Illinois State Agencies* (Audit Guide) as adopted by the Auditor General, during the year ended June 30, 2007. The management of the Teachers' Retirement System of the State of Illinois is responsible for compliance with these requirements. Our responsibility is to express an opinion on the System's compliance based on our examination.

- A. The System has obligated, expended, received and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered and the accounting and recordkeeping relating thereto is proper, accurate and in accordance with law.



We conducted our examination in accordance with attestation standards established by the American Institute of Certified Public Accountants; the standards applicable to attestation engagements contained in *Government Auditing Standards* issued by the Comptroller General of the United States; the Illinois State Auditing Act (Act); and the Audit Guide as adopted by the Auditor General pursuant to the Act; and, accordingly, included examining, on a test basis, evidence about the System's compliance with those requirements listed in the first paragraph of this report and performing such other procedures as we considered necessary in the circumstances. We believe that our examination provides a reasonable basis for our opinion. Our examination does not provide a legal determination on the System's compliance with specified requirements.

In our opinion, the System complied, in all material respects, with the requirements listed in the first paragraph of this report during the year ended June 30, 2007. There were no immaterial findings relating to instances of noncompliance that have been excluded from this report.

Internal Control

The management of the System is responsible for establishing and maintaining effective internal control over compliance with the requirements listed in the first paragraph of this report. In planning and performing our examination, we considered the System's internal control over compliance with the requirements listed in the first paragraph of this report in order to determine our examination procedures for the purpose of expressing our opinion on compliance and to test and report on internal control over compliance in accordance with the Audit Guide, issued by the Illinois Office of the Auditor General, but not for the purpose of expressing an opinion on the effectiveness of the System's internal controls over compliance. Accordingly, we do not express an opinion on the effectiveness of the System's internal control over compliance.

A control deficiency in an entity's internal control over compliance exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent or detect noncompliance with the requirements listed in the first paragraph of this report on a timely basis. A significant deficiency is a control deficiency, or combination of control deficiencies, that adversely affects the entity's ability to comply with the requirements listed in the first paragraph of this report such that there is more than a remote likelihood that noncompliance with a requirement that is more than inconsequential will not be prevented or detected by the entity's internal control.

A material weakness is a significant deficiency, or combination of significant deficiencies, that results in more than a remote likelihood that a material noncompliance with a requirement listed in the first paragraph of this report will not be prevented or detected by the entity's internal control.

Our consideration of internal control over compliance with the requirements listed in the first paragraph of this report was for the limited purpose described in the first paragraph of this section and would not necessarily identify all deficiencies in internal control that might be significant deficiencies or material weaknesses. We did not identify any deficiencies in internal control over compliance that we consider to be material weaknesses, as defined above.

As required by the Audit Guide, an immaterial finding relating to internal control deficiencies excluded from this report has been reported in a separate letter to your office.

Supplementary Information for State Compliance Purposes

As Special Assistant Auditors for the Auditor General, we have audited the basic financial statements of the System as of and for the years ended June 30, 2007 and 2006, and have issued our report thereon dated November 27, 2007. The accompanying supplementary information, as listed in the table of contents as Supplementary Information for State Compliance Purposes, is presented for purposes of additional analysis and is not a required part of the basic financial statements of the System. The Supplementary Information for State Compliance Purposes, except for that portion marked "unaudited" on which we express no opinion, has been subjected to the auditing procedures applied in the audit of the basic financial statements and, in our opinion, is fairly stated, in all material respects, in relation to the basic financial statements taken as a whole.

This report is intended solely for the information and use of the Auditor General, the General Assembly, the Legislative Audit Commission, the Governor, the Teachers' Retirement System of the State of Illinois Board of Trustees, and the System's management, and is not intended to be and should not be used by anyone other than these specified parties.

BKDur

March 19, 2008

Findings and Recommendations

June 30, 2007

Current Findings

There were no findings in the current year.

Supplementary Information for State Compliance Purposes

Supplementary Information for State Compliance Purposes

Summary

June 30, 2007

Supplementary Information for State Compliance Purposes presented in this section of the report includes the following:

- Fiscal Schedules and Analysis:
 Schedule of Appropriations, Expenditures and Lapsed Balances
 Comparative Schedule of Revenues and Expenses
 Analysis of Revenues and Expenses
 Schedule of Administrative Expenses
 Schedule of Changes in Property and Equipment
 Schedule of Investment Portfolio
 Schedule of Investment Manager Fees
 Schedule of Investment Commissions (Unaudited)
 Schedule of Reconciliation of Cash Receipts to Deposits Remitted to the State Comptroller
 Schedule of Changes in Statutory Reserve Accounts
- Analysis of Operations:

System's Functions and Planning Program Progress in Funding the System Locally Held Fund Rates of Return (Unaudited) **Benefit Payments** Member Contributions Average Number of Employees Selected Account Balances Derivative Securities Securities Lending Program Proceeds from General Obligation Bonds, Pension Funding Series June 2003 Schedule of Contributions/Deductions and Effect on Investments Third Party Marketing Fees Paid (Unaudited) Selected Activity Measures and Service Efforts and Accomplishments as Reported by System Officials (Unaudited) Investment Listing

The accountants' report that covers the Supplementary Information for State Compliance Purposes presented in the Compliance Report Section states that it has been subjected to the auditing procedures applied in the audit of the basic financial statements and, in the accountants' opinion, except for that portion marked "unaudited," on which they express no opinion, it is fairly stated, in all material respects, in relation to the basic financial statements taken as a whole. **Fiscal Schedules and Analysis**

Schedule of Appropriations, Expenditures and Lapsed Balances For the Years Ended June 30, 2007 and 2006

		2007		2006			
	Final Appropriations	Expenditures June 30	Balances Lapsed	Final Appropriation	Expenditures June 30	Balances Lapsed	
Common School Fund: Appropriations made to the System for the State's contributions as provided by law: Public Act 94-0798 Public Act 94-0015	\$ 735,514,500	\$ 735,514,500 	\$	\$	\$	\$	
General Revenue Fund: Appropriation allocation to the System for the establishment of minimum retirement allowances:							
Public Act 94-0015 Appropriation allocation to the System for transfer into the Teachers' Health Insurance Security Fund as the State's contribution for	_	_	_	2,800,000	2,477,556	322,444	
teachers' health insurance: Public Act 94-0015	_	_	_	75,490,000	75,490,000	_	
Education Assistance Fund: Appropriation allocation to the System for transfer into the Teachers' Health Insurance Security Fund as the State's contribution for teachers' health insurance:	75 030 000	75 920 000					
Public Act 94-0798 Appropriation allocation to the System for the establishment of minimum retirement allowances:	75,839,000	75,839,000	_	_	-	_	
Public Act 94-0798	2,500,000	<u>2,156,128</u>	343,872				
Total appropriations	\$ <u>813.853,500</u>	\$ <u>813,509,628</u>	\$ <u>343,872</u>	\$ <u>610,117,700</u>	\$ <u>609,795,256</u>	\$ <u>322,444</u>	

Note: The above data were taken directly from the State Comptroller Report SB01 (Monthly Appropriation Status) which has been reconciled to the System records.

Comparative Schedule of Revenues and Expenses For the Years Ended June 30, 2007 and 2006

			Increase (Decrease)		
	2007	2006	Dollar	Percent	
Revenues					
Contributions					
Members	\$ 826,249,007	\$ 799,034,336	\$ 27,214,671	3.4%	
State of Illinois:					
Common School Fund	735,514,500	531,827,700	203,686,800	38,3	
Education Assistance Fund	2,156,128	_	2,156,128	100.0	
State Pension Fund	_	_		<u> </u>	
General Revenue Fund	_	2,477,556	(2,477,556)	(100.0)	
School districts:					
Early retirement option	34,759,550	53,897,973	(19,138,423)	(35.5)	
2.2 benefit formula	47,448,169	45,162,802	2,285,367	5.1	
Federal funds	32,469,278	24,331,277	8,138,001	33.4	
Excess salary/sick leave	1,238,043	150,556	1,087,487	722.3	
Total contributions	1,679,834,675	1,456,882,200	222,952,475	15.3	
Investment Income					
From investment activities					
Net appreciation in fair value	5,597,334,135	2,971,529,661	2,625,804,474	88.4	
Interest	582,700,572	489,976,262	92,724,310	18.9	
Dividends	424,294,335	353,259,841	71,034,494	20.1	
Real estate operating income, net	270,234,053	270,388,389	(154,336)	(.1)	
Private equity income	92,106,866	26,197,197	65,909,669	251.6	
Other investment income	1,755.249	1,870,744	(115,495)	(6.2)	
Investment activity income	6,968,425,210	4,113,222,094	2,855,203,116	69.4	
Less investment expense	<u>(150,925,919)</u>	(132,196,285)	18,729,634	14.2	
Net investment activity income	<u>6,817,499,291</u>	3,981,025,809	2 <u>.836,473,482</u>	71.2	
From securities lending activities					
Securities lending income	192,912,271	199,749,533	(6,837,262)	(3.4)	
Securities lending management fees	(2,437,458)	(2,162,259)	(275,199)	(12.7)	
Securities lending borrower rebates	(176,649,668)	(185.323,203)	<u> </u>	4.7	
Net security lending activity income	13,825,145	12.264,071	<u>1,561,074</u>	12.7	
Total investment income	<u>6,831.324,436</u>	3,993,289,880	2.838,034,556	<u>71.1</u>	
Total revenue	<u>8,511,159,111</u>	5,450,172,080	<u>_3,060,987,031</u>	56.2	
Expenses					
Retirement	2,965,355,617	2,741,163,998	224,191,619	8.2	
Survivor	121,822,272	112,901,636	8,920,636	7.9	
Disability	24,574,786	23,165,063	1,409,723	6.1	
Refunds	59,731,909	57,967,063	1,764,846	3.0	
Administrative	15,246,203	15,303,370	(57,167)	(.4)	
Total expenses	3,186,730,787	2,950,501,130	236,229,657	8.0	
Excess of revenue over expenses	\$ <u>5,324,428,324</u>	\$ <u>2,499,670,950</u>	\$ <u>2,824,757,374</u>	113.0%	

Teachers' Retirement System of the State of Illinois Analysis of Revenues and Expenses For the Years Ended June 30, 2007 and 2006

The System is financed by employee member contributions, employer contributions, State appropriations and investment earnings. A schedule of receipts of the System, which were deposited with the Comptroller of the State of Illinois, is shown on page 24 of this report.

Approximately 99 percent of total expenses (excluding investment expenses) for fiscal years 2007 and 2006 are related to benefits and refunds to members. Benefits include retirement, disability and survivor benefits. Details of benefit recipients, benefit expenses and summaries of new benefit payments and of average benefit payments can be found in the System's Comprehensive Annual Financial Report (CAFR) for the year ended June 30, 2007.

The System's revenues and expenses have been analyzed for fluctuations greater than \$1 million and 20% from the previous year as follows:

State of Illinois Contributions

The increase in revenue from the State of Illinois is primarily due to the contributions being specified by Public Act 94-0004.

School District Contributions

Contributions from school districts for the early retirement option decreased as a result of fewer members retiring that had an ERO cost.

Contributions on federally funded salaries increased due to a rate change from 7.06 percent in fiscal year 2006 to 9.78 percent in fiscal year 2007. The rate is equal to the state contribution rate.

Public Act 94-0004 was enacted in June 2005. During fiscal year 2006 most school districts were not required to make contributions due to grandfathered collectively bargained agreements. Fiscal year 2007 was the first year that a significant number of districts were required to remit contributions for excess salary or sick leave.

Investment Income

The System's investment strategy has been to maintain the investment allocation as stated by the Board of Trustees. At June 30, 2007, the assets assigned to the respective asset classes consist of 40.1 percent domestic equity, 22.0 percent international equity, 18.6 percent fixed income, 2.0 percent real return, 11.3 percent real estate, 4.6 percent private equity, 1.2 percent absolute return and 0.2 percent other investments. A more detailed explanation of the System's investment portfolio can be obtained from the System's CAFR.

Teachers' Retirement System of the State of Illinois Analysis of Revenues and Expenses For the Years Ended June 30, 2007 and 2006

Total investment income was \$6,831,324,436 and \$3,993,289,880 for fiscal years ending June 30, 2007 and 2006, respectively, an increase of \$2,838,034,556, or 71.1 percent. Factors contributing to the overall increase included net appreciation in fair value, which increased by \$2,625,804,474, or 88.4 percent and private equity income, which increased by \$65,909,669, or 251.6%. Net appreciation change is directly related to market conditions, which cause the total portfolio rate of return (net of fees) of 11.8 percent in 2006 to increase to 19.2 percent in 2007. Private equity income increased primarily due to significant commitments made in 2000 through 2005 that began to generate income during fiscal year 2007.

Schedule of Administrative Expenses For the Years Ended June 30, 2007 and 2006

					Increase (De	crease)	
		2007		2006	_	Dollars	Percent
Administrative expenses:							
Personal services	\$	11,350,376	\$	10,945,763	\$	404,613	3.7%
Professional services		911,832		1,015,544		(103,712)	(10.2)
Postage		407,568		505,394		(97,826)	(19.4)
Machine repair and rental		593,364		876,807		(283,443)	(32.3)
Other contractual services		1,024,358		1,028,647		(4,289)	(.4)
Commodities		447,519		457,939		(10,420)	(2.3)
Occupancy expense		173,508		169,096		4,412	2.6
Provision for depreciation		336,969		303,203		33,766	11.1
Loss on disposal	_	709		977	_	(268)	<u>(27.4)</u>
Total Administrative Expenses	\$	15,246,203	\$_	15,303,370	\$_	(57,167)	(.4)%

Teachers' Retirement System of the State of Illinois Analysis of Administrative Expenses For the Years Ended June 30, 2007 and 2006

Administrative expenses reflect all costs incurred to manage the day-to-day operations of the System. Detail costs relating to benefits and refunds paid to recipients and administrative costs relating to investment expenses have been separated from the Schedule of Administrative Expenses. The total administrative expenses of \$15.2 million are approximately .5% of the total expenses of \$3.2 billion for fiscal year 2007. Fluctuations greater than \$50,000 and 20% were analyzed as follows:

Machine Repair and Rental

Expenses for machine repair and rental decreased \$283,443 or 32.3 percent in fiscal year 2007. The decrease is a result of expenses that were incurred in fiscal year 2006 for the new VoIP phone System.

Teachers' Retirement System of the State of Illinois Schedule of Changes in Property and Equipment For the Years Ended June 30, 2007 and 2006

	_	alance at ne 30, 2005	A	dditions	D	eletions		alance at ne 30, 2006	А	dditions	D	eletions		alance at 1e 30, 2007
Capital Assets														
Land	\$	235,534	\$	_	\$		\$	235,534	\$	_	\$		\$	235,534
Mineral rights		2,643						2,643						2,643
Building		4,745,872						4,745,872		131,008				4,876,880
Site improvements		322,099		95,717				417,816		·		_		417,816
Equipment	_	2,249,256		224,073		<u>392,281</u>	_	2,081,048		264,530		241 <u>,578</u>	_	2,104,000
Total	_	7,555,404		319,790		392,281		7,482,913		<u>395,538</u>		<u>241,578</u>		7,636,873
Allowance for Depreciation		5,235,129		<u>303,203</u>		<u>389,178</u>		5,149,154	_	<u>336,969</u>		240,869	_	5,245,254
Net capital assets	\$	2,320,275	\$	<u>16,587</u>	\$ <u></u>	3,103	\$	<u>_2,333,759</u>	\$	<u> </u>	\$	<u>709</u>	\$	<u>2,391,619</u>

Note: Property balances were obtained from System records and have been reconciled to property reports submitted to the Office of the Comptroller. Property and equipment are capitalized and depreciated based on policy set forth by the Office of the Comptroller for financial reporting in accordance with generally accepted accounting principles. Balances at June 30 agree to amounts reported in the System's year end financial statements.

Schedule of Investment Portfolio June 30, 2007 and 2006

	200)7	2006			
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio		
Equitics						
Common Stocks						
U.S. Equities	\$ 13,908,176,627	32.9%	\$ 12,575,262,796	33,5%		
Non-U.S. Equities	· ···,····,···		7,244,296,966	19.3		
	9,360,153,385	22.2	7,244,290,900	19.5		
Preferred Stocks						
U.S. Equities	33,817,240	0.1	37,767,710	0.1		
Non-U.S. Equities	185,832,865	0.4	174,064,874	0.5		
Total Equities	23,487,980,117	<u> </u>	20,031,392,346	<u> </u>		
Fixed Income						
U.S. Government Obligations						
U.S. Treasuries	513,731,037	1.2%	1,433,704,715	3.8%		
Federal Agencies	1,217,042,065	2.9	1,612,335,642	4.3		
Municipals (taxable)		0.0	11,619,751	0.0		
	301,251	Ų.Ų	11,017,731	0.0		
U.S. Government Index Linked	440 440 851	10	202 014 041	0.7		
Bonds	449,648,751	1.0	263,914,841	0.7		
U.S. Government Backed						
Mortgages	3,192,471,823	7.6	2,818,412,775	7.5		
U.S. Corporate Obligations						
Asset Backed Securities	536,240,991	1.3	721,905,881	1.9		
Commercial Mortgage Backed						
Securities	493,727,355	1.2	527,255,346	1.4		
Collateralized Mortgage						
Obligations	848,151,787	2.0	781,486,169	2.1		
Commingled/Closed End Funds	39,010,178	0.1	77,089,595	0.2		
Corporate Convertible Bonds		0.0	2,945,437	0.0		
	4,492,094	Q.0	2,945,457	0.0		
Credit Obligations	21.000		2 080 000	0.0		
Bank Loans	31,879,635	0.1	3,990,000	0.0		
Financial	1,167,521,985	2.8	955,446,107	2.5		
Industrial	576,206,932	1.3	540,804,865	1.4		
Utilities	167,080,757	0.4	133,348,472	0.4		
Structured Notes	2,998,179	0.0	_	0.0		
International Notes and Bonds	900,493,848	2.1	656,883,773	1.7		
Total Fixed Income	10,140,998,668	24.0%	10,541.143,369	<u> </u>		
Short Term Investments	1,474,343,766	3.5%	1,526,228,488	4.1%		
Derivatives - Options, Futures, and						
Swaps	847,479	0.0	(13,134,647)	(0.0)		
Real Estate	4,693,519,131	11.1%	3,946,280,351	10.5%		
Private Equity	1,894,311,762	4.5%	1,513,997,646	4.0%		
Absolute Return	490,000,000	1.2%	_	0.0%		
Foreign Currency	49,081,933	0.1%	34 <u>,040,496</u>	0.1%		
Total Investments	\$ <u>42,231,082,856</u>	<u> 100.0</u> %	\$ <u>37,579,948,049</u>	<u>100.0</u> %		
5				<u> </u>		

Note: Total investments include accrued investment income of \$278,001,913 and \$243,067,231 for 2007 and 2006, respectively.

Schedule of Investment Manager Fees For the Years Ended June 30, 2007 and 2006

	 2007	_	2006
21st Century Communications T-E Partners, L.P.	\$ 8,622	\$	4,527
Advisory Research, Inc.	-		145,094
Apex Investment Fund III, L.P.	111,319		324,969
Apex Investment Fund V, L.P.	450,000		478,985
Apollo Investment Fund V, L.P.	· _		·
Apollo Investment Fund VI, L.P.	728,254		711,929
AQR Capital Management, L.L.C.	1,162,623		
Ariel Capital Management, Inc.			945,982
Artisan Partners Limited Partnership			26,950
Banc Fund VI, L.P.	1,001,875		1,001,875
Banc Fund VII, L.P.	512,595		235,207
Barclays Global Investors	1,896,168		1,677,979
Batterymarch Financial Management, Inc.	1,594,576		1, 484 ,440
Bear Steams Asset Management, Inc.			574,511
BlackRock, Inc.	857,315		1,665,194
Brandes Investment Partners, L.P.	4,608,014		3,872,812
Byram Capital Management, L.L.C.	1,040,534		1,109,261
Capri/Capital Advisors, L.L.C.	4,272,463		4,299,881
Capri Capital Apartment Fund III	1,426,565		1,277,372
Capri Select Income II, L.L.C.	250,000		250,426
Carlyle Europe Real Estate Partners, L.P.	278,683		199,526
Carlyle Group Partners IV, L.P.	573,479		1,276,903
Carlyle Group/Realty Partners IV, L.P.	688,354		922,625
Carlyle Group/Riverstone Global Energy Fund II, L.P.	724,023		862,502
Carlyle Group/Riverstone Global Energy Fund III, L.P.	1,267,627		909,864
Carlyle Group/Strategic Partners, L.P.	350,000		749,830
Carlyle Ventures Capital II, L.P.	1,906,673		3,750,000
Carlyle Ventures Capital III, L.P.	1,082,191		
Castle Harlan Partners IV, L.P.	211,227		330,316
CB Richard Ellis Strategic Partners Europe Fund III	216,003		
CB Richard Ellis Strategic Partners UK Fund III	153,814		
Code Hennessy & Simmons V, L.P.			82,945
Commonwealth Realty Advisors, Inc.	3,944,398		3,983,186
Copper Rock Capital Partners, L.L.C.	254,563		
Cozad/Westchester Asset Management, Inc.	2,129,118		1,842,085
Delaware Investment Advisers	1,886,789		3,284,008
DLJ Merchant Banking Partners, L.P.			
DLJ Merchant Banking Partners II, L.P.	218,046		195,597
DLJ Merchant Banking Partners III, L.P.	305,266		33,120
DLJ Real Estate Capital Partners, Inc.	55,750		128,151
Dodge & Cox	4,891,882		4,790,009
Dolan McEniry Capital Management, L.L.C.	78,292		6,234
EARNEST Partners, L.L.C.	907,699		1,141,435

Teachers' Retirement System of the State of Illinois Schedule of Investment Manager Fees

For the Years Ended June 30, 2007 and 2006

	2007	2006
(Continued)		
		_
Edgewater Growth Capital Partners, L.P.	\$ - \$	
Elevation Partners, L.P.	291,531	149,359
Emerald Advisers, Inc.	1,612,484	1,418,263
Energy Capital Partners I, L.P.	482,849	360,189
Evercore Asset Management, L.L.C.	79,683	015 405
Evercore Capital Partners II, L.P.	682,670	815,485
Evergreen Partners IV, L.P.	615,864	619,180
Evergreen Partners V, L.P.	655,907	
Frontenac VI, L.P.	272 422	207 (0(
Glencoe Capital Partners III, L.P.	373,422	307,606
Goldman Sachs Asset Management, L.P.	1,304,252	104,604
Granite Ventures II, L.P.	378,474	194,740
Grantham, Mayo, Van Otterloo & Co., L.L.C.	8,801,051	6,903,426
Great Lakes Advisors, Inc.	38,840	374,621
GTCR Fund VII/VIIA, L.P.	359,034	
GTCR Fund VIII, L.P.	2 425 272	2 410 292
Harris Associates, L.P.	2,425,272	2,419,282 344,935
HealthPoint Partners, L.P.	261,633	,
Hines-Sumisei U.S. Core Office Fund, L.P.	336,757	60,008 316 110
Hispania Private Equity, L.P. Holland Conital Management J. P.	310,925 536,453	316,119 958,086
Holland Capital Management, L.P.	534,750	383,273
Hopewell Ventures, L.P. ICV Partners II, L.P.	260,776	280,685
Illinois Emerging Technologies Fund, L.P.	36,000	44,563
ING Investment Management Company	1,030,781	79,694
INVESCO Global Asset Management (N.A.), Inc.	2,702,958	2,564,225
J & W Seligman & Co., Inc.	2,702,758	525,451
J.C. Flowers & Co., L.L.C.	527,537	525,151
Jarislowsky, Fraser Limited	986,720	745,668
JBC Opportunity Fund II, L.P.	953,496	1,250,000
JER Real Estate Partners III, L.P.	956,249	956,249
KKR 1996 Fund, L.P.	90,474	18,936
Koll Bren Schreiber Realty Advisors	6,455,556	4,384,896
Lehman Brothers Asset Management, L.L.C.	386,375	98,091
Lehman Brothers Merchant Banking Partners III, L.P.	674,590	750,000
Lion Industrial Trust	1,318,769	903,095
LM Capital Group, L.L.C.	.,510,707	98,619
LPC Realty Advisors, Ltd.	6,535,131	2,355,153
LSV Asset Management	3,942,090	3,489,731
Madison Dearborn Partners, L.L.C.	1,112,044	
MatlinPatterson Global Opportunities Fund II, L.P.	1,009,340	986,173
MatlinPatterson Global Opportunities Fund III, L.P.	312,409	
Mazama Capital Management, Inc.	3,110,594	2,691,432
And a subling the ment of the second se	5,1,0,054	2,071,102

Schedule of Investment Manager Fees For the Years Ended June 30, 2007 and 2006

		2006	
(Continued)			
McKinley Capital Management, Inc.	\$	2,994,981 \$	1,927,935
Merit Mezzanine Fund IV, L.P.	Ψ	865,956	885,887
Mesirow Capital Partners VII, L.P.			31,250
Mondrian Investment Partners Limited		2,910,449	2,165,400
NCM Capital Advisers, Inc.		246,763	20,721
Northern Trust Global Investments			34,682
OCM Opportunities Fund V, L.P.		311,997	312,500
Pacific Investment Management Company, L.L.C.		2,063,579	2,927,368
Payden & Rygel		475,559	929,479
Penman Private Equity & Mezzanine Fund, L.P.		_	—
Periscope I Fund, L.P.		_	3,553
Piedmont Investment Advisors, L.L.C.		3,289	_
Prism Mezzanine Fund, L.P.		639,962	626,973
Providence Equity Partners VI, L.P.		320,146	-
Pyramis Global Advisors		2,618,206	2,580,473
Reliant Equity Partners, L.P.		160,639	186,213
RhumbLine Advisers, L.P.		122,457	5,766
RLJ Capital Partners II, L.L.C.		722,603	
Robcco Boston Partners Asset Management, L.P.		1,494,198	1,384,779
Robcco Weiss, Peck & Greer Investments		49 0,014	633,533
RREEF Capital II, L.L.C.		—	
Sands Capital Management, Inc.		_	1,013,061
SCP Private Equity Partners, L.P.		136,594	148,415
SCP Private Equity Partners II, L.P.		1,137,320	2,000,000
Shasta Ventures, L.P.		_	
State Street Global Advisors		475,536	530,047
Stone-Levy, L.L.C.		1,597,208	1,725,390
SW Pelham Fund II, L.P.		355,051	265,416
T. Rowe Price Associates, Inc.		4,336,107	2,729,431
Taplin, Canida & Habacht		604,745	471,057
TCW/Latin American Private Equity Partners, L.P.			
Thayer Equity Investors V, L.P.		500,202	354,473
Thayer Hotel IV		328,806	
The Northern Trust Company (Custody)		550,000	533,891
Thompson, Siegel & Walmsley, Inc.		1,844,131	1,569,773
TPG Partners IV, L.P.		50,481	
Trivest Fund II, Ltd.		(12,994)	12,994
Turner Investment Partners, Inc.		3,267,811	1,988,040
Tygh Capital Management, Inc.		2,437,786	157,915
UBS Global Asset Management (Americas), Inc.			1,432,903
VantagePoint Venture Partners IV, L.P.		—	—
VantagePoint Venture Partners 2006, L.P.			
Voyageur Asset Management, Inc.		1,364,685	1,299,376

Schedule of Investment Manager Fees For the Years Ended June 30, 2007 and 2006

	2007	2006	
(Continued)			
VS & A Communications Partners II, L.P. VSS Communications Partners IV, L.P. Walton Street Capital, L.L.C. Warburg Pincus International Partners, L.P. Warburg Pincus Private Equity IX, L.P. Welsh, Carson, Anderson & Stowe Capital Partners IV, L.P. Welsh, Carson, Anderson & Stowe Capital Partners X, L.P. Welsh, Carson, Anderson & Stowe Capital Partners X, L.P. Western Asset Management Company William Blair Mezzanine Capital Fund II, L.P. William Blair Mezzanine Capital Fund III, L.P. Wind Point Partners VI, L.P. WPG Corporate Development Associates V, L.P. WPG Enterprise Fund II, L.P.	\$ 746,046 1,314,459 2,182,692 327,622 755,275 2,102,306 122,623 252,432 305,887 107,973 120,218	\$ 738,232 993,097 746,534 250,864 825,859 2,041,662 113,246 383,744 135,704 129,872 150,955	
WPG Enterprise Fund III, L.P.	229,914		
Total Fees Paid by TRS	\$ <u>138,510,254</u>	\$ <u>120,188,362</u>	

Investment manager fees relate to fees paid to the various investment managers. Fees are paid primarily on market values and the manager's portfolio performance. A graduated scale is used for most managers based upon various increments per million dollars of market value.

Schedule of Investment Commissions (Unaudited) For the Years Ended June 30, 2007 and 2006

		2007	2006
Investment Brokerage Firms:			
Goldman Sachs & Co. (Worldwide)	\$	1,716,043	\$ 1,444,988
Merrill Lynch & Co., Inc. and all subsidiaries (Worldwide)	4	1,400,230	1,490,020
UBS Warburg Securities and all subsidiaries (Worldwide)		1,051,721	1,001,870
Lehman Brothers, Inc. (Worldwide)		941,406	551,360
BNY Convergex Securities		907,517	1,122,078
Citigroup Inc., and all subsidiaries (Worldwide)		853,951	701,306
Credit Suisse (Worldwide)		828,315	679,830
J.P. Morgan Securities, Inc. (Worldwide)		716,283	729,448
Morgan Stanley & Co., Inc. and all subsidiaries (Worldwide)		690,317	680,192
Bear Stearns Securities Corp. (Worldwide)		596,282	337,475
Investment Technology Group, Inc. (Worldwide)		564,341	270,857
Pershing Securities, L.L.C.		564,042	637,463
State Street Brokerage Services		543,543	430,258
Liquidnet, Inc.		483,064	395,219
Deutsche Bank & Securities (Worldwide)		402,560	396,709
Societe Generale (Worldwide)		368,858	115,701
B-Trade Services, L.L.C.		315,430	325,621
Jefferies & Company		302,342	282,813
Banc of America Securities		267,801	158,775
Ivy Securities, Inc.		261,772	170,178
Macquarie Bank and Securities, Ltd. (Worldwide)		259,331	105,183
Pulse Trading, L.L.C.		170,655	80,397
Melvin Securities, Inc.		169,929	136,538
SG Gowen & Company (Worldwide)		168,377	62,330
Knight Securities, L.P.		145,352	58,874
Guzman & Company		136,852	97,230
Credit Lyonnais Securities (Worldwide)		134,710	99,918
Thomas Weisel Partners, L.L.C.		134,272	166,091
Piper Jaffray, Inc.		131,757	94,608
Instinet, L.L.C. (Worldwide)		130,727	80,206
CL King & Associates, Inc.		128,165	61,372
Magna Securities Corp.		124,293	57,402
Nomura International (Worldwide)		121,151	46,846
Daiwa Securities (Worldwide)		118,495	71,988
ABN AMRO Securities (Worldwide)		117,399	123,653
Loop Capital Markets, L.L.C.		109,844	54,821
PCS Securities, Inc.		108,412	71,262
Cantor Fitzgerald		104,298	111,002
Williams Capital Group, L.P.		103,205	47,373
D.A. Davidson & Co.		99,935	46,567
CIBC World Markets Corp.		99,911	100,861
M. Ramsey King Securities		96,911	95,602

Schedule of Investment Commissions (Unaudited) For the Years Ended June 30, 2007 and 2006

		2007		2006
Investment Brokerage Firms (Continued):				
Pipeline Trading Systems, L.L.C.	\$	96,542	\$	28,650
Robert W. Baird & Company, Inc.		96,331		78,380
Friedman, Billing, and Ramsey		95,341		59,493
Weeden & Co.		92,150		127,551
Greentree Brokerage, Inc.		85,224		16,246
SunTrust Robinson Humphrey, Inc.		83,531		41,508
Capital Institutional Services, Inc.		77,260		98,501
Cabrera Capital Markets, Inc.		75,172		156,206
All others (FY07, 233 Brokers)	_	3,824,637	_	4,275,027
Total Commissions	\$	21,215,987	\$	18,673,847

Commissions relate to amounts paid to investment brokerage firms for the purchase and sale of investments.

Due to name changes and/or mergers of brokerage houses, some firms listed for FY06 are not applicable to the FY07 top 50 broker/dealers.

Schedule of Accounts Receivable For the Years Ended June 30, 2007 and 2006

		_2007		2006
Member receivables (1)	\$	608,069	\$	502,838
Member payroll deductions (2)		44,453,137		51,724,086
Salary deductions (3)		38,455,935		44,921,755
Federal funds, employer .58%, employer ERO, and employer excess		, -		
salary/sick leave contributions (4)		22,560,035		10,285,346
State of Illinois (5)	_	168,740	_	194,093
Total	\$_	106,245,916	\$	1 <u>07,628,118</u>

- (1) Member receivables consist of benefit overpayments.
- (2) The member payroll deductions receivable consist of 2.2, optional service, or ERO balances. Members can upgrade their pre-July 1, 1998 service to the 2.2 benefit formula at a cost to the member. The member can pay the upgrade cost by entering into an irrevocable payroll deduction agreement in which his/her employer payroll deducts a set monthly amount from the member's salary and remits the deduction to the System. The System then applies the payment to the member's balance. A member can also elect to pay for optional service (leave of absence, out-ofsystem service, substitute service, repayment of a refund, etc.) or their estimated ERO cost by participating in the payroll deduction program and entering into an irrevocable agreement. Approximately 10,000 members have elected to upgrade their pre-July 1, 1998 service, pay for optional service, or pay an estimated ERO cost, prompting the receivable.
- (3) Salary deductions consist of member contributions due from employers at fiscal year end.
- (4) The increase in federal funds, employer .58% and employer ERO contributions in 2007 is a result of the timing of the processing of retirement claims, as well as, the contribution rate on federally-funded salaries increased from 7.06% in fiscal year 2006 to 9.78% in fiscal year 2007. In fiscal year 2006, new employer contributions resulted from the enactment of Public Act 94-0004 on June 1, 2005. When a member retires, the employer is required to pay the System a contribution equal to the actuarial value of a pension benefit that results from any salary increase over 6 percent that is used in the final average salary calculation. Employers are also required to pay a contribution for any sick leave granted to a member in excess of the normal allotment that is used to secure System service credit. Contracts and collective bargaining agreements in effect prior to June 1, 2005 are exempt from the Act's provisions.
- (5) The State of Illinois receivable is appropriations due from the State for reimbursement of minimum retirement benefits.

Teachers' Retirement System of the State of Illinois Schedule of Reconciliation of Cash Receipts to Deposits Remitted to the State Comptroller For the Years Ended June 30, 2007 and 2006

	2007	2006
Cash transfers from Northern Trust Interest received from the State Treasurer	\$ 3,165,386,500 <u>3,754,486</u>	
Total	\$ <u>3,169,140,986</u>	\$ <u>_2,937,823,098</u>

The majority of receipts are deposited directly with Northern Trust, the System's master trustee. On a weekly basis, the System anticipates its cash needs and directs Northern Trust to transfer sufficient funds to the State Comptroller. The System-remitted deposits to the State Comptroller for fiscal years 2007 and 2006 represented 37% and 54% of total revenues, respectively.

Note: The above information was taken from the System's records which have been reconciled to State Comptroller Reports SB05 and SB04 (Cash Report and Monthly Revenue Status).

Schedule of Changes in Statutory Reserve Accounts For the Years Ended June 30, 2007 and 2006

	Fully Funded	-	Statutory Res	erve Accounts
	Reserve Balance (Actuarial Accrued Liability)	Total Net Assets Held in Trust for Pension Benefits	Minimum Retirement Annuity	Benefit Trust
Balance at July 1, 2005	\$56,075,029,000	\$34,085,218,477	\$ 4,199,293	\$34,081,019,184
Allocation of revenues in excess of expenses Statutory transfers in (out) Net increase Balance at June 30, 2006	 58,996,913,000	2,499,670,950 	343 <u>251,968</u> <u>252,311</u> 4,451,604	2,499,670,607 (251,968) 2,499,418,639 36,580,437,823
Allocation of revenues in excess of expenses Statutory transfers in (out) Net increase		5,324,428,324 	3 267,096 267,099	5,324,428,321 (267,096) 5,324,161,225
Balance at June 30, 2007	\$ <u>65,648,395,000</u>	\$ <u>41,909,317,751</u>	\$ <u>4,718,703</u>	\$ <u>41,904,599,048</u>

Teachers' Retirement System of the State of Illinois Analysis of Changes in Statutory Reserve Accounts For the Years Ended June 30, 2007 and 2006

Statutory reserve accounts are maintained in accordance with the provisions of 40 ILCS 5/16-101 <u>et.seq</u>. A brief discussion of the statutory reserve accounts follows:

Benefit Trust

This reserve serves as a clearing account for System income and expenses. The reserve is credited with contributions from the State of Illinois that are not specifically allocated to the Minimum Retirement Annuity Reserve, member and employer contributions, income from System invested assets, and contributions from annuitants who qualify for automatic annual increases in annuity. The reserve accumulates, with 6 percent interest, the contributions by members prior to retirement. Contributions have been 7.5 percent of salary since July 1, 1998. Contributions are fully refundable upon withdrawal from the System, excluding interest credited thereon. The interest accrued is refundable only in the event of death. Interest is credited as of the date of retirement or death of those retiring or dying during the year and as of the end of the fiscal year for all other members. Interest is computed annually based upon the individual member's balance in the reserve at the beginning of the fiscal year. This reserve is charged for transfers to the Minimum Retirement Annuity Reserve and all refunds to withdrawing members, retirement annuity payments (except as provided by the Minimum Retirement Annuity Reserve), benefits that are paid to temporarily or accidentally disabled members, death benefits paid, and refunds to annuitants for survivor benefit contributions. The expected benefit payments do not equal the present value of the reserve. The additional amount needed as calculated by the actuary is \$23,739,077,000 in 2007 and \$22,412,024,000 in 2006.

Minimum Retirement Annuity

The minimum annuity is set by law at \$25 per month for each year of creditable service to a maximum of \$750 per month after 30 or more years of creditable service. To qualify, annuitants are required to make a one-time contribution that is credited to the reserve. Interest at 6 percent is credited to the reserve annually, based upon the average reserve balance. The State of Illinois also appropriates funds necessary to pay the minimum benefits provided in the legislation. All benefits paid under this program are charged to the reserve. This reserve is fully funded.

Analysis of Operations

Analysis of Operations For the Years Ended June 30, 2007 and 2006

System's Functions and Planning Program

Functions

Teachers' Retirement System of the State of Illinois was established on July 1, 1939, for the purpose of providing retirement allowances and other benefits for teachers, annuitants and beneficiaries. The System is governed by 40 ILCS 5/16-101 et.seq. As of June 30, 2007, the System had 255,196 current active members and inactive members entitled to but not yet receiving benefits and 89,236 retirees and beneficiaries currently receiving benefits.

The System is funded through contributions from members, State of Illinois appropriations from the Common School, Education Assistance and General Revenue Funds, investment income and, to a limited extent, through contributions from school districts.

Members' contributions are refundable, without interest, after a four-month waiting period from the date members officially resign from qualified employment. The refund consists of all retirement contributions made by the member, except for the 1 percent survivor benefit contributions, which are refundable only upon retirement of a member with no dependent beneficiaries.

Management Organization

Management of the System is vested in a Board of Trustees consisting of 11 persons, as follows: The State Superintendent of Education, ex-officio, who is the president of the Board; 4 persons, not members, appointed by the Governor; 4 members from the contributing membership of the System elected by the contributing members and 2 annuitants elected by the annuitant members. Program planning activities of the System are under the direct supervision of the Executive Director and involve coordination between the governing board and other administrative staff of the System.

The System has adopted the following mission statement:

"Safeguard benefit security through committed staff, engaged members, and responsible funding."

The following are goals and objectives outlined in the System's Strategic Plan that covers fiscal years 2007 through 2009. This strategic plan was approved by the Board of Trustees in May 2006.

Goal 1 - Workplace and Workforce

Advance staff commitment to reach our membership by adapting the workplace to today's workforce.

Dedicate resources to proactive technological development.

• Establish a team dedicated to completing identified enhancements to current systems, pursuing new projects, and researching "wish list" items.

Teachers' Retirement System of the State of Illinois Analysis of Operations For the Years Ended June 30, 2007 and 2006

• Review current staffing levels to determine if additional staff is needed to implement this objective.

Provide accommodating and secure work environment.

- Determine what space in TRS building will be available beyond fiscal year 2007.
- Re-visit space study once future space availability is known.
- Address building security.
- Modify individual work space, desk configurations, and visitor seating to "fit" the occupant.
- Provide new employees with seating chart showing employee work locations.

Offer option to current staff to become TRS members.

- Develop task force to research viability and legality.
- Pursue legislative change if task force recommends.

Goal 2-Education & Communication

Nurture our membership from early career through retirement with targeted education and relevant communication.

Develop communications tailored to the individual.

- For new members, gather e-mail addresses through Member Information and Beneficiary Designation (MIBD) form to expand use of e-mail notification system, provide members with TRS wallet card for handy reference to TRS information, begin stratified publication project, and test through use of electronic communication.
- For mid-career members, educate about Social Security offset and reciprocal service, offer TRS information refreshers to maintain interest in TRS, and incorporate TRS into financial planning objectives.
- Provide publications for imminent retirement and members in retirement.
- Draft publications in concise, focused style, omitting non-essential information.
- Design information on Web site starting with headline information where member can drill in for more information on the subject.

Explore in-district TRS information liaisons.

• Identify who should serve in this capacity.

Teachers' Retirement System of the State of Illinois Analysis of Operations

For the Years Ended June 30, 2007 and 2006

- Determine feasibility of training program for administrators who are likely to receive and offer answers to TRS questions.
- Educate about reciprocal service for second career members.
- Consider option of sending TRS staff to the field more often.

Use technology and the TRS Web site to impart fresh, timely information.

- Expand use of e-mail notification system.
- Devote more resources to propel TRS Web site to the next level and complete benefit estimate calculator.
- Acquire video conferencing capability for TRS Board of Trustees and staff.

Goal 3-Investments & Funding

Strengthen TRS for the long term by ensuring state commitment to funding, sound investments, and transparent governance.

Encourage members to help TRS protect their pensions.

- Educate members about TRS benefit basics.
- Illustrate that public pensions provide pension security that is vanishing in the private sector.
- Keep members informed about proposed legislation that negatively impacts TRS.

Encourage stakeholder groups to form a coalition to develop strategies for proper pension funding.

- Approach interest groups that could comprise the coalition.
- Coalition would identify focus issues to advance TRS interests.
- Examine relationship between education funding and pension funding.

Retain the TRS Board's exclusive authority to invest TRS assets in a prudent and responsible manner.

- Develop coordinated education and travel policy that enables trustees to fulfill their fiduciary duty and keep pace with industry developments.
- Trustees and staff should share information gained at conferences and seminars through oral reports or handouts at subsequent board meetings.
- Regularly review governing documents such as bylaws and investment policy.

During our review of the overall planning functions, we noted the System is monitoring progress in achieving the stated goals and is implementing programs pursuant to the plan. Currently, the Executive Director and the Board of Trustees receive a periodic status report from various individuals who are the project's team leaders to determine progress being made toward accomplishing established goals and objectives.

Analysis of Operations For the Years Ended June 30, 2007 and 2006

Progress in Funding the System

The actuarial accrued liability of the System at June 30, 2007, amounted to approximately \$65.6 billion. The actuarial value of assets at June 30, 2007 amounted to approximately \$41.9 billion, giving rise to an unfunded actuarial accrued liability of approximately \$23.7 billion.

The Illinois Pension Code, 40 ILCS 5/16-158 (Code), as amended by Public Act 88-0593 and subsequent acts, provides a 15-year phase-in to a 35-year plan that amortizes the unfunded liability faced by the System. In general, Public Act 88-0593 provides that:

- For fiscal years 1996 through 2010, the contribution to the System, as a percentage of payroll shall be increased in equal annual increments so that by fiscal year 2011, the State is contributing at the rate required in this Section of the law.
- For fiscal years 2011 through 2045, the minimum contribution to the System for each fiscal year shall be an amount determined to be sufficient to bring the total assets of the System up to 90 percent of the total actuarial liabilities of the System by the end of fiscal year 2045. In making these determinations, the required contribution shall be calculated each year as a level percentage of payroll over the years remaining to and including fiscal year 2045 and shall be determined under the projected unit credit actuarial cost method.
- The funding legislation also provided for the establishment of a continuing appropriation of the required employer contributions to the System. The purpose of the continuing appropriation was to remove these funds from the annual budgetary process.

Public Act 90-0582 was enacted in 1998. One aspect of this act was to change the formula used to compute a member's retirement. The act established minimum State contribution rates so that the State's cost of the formula change would be paid as a level percent of pay instead of being phased in. The minimum State contribution rates were in effect from fiscal year 1999 through fiscal year 2004.

Public Act 93-0002 became law on April 7, 2003, and authorized the State to issue \$10 billion in general obligation bonds for the purpose of making contributions to the retirement systems. On June 12, 2003, the State issued \$10 billion in General Obligation Bonds, Pension Funding Series of June 2003.

Commencing with fiscal year 2005, the maximum State contribution under Public Act 93-0002 equals the State contribution that would have been required if the general obligation bond contribution had not been made, reduced – but not below zero – by the State's debt service on each system's respective portion of the full \$10 billion of General Obligation Bond, Pension Funding Series of June 2003.

In June 2005, Public Act 94-0004 became law. This legislation further modified the funding plan by reducing the amount of required employer contributions for fiscal years 2006 and 2007 that would have otherwise been required under Public Act 88-0593, as modified by Public Act 93-0002. This act specified the appropriation amounts for fiscal years 2006 and 2007. The required State contributions for fiscal years 2008 through 2010 will then be increased incrementally as a percentage of the participant payroll so that by fiscal year 2011 the State is contributing at the required level contribution rate to achieve the financing objective of a 90% funded status by the end of fiscal year 2045.

In addition, the State appropriates funds to reimburse the System for the payment of minimum benefits to be provided to certain qualified members. The appropriation is based on projected payments. The receipts are based on actual disbursements. In FY07 \$2.2 million of the \$2.5 million appropriation was used.

Locally Held Fund

The System uses a locally held fund "TRS Master Trustee Account" (pension trust fund No. 1307) held at the Northern Trust Company in Chicago, Illinois to invest contributions received by the System and to transfer funds to the State Treasurer as needed to cover System expenditures. The Illinois State Treasurer is the ex-officio custodian of the funds of the System.

Analysis of Operations For the Years Ended June 30, 2007 and 2006

Rates of Return (Unaudited)

Taken as a whole, the System investment portfolio produced a market rate of return of 19.2% and 11.8% for fiscal years 2007 and 2006, respectively. All System returns are net of fees. The following summarizes the performance (market basis) of the total investment portfolio for fiscal years 2007 and 2006:

	2007	2006
Total time weighted return:		
Total time weighted return:	10.007	11.007
TRS Total Fund	19.2%	11.8%
TRS Weighted Policy Index	17.9%	11.3%
CPI (Inflation)	2.7%	4.3%
Common stock – U.S.:		
TRS	19.4%	9.6%
Russell 3000 Index	20.1%	9.6%
S&P 500 Index	20.6%	8.6%
Fixed Income – Total U.S. and International		
TRS	5.9%	0.1%
Fixed Income Weighted Index	6.1%	(0.7)%
Lehman Brothers Aggregate Index	6.1%	(0.8)%
Common stock – International:		
TRS	29.6%	27.3%
MSCI – All country World Ex-U.S. Free Index	30.2%	28.4%
Real Estate Equity:		
TRS	25.3%	18.8%
NCREIF Index	17.2%	18.7%
Private Equity:		
TRS	29.3%	23.8%
Russell 3000 Index $+$ 300 bps.	23.7%	12.9%
Short Term:	25.770	12.970
TRS	5.4%	4.2%
ML 3 Month Treasury Bill	5.2%	4.0%
90 Day Treasury Bill	5.2%	4.2%

Note: All returns are provided by the Northern Trust Company.

Note: The System's benchmark for its Short-term Investments is the ML 3 Month Treasury Bill Index. The 90 Day Treasury Bill is provided above for comparison purposes.

The System's benchmark for its common stock - U.S. is the Russell 3000 Index. The S&P 500 Index is provided above for comparison purposes.

Analysis of Operations For the Years Ended June 30, 2007 and 2006

Benefit Payments

The System's costs for benefits paid to recipients include retirement, disability, survivors and death benefits. The following is the weighted average benefit cost per recipient for the years ended June 30, 2007 and 2006, respectively:

Weighted Average Monthly Benefit Cost per Recipient

	<u>Number</u>	Average Monthly Benefit	Annual Amount Paid (in Millions)
Retirement			
2006	75,747	\$ 3,173	\$ 2,741
2007	79,728	3,344	2,965
Survivors			
2006	8,320	1,127	113
2007	8,447	1,196	122
Disability			
2006	1,036	1,807	23
2007	1,061	1,865	25

Member Contributions

Employee contributions are established by the Illinois Pension Code at 9.4 percent of earnings. Employee contributions are collected through payroll deduction and are submitted by the participating employers directly to the System for credit to each participant's accumulated contributions account. The number of members having contributions credited to their accounts at June 30, 2007 and 2006 are as follows:

	2007	2006
Current Members – Defined Benefit Plan	160 217	150 272
Active (members currently contributing) Inactive (members not currently contributing)	160,317 94,879	159,272 <u>81,218</u>
	<u>255,196</u>	240,490

Member payrolls totaled \$8,149,849,000 and \$7,765,752,000 for the fiscal years ended June 30, 2007 and 2006, respectively.

Analysis of Operations For the Years Ended June 30, 2007 and 2006

Average Number of Employees

The average number of employees for the last two fiscal years is as follows:

2006	169
2007	171

Selected Account Balances

Selected Statement of Plan Net Asset accounts as of June 30, 2007 and 2006, is as follows:

	2007	2006		
Assets				
Cash	\$ 3,548,548	\$ 3,867,280		
Receivables	106,245,916	107,628,118		
Accrued investment income receivable	278,001,913	243,067,231		
Investments	41,953,080,943	37,336,880,818		
Collateral from securities lending	5,020,184,465	4,401,016,409		
Prepaid expenses	1,104,267	1,355,073		
Property and equipment	2,391,619	2,333,759		
Total assets	47,364,557,671	42,096,148,688		
Liabilities	5,455,239,920	<u>5,511,259,261</u>		
Net assets held in trust for pension benefits	\$ <u>41,909,317,751</u>	\$ <u>36,584,889,427</u>		

Derivative Securities

The System invests in derivative securities as a fundamental part of the overall investment portfolio. A derivative security is an investment whose return depends upon the value of other assets such as commodity prices, bond and stock prices, or a market index. To varying degrees, derivative transactions involve credit risk, sometimes known as default risk, and market risk. Credit risk is the possibility that a loss may occur because a party to a transaction fails to perform according to the established terms. To eliminate credit risk, derivative securities can be acquired through a clearinghouse that guarantees delivery and accepts the risk of default by either party.

Market risk is the possibility that a change in interest, currency, or other pertinent market rates will cause the value of a financial instrument to decrease or become more costly to settle. Imposing limits on the types, amounts, and degree of risk that investment managers may undertake regulates the market risk associated with the constantly fluctuating prices of derivatives. These limits are approved by the Board of Trustees and senior management, and the derivative positions of the investment managers are reviewed on a regular basis to monitor compliance with the limits.

During the year, the System's derivative investments included foreign currency forward contracts, index futures, cash equivalent futures, options, swaps, and swaptions. A detailed disclosure of the System's derivative securities are presented in the notes to the System's financial statements which are in a separate report. A summary of the System's derivative securities is as follows:

Foreign Currency Forward Contracts

Foreign currency forward contracts are agreements to exchange the currency of one country for the currency of another country at an agreed-upon price and settlement date. The System uses these contracts primarily to hedge the currency exposure of its investments. As of June 30, 2007 and June 30, 2006, the System's open foreign currency forward contracts had a net fair value of \$450,801 and \$(663,933), respectively. This represents the unrealized gain/(loss) on the contracts at June 30. The contracts have various settlement dates within 12 months of June 30, 2007.

Financial Futures

Financial futures are agreements to purchase or sell a specific amount of an asset at a specified delivery or maturity date for an agreed upon price. These derivative securities are used to improve yield, adjust the duration of the fixed income portfolio, circumvent changes in interest rates, or to replicate an index.

Futures contracts are standardized and traded on organized exchanges, thereby minimizing the System's credit risk. As the daily market value of the futures contract varies from the original contract price, a gain or a loss is recognized and paid to or received from the clearinghouse. At June 30, 2007 and June 30, 2006, the System had outstanding futures contracts with an underlying notional value of \$4,258,096,923 and \$3,682,521,295, respectively. Contractual principal values do not represent the actual values in the Statements of Plan Net Assets. The contracts have various expiration dates through March 2010. Gains and losses on futures contracts are settled daily based on the change of the index or commodity price for the underlying notional value. Because of daily settlement, the futures contracts have no fair value.

Figancial Options

Financial options are agreements that give one party the right, but not the obligation, to buy or sell a specific amount of an asset for a specified price, called the strike price, on or before a specified expiration date.

At June 30, 2007 and June 30, 2006, the System had outstanding options contracts, including options on futures, with underlying notional value of \$298,594,444 and \$1,913,991,322, respectively. The contracts have various expiration dates through March 2010. Fluctuations in the fair value of financial options are recognized in the System's financial statements as incurred rather than at the time the options are exercised or when they expire. As of June 30, 2007 and June 30, 2006, the fair value of option contracts written, gross of premiums received, was \$703,261 and \$(9,977,064), respectively.

Swaptions

Swaptions are options on swaps that give the purchaser the right, but not the obligation, to enter into a swap at a specific date in the future. An interest-rate swaption gives the buyer the right to pay or receive a specified fixed rate in a swap in exchange for a floating rate for a stated time period. In a written call swaption, the seller (writer) has the obligation to pay a fixed rate in exchange for a floating rate for a stated period of time and in a written put swaption, the seller has the obligation to receive a fixed rate in exchange for a floating rate if the swaption is exercised. A purchased (long) call swaption gives the buyer the right to receive a fixed rate in exchange for a floating rate for a stated period of time while a purchased (long) put swaption gives the buyer the right to pay a fixed rate in exchange for a floating rate if the swaption gives the buyer the right to pay a fixed rate in exchange for a floating rate if the swaption gives the buyer the right to pay a fixed rate in exchange for a floating rate if the swaption gives the buyer the right to pay a fixed rate in exchange for a floating rate if the swaption is exercised. The System has both written and purchased swaptions in its portfolio. As the writer of a swaption, the System receives a premium at the outset of the agreement. Premiums are recorded as a liability when the swaption is written.

At June 30, 2007, the System had outstanding purchased call swaption exposure of \$252,384,575 written call swaption exposure of \$(259,532,165), and no written put swaption exposure. The contracts have various expiration dates through June 2012. Fluctuations in the fair value of swaptions are recognized in the Systems financial statements as incurred rather than at the time the swaptions are exercised or when they expire. As of June 30, 2007, and June 30, 2006, the fair value of swaption contracts was \$(68,882) and \$(485,657), respectively.

Interest Rate Swaps

Interest rate swaps are agreements between two or more parties to exchange sets of cash flows over a period of time. In the most common type of interest rate swap arrangement, one party agrees to pay fixed interest payments on designated dates to a counterparty who, in turn, agrees to make return interest payments that float with some reference rate.

Analysis of Operations For the Years Ended June 30, 2007 and 2006

At June 30, 2007, the System was a party to interest rate swaps in various currencies. The swap agreements have various maturity dates ranging from 2007 to 2037. Swap agreements typically are settled on a net basis, which means that the two payment streams are netted out, with a party receiving or paying only the net amount of the two payments. Payments may be made at the conclusion of a swap agreement or periodically during its term. The table below presents the fair value of the System's interest rate swap exposure at June 30, 2007 and June 30, 2006.

Receive Floating/Pay Fixed Receive Fixed/Pay Floating	June 30, 20 Receivable (Payable)	e/ 1	June 30, 2006 Receivable/ (Payable)	
	\$ 6,711,79 (7,007,34		1,081,351 (3,256,206)	

Credit Default Swaps

Credit default swaps are derivative instruments that are constructed to replicate the effect of investing in debt obligations of corporate bond issuers as a means to manage corporate bond exposure. Purchased credit default swaps decrease credit exposure (buying protection), providing the right to sell bonds to the counterparty in the event of a default. Written credit default swaps increase exposure (selling protection), obligating the portfolio to buy bonds from counterparties in the event of a default.

At June 30, 2007, the System had credit default swaps in its portfolio. The swap agreements have various maturity dates through 2017. The total notional value of written credit default swaps (selling protection) was 167.9 million and 8.9 million par at June 30, 2007 and 2006, respectively. The total notional value of purchased credit default swaps (buying protection) was 28.2 million par at June 30, 2006. The fair value of credit default swaps held by the System at June 30, 2007 was \$105,711 and \$36,098 at June 30, 2006. This amount represents the net amount of payments due to the System under these agreements.

Basket Default Swaps

Basket default swap are products through which an investor gains either long or short exposure to a relatively small basket of credits or a specific market sector. The investor is either selling or buying protection against default on one of the credits in the basket to default, similar to a credit default swap. A seller of credit protection against a basket of securities receives an upfront or periodic payment to compensate against potential default events. If a default event occurs, the seller must pay the buyer the full notional value of the reference obligation in exchange for the reference obligation. If no default occurs, the buyer loses the premium paid. A buyer of credit protection against a basket of securities pays an upfront or periodic payment until either maturity or default. In the event of a default, the buyer receives a lump-sum payment.

At June 30, 2007, the System had basket default swaps buying protection with a notional value of 295.3 million par and selling protection of 222.5 million par. At June 30, 2006, the System had basket default swaps buying protection with a notional value of 79.7 million par. The swap agreements have expiration dates ranging from 2011 to 2017. The fair value of the basket default swaps held by the System was \$431,761 and \$(470,171) at June 30, 2007 and 2006, respectively. This represents the payments due to (from) the System to counterparties under the terms of the agreements, with all positions still open.

Inflation Linked Swaps

Inflation linked swaps are agreements where a fixed payment is exchanged for a variable payment linked to an inflation index. These swaps can protect against unfavorable changes in inflation expectations. These swaps are utilized to transfer inflation risk from one counterparty to another.

At June 30, 2007, the System was a party to inflation linked swaps denominated in Euros with various maturity dates ranging from 2010 to 2012. These swaps have a total par of 14.8 million and TRS receives a fixed rate for all. Inflation linked swaps initially have no net value but as interest and inflation rates change, the value of the swap's outstanding payments will change. The value may be either positive or negative.

Realized gains and losses during fiscal year 2007 and 2006 on derivative securities were as follows (Unaudited):

	Realized Gal	n (Loss)
Total Fund	2007	2006
Expiration/Exercise of Options		
Fixed Income Derivative Options	\$ (499,328) \$	(338,405)
Other options	(1,257,759)	(369,033)
Cash and Cash Equivalent Options	(580,807)	(992,301)
Total Expiration/Exercise of Options	(2,337,894)	(1,699,739)
Mark to Market		
Futures (All categories)	257,028,102	56,907,357
Purchase/Sale of Options		
Fixed Income Options	784,117	1,091,165
Other Options/Swaptions	634,309	345,592
Cash and Cash Equivalent of Options	892,939	(34,807)
Total Purchase/Sale of Options	2, <u>311,364</u>	1,401,950
Swaps		
Purchase/Sale of Swaps	(1,300,039)	(182,852)
Gain on Derivative Products	\$ <u>255,701,533</u> \$	56 <u>,426,716</u>

Realized Gain (Loss)

Analysis of Operations For the Years Ended June 30, 2007 and 2006

Securities Lending Program

Board of Trustees' policies permit the System to use investments to enter into securities lending transactions-loans of securities to broker-dealers and other entities for collateral with a simultaneous agreement to return the collateral for the same securities in the future. The System's master trustee is the agent in lending the plan's domestic securities for cash collateral of 102 percent of the market value of the securities and international securities for cash collateral of 105 percent of the market value of the securities. At year-end, the System has no credit risk exposure to borrowers because the amounts the System owes the borrowers exceed the amounts the borrowers owe the System. The contract with the System's lending agent requires it to indemnify the System if the borrowers fail to return the securities (and if the collateral is inadequate to replace the securities lent) or fail to pay the System for income distributions by the securities issuers while the securities are on loan. All securities loans can be terminated on demand either by the System or the borrower, although the average term of the loan is approximately 97 days. In lending domestic securities, cash collateral is invested in the lending agent's short-term investment pool, which at year-end has a weighted average maturity of 47 days. There were no significant violations of legal or contractual provisions, and there were no borrower or lending agent default losses known to the securities lending agent.

As of June 30, 2007 and 2006, TRS had outstanding loaned investment securities having a market value of \$5,641,466,575 and \$4,788,220,451, respectively, against which it had received collateral of \$5,797,727,890 and \$4,873,673,805, respectively. Collateral from securities lending reflected on the Statement of Plan Net Assets consists primarily of collateral received in the form of cash.

Proceeds from General Obligation Bonds, Pension Funding Series June 2003

Public Act 93-0002 (Act) became effective on April 7, 2003 and authorized the State of Illinois to issue \$10 billion of General Obligation Bonds for the purpose of making contributions to designated retirement systems. The Teachers' Retirement System of the State of Illinois (System) is one of the "designated retirement systems" for the purpose of this new law. On June 12, 2003, the State of Illinois issued \$10 billion of General Obligation Bonds, Pension Funding Series of June 2003. The net bond proceeds were allocated among the five state-funded retirement systems to reduce their actuarial reserve deficiencies as provided in the Act. The System received an allocation of bond proceeds equal to \$4,330,373,948 on July 2, 2003.

Analysis of Operations For the Years Ended June 30, 2007 and 2006

The monies were deposited with the master trustee, The Northern Trust Company on July 2, 2003. The System's Board of Trustees approved investing the pension bond proceeds as follows during fiscal year 2007 and 2006:

	Amount	Percentage
Investment Allocation June 30, 2006:		
U.S. Equities	\$2,365,064,712	43.4%
International equities	1,092,709,510	20.1
Fixed income	1,622,466,638	29.8
Real estate	270,837,536	5.0
Private equity	88,587,835	1.6
Short-term investments	4,807,728	0.1
	\$ <u>5,444,473,959</u>	100.0%
Investment Allocation June 30, 2007:		
U.S. Equities	\$2,540,757,717	41.3%
International equities	1,418,186,927	23.1
Fixed income	1,349,395,516	22.0
Real return	161,459,458	2.6
Real estate	432,890,949	7.0
Private equity	166,047,409	2.7
Absolute return	73,000,000	1.2
Short-term investments	8,389,662	0.1
	\$ <u>6,150,127,638</u>	<u> </u>

The pension bond proceeds earned an annual rate of return of 18.5% for fiscal year 2007 and 10.7% for fiscal year 2006, net of fees.

Analysis of Operations For the Years Ended June 30, 2007 and 2006

Schedule of Contributions/Deductions and Effect on Investments

Below is a schedule of contributions received by the System and expenditures of the System for benefits and operations and the effect of these transactions on the System's investments.

		2007	2006
Contributions			
Members/Participants	\$	826,249,007	\$ 799,034,336
Employers		115,915,040	123,542,608
State of Illinois	-	737,670,628	534,305,256
Total contributions		1 ,6 79, <u>834,675</u>	1,456,882,200
Deductions			
Retirement Benefits		2,965,355,617	2,741,163,998
Survivor Benefits		121,822,272	112,901,636
Disability Benefits		24,574,786	23,165,063
Refunds		59,731,909	57,967,063
Administrative Expenses		15, <u>246,203</u>	15,303,370
Total deductions	-	3,186,730,787	2,950,501,130
Investments Used to Pay Benefits and			
Expenses	\$_	(1,506,896,112)	\$ <u>(1,493,618,930)</u>

Analysis of Operations For the Years Ended June 30, 2007 and 2006

Third Party Marketing Fees Paid (Unaudited)

The System disclosed that investment managers hired placement agents to provide marketing and administrative expertise to assist with promoting their investment product to potential investors. A summary of third party marketing / placement agent fee information as it pertains to placement agents utilized by investment managers for TRS allocations to their funds is as follows:

				mated Fee tem, Year I	
Investment Manager	Placement Agent	Type of Investment	_	2007	2006
Energy Capital Partners,					
L.P.	Atlantic-Pacific Capital	Private Equity	\$		\$ 125,000
RLJ Lodging II	Presidio Partners	Real Estate		150,000	_
Beacon V	The Monument Group	Real Estate		130,000	
Blackstone VI	Park Hill Real Estate Group	Real Estate		500,000	
JC Flowers II	Credit Suisse	Private Equity		625,000	
Silver Lake Partners III	Merrill Lynch	Private Equity		81,196	
Silver Lake Partners III	-				
(POB)	Merrill Lynch	Private Equity		27,065	
New Mountain III	Credit Suisse	Private Equity		180,000	
Total			\$	<u>1,693,261</u>	\$ 125,000

(POB) - Pension Obligation Bond proceeds investment portfolio

Analysis of Operations For the Years Ended June 30, 2007 and 2006

Selected Activity Measures and Service Efforts and Accomplishments as Reported by System Officials (Unaudited)

	Fiscal Year 2007	Fiscal Year 20 <u>06</u>
Office visits	5,493	6,396
Field meetings	35	40
Field meeting attendance	570	853
Large meetings	149	154
Large meeting attendance	6,578	8,009
Correspondence	337,844	298,150
Telephone calls	204,013	192,317
Optional Service Affidavits reviewed	4,728	5,638
Retirement Estimates completed	30,885	25,396
Claims Processed		
100% Refunds	3,211	3,270
Single Sum Retirements	453	435
1% Survivor Benefit Refunds	762	1,054
Contribution Refunds Due to Retirement	6,345	5,767
Lump Sum Survivor Benefits	2,276	2,155
New Age Retirements	5,509	4,396
New Disability Retirement Annuitants	75	66
New Temporary Disability	322	319
New Survivor Annuitants	646	698

Teachers' Retirement System of the State of Illinois INVESTMENT LISTING AS OF JUNE 30, 2007

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	Moody's				
U.S. Treasuries	Quality Rating	Rate	Maturity Date	Par Value	Market Value
U. S. Treasury Bills	TSY	NA	8/30/2007	21,350,000 \$	21,190,558
U. S. Treasury Bills U. S. Treasury Bills	TSY TSY	NA	8/30/2007 8/30/2007	440,000 3,825,000	436,714
U. S. Treasury Bills	TSY	NA NA	8/30/2007	110,000	3,796,435 109,179
U. S. Treasury Bills	TSY	NA	8/30/2007	690,000	684,847
U. S. Treasury Bills	TSY	NA	9/6/2007	15,400,000	15,268,007
U. S. Treasury Bills	TSY	NA	9/6/2007	650,000	644,429
U. S. Treasury Bills	TSY	NA	9/13/2007	16,060,000	15,912,055
U. S. Treasury Bills	TSY	NA	9/13/2007	1,540,000	1.525,814
U. S. Treasury Bills	TSY	NA	9/13/2007	3,460,000	3,428,126
U. S. Treasury Bills	TSY	NA	9/13/2007	6,650,000	6,588,740
U. S. Treasury Bills	TSY	NA	9/13/2007	310,000	307,144
U. S. Treasury Bills	TSY	NA	9/13/2007	605,000	599,427
U.S. Treasury Bonds	TSY	8.88	8/15/2017	90,000	116,592
U.S. Treasury Bonds	TSY	8.88	8/15/2017	4,880,000	6,321,889
U.S. Treasury Bonds	TSY	8.13	8/15/2019	475,000	600,652
U.S. Treasury Bonds	TSY	8.13	8/15/2019	7,445,000	9,414,433
U.S. Treasury Bonds U.S. Treasury Bonds	TSY	8.13	8/15/2021	710,000	915,068
U.S. Treasury Bonds	TSY TSY	8.13 7.13	8/15/2021 2/15/2023	2,550,000 1,540,000	3,286,511 1,848,722
U.S. Treasury Bonds	TSY	6.25	8/15/2023	1,133,000	1,040,722
U.S. Treasury Bonds	TSY	6.25	8/15/2023	8,443,000	9,375,031
U.S. Treasury Bonds	TSY	6.88	8/15/2025	2,575,000	3,067,670
U.S. Treasury Bonds	TSY	6.00	2/15/2026	800,000	873,250
U.S. Treasury Bonds	TSY	6.38	8/15/2027	270,000	308,644
U.S. Treasury Bonds	TSY	6.13	11/15/2027	211,000	235,166
U.S. Treasury Bonds	TSY	6.13	11/15/2027	1,020,000	1,136,822
U.S. Treasury Bonds	TSY	6.13	8/15/2029	445,000	499,165
U.S. Treasury Bonds	TSY	6.13	8/15/2029	2,615,000	2,933,295
U.S. Treasury Bonds	TSY	5.38	2/15/2031	380,000	390,213
U.S. Treasury Bonds	TSY	5.38	2/15/2031	2,215,000	2,274,528
U.S. Treasury Bonds	TSY	4.50	2/15/2036	125,000	113,184
U.S. Treasury Bonds	TSY	4.50	2/15/2036	176,000	159,363
U.S. Treasury Bonds	TSY	4.50	2/15/2036	741,000	670,953
U.S. Treasury Bonds	TSY	4.50	2/15/2036	755,000	683,629
U.S. Treasury Bonds U.S. Treasury Bonds	TSY	4.50	2/15/2036	1,255,000	1,136,364 2,286,309
U.S. Treasury Bonds	TSY TSY	4.50 4.50	2/15/2036 2/15/2036	2,525,000 4,473,000	4,050,163
U.S. Treasury Bonds	TSY	4.50	2/15/2036	7,560,000	6,845,346
U.S. Treasury Bonds	TSY	4.50	2/15/2036	11,070,000	10,023,542
U.S. Treasury Bonds	TSY	4.50	2/15/2036	20,535,000	18,593,806
U.S. Treasury Bonds	TSY	4.75	2/15/2037	300,000	282,867
U.S. Treasury Bonds	TSY	4.75	2/15/2037	310,000	292,296
U.S. Treasury Bonds	TSY	4.75	2/15/2037	1,200,000	1,131,469
U.S. Treasury Bonds	TSY	4.75	2/15/2037	1,600,000	1,508,626
U.S. Treasury Bonds	TSY	4.75	2/15/2037	5,600,000	5,280,190
U.S. Treasury Bonds	TSY	4.75	2/15/2037	8,880,000	8,372,872
U.S. Treasury Bonds Stripped	TSY	NA	11/15/2021	11,375,000	5,356,726
U.S. Treasury Bonds Stripped	TSY	NA	8/15/2025	1,500,000	582,40 5
U.S. Treasury Bonds Stripped	TSY	NA	8/15/2025	7,500,000	2,912,025
U.S. Treasury Bonds Stripped	TSY	NA	8/15/2026	10,200,000	3,772,878
U.S. Treasury Bonds Stripped	TSY	NA	11/15/2026	3,600,000	1,316,880
U.S. Treasury Bonds Stripped	TSY	NA	11/15/2026	15,500,000	5,669,900
U.S. Treasury Bonds Stripped	TSY	NA	11/15/2027	125,000	43,584
U.S. Treasury Bonds Stripped U.S. Treasury Bonds Stripped	TSY	NA	11/15/2027	385,000	134,240 1,659,693
U.S. Treasury Bonds Stripped	TSY	NA	11/15/2027 11/15/2027	4,760,000 24,725,000	8,620,989
U.S. Treasury Bonds Stripped	TSY TSY	NA NA	5/15/2030	3,455,000	1,072,795
U.S. Treasury Bonds Stripped	TSY	NA	5/15/2030	5,560,000	1,726,408
U.S. Treasury Bonds Stripped	TSY	NA	5/15/2030	14,994,000	4,655,712
U.S. Treasury Bonds Stripped	TSY	NA	2/15/2036	560,000	132,138
U.S. Treasury Bonds Stripped	TSY	NA	2/15/2036	2,360,000	556,866
U.S. Treasury Notes	TSY	4.00	8/31/2007	8,000,000	7,988,128
U.S. Treasury Notes	TSY	4.00	8/31/2007	45,000,000	44,933,220
U.S. Treasury Notes	TSY	4.88	4/30/2008	1,500,000	1,498,008
U.S. Treasury Notes	TSY	4.88	4/30/2008	2,500,000	2,496,680
U.S. Treasury Notes	TSY	3.13	9/15/2008	90,000	88,059
U.S. Treasury Notes	TSY	4.38	11/15/2008	1,000,000	991,797
U.S. Treasury Notes	TSY	3.25	1/15/2009	30,000,000	29,261,730
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U.S. Treasury Notes	TSY	4.88	1/31/2009	1,000	
U.S. Treasury Notes U.S. Treasury Notes	TSY	4.88	5/31/2009	1,321,000	1,320,588
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U.S. Treasury Notes TSY 4.50 11/15/2015 2,000,000 1,929,062 U.S. Treasury Notes TSY 4.50 2/15/2016 965,000 930,094 U.S. Treasury Notes TSY 5.13 5/15/2016 720,000 724,050 U.S. Treasury Notes TSY 5.13 5/15/2016 3,700,000 3,720,813 U.S. Treasury Notes TSY 4.88 8/15/2016 175,000 237,056 U.S. Treasury Notes TSY 4.88 8/15/2016 9,800,000 9,879,793 U.S. Treasury Notes TSY 4.88 8/15/2016 1,015,000 983,678 U.S. Treasury Notes TSY 4.63 11/15/2016 1,015,000 983,678 U.S. Treasury Notes TSY 4.63 2/15/2017 1,225,000 1,186,337 U.S. Treasury Notes TSY 4.63 2/15/2017 1,300,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 5,420,000 5,248,934 U.S. Treasury Notes TSY 4.50 5/15/2017 5,400,00 934,781 U.S. Treasury No	U.S. Treasury Notes	TSY	4.50			
U.S. Treasury Notes TSY 4.50 2/15/2016 965,000 930,094 U.S. Treasury Notes TSY 5.13 5/15/2016 720,000 724,050 U.S. Treasury Notes TSY 5.13 5/15/2016 3,700,000 3,720,813 U.S. Treasury Notes TSY 4.88 8/15/2016 175,000 172,853 U.S. Treasury Notes TSY 4.88 8/15/2016 240,000 237,056 U.S. Treasury Notes TSY 4.88 8/15/2016 9,800,000 9,679,793 U.S. Treasury Notes TSY 4.63 11/15/2016 1,015,000 983,678 U.S. Treasury Notes TSY 4.63 2/15/2017 1,225,000 1,186,337 U.S. Treasury Notes TSY 4.63 2/15/2017 1,300,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 1,300,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 5,420,000 5,248,934 U.S. Treasury Notes TSY 4.50 5/15/2017 667,000 639,486 U.S. Treasury Notes<	U.S. Treasury Notes	TSY				
U.S. Treasury Notes TSY 5.13 5/15/2016 3,700,000 3,720,813 U.S. Treasury Notes TSY 4.88 8/15/2016 175,000 172,853 U.S. Treasury Notes TSY 4.88 8/15/2016 240,000 237,056 U.S. Treasury Notes TSY 4.88 8/15/2016 9,800,000 9,679,793 U.S. Treasury Notes TSY 4.63 11/15/2016 1,015,000 983,678 U.S. Treasury Notes TSY 4.63 2/15/2017 1,220,000 1,186,337 U.S. Treasury Notes TSY 4.63 2/15/2017 1,200,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 5,420,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 5,420,000 5,248,934 U.S. Treasury Notes TSY 4.50 5/15/2017 667,000 639,486 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,781 U.S. Treasury Notes TSY 4.	U.S. Treasury Notes				965,000	930,094
U.S. Treasury Notes TSY 5.13 5/15/2016 3,700,000 3,720,813 U.S. Treasury Notes TSY 4.88 8/15/2016 175,000 172,853 U.S. Treasury Notes TSY 4.88 8/15/2016 240,000 237,056 U.S. Treasury Notes TSY 4.88 8/15/2016 9,800,000 9,679,793 U.S. Treasury Notes TSY 4.63 11/15/2016 1,0125,000 983,678 U.S. Treasury Notes TSY 4.63 2/15/2017 1,225,000 1,186,337 U.S. Treasury Notes TSY 4.63 2/15/2017 1,200,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 5,420,000 5,248,934 U.S. Treasury Notes TSY 4.50 5/15/2017 667,000 63,486 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,781 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,781 U.S. Treasury Notes TSY 4.50 </td <td>U.S. Treasury Notes</td> <td>TSY</td> <td>5.13</td> <td>5/15/2016</td> <td>720,000</td> <td>724,050</td>	U.S. Treasury Notes	TSY	5.13	5/15/2016	720,000	724,050
U.S. Treasury Notes TSY 4.88 8/15/2016 240,000 237,056 U.S. Treasury Notes TSY 4.88 8/15/2016 9,800,000 9,679,793 U.S. Treasury Notes TSY 4.63 11/15/2016 1,015,000 983,678 U.S. Treasury Notes TSY 4.63 2/15/2017 1,225,000 1,186,337 U.S. Treasury Notes TSY 4.63 2/15/2017 1,300,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 5,420,000 5,248,934 U.S. Treasury Notes TSY 4.50 5/15/2017 667,000 639,486 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,781 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,861 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,861 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,781 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes	U.S. Treasury Notes					
U.S. Treasury Notes TSY 4.88 8/15/2016 9,800,000 9,679,793 U.S. Treasury Notes TSY 4.63 11/15/2016 1,015,000 983,678 U.S. Treasury Notes TSY 4.63 2/15/2017 1,225,000 1,186,337 U.S. Treasury Notes TSY 4.63 2/15/2017 1,300,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 5,420,000 5,248,934 U.S. Treasury Notes TSY 4.50 5/15/2017 667,000 639,486 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,781 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 7,346,000 7,042,978	U.S. Treasury Notes	TSY	4.88	8/15/2016	175,000	172,853
U.S. Treasury Notes TSY 4.88 8/15/2016 9,800,000 9,679,793 U.S. Treasury Notes TSY 4.63 11/15/2016 1,015,000 983,678 U.S. Treasury Notes TSY 4.63 2/15/2017 1,225,000 1,186,337 U.S. Treasury Notes TSY 4.63 2/15/2017 1,300,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 5,420,000 5,248,934 U.S. Treasury Notes TSY 4.50 5/15/2017 667,000 639,486 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,781 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 1,036,000 7,042,978 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 7,346,000 7,042,978				8/15/2016		
U.S. Treasury Notes TSY 4.63 11/15/2016 1,015,000 983,678 U.S. Treasury Notes TSY 4.63 2/15/2017 1,225,000 1,186,337 U.S. Treasury Notes TSY 4.63 2/15/2017 1,200,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 5,420,000 5,248,934 U.S. Treasury Notes TSY 4.50 5/15/2017 667,000 639,486 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 932,366 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 7,346,000 7,042,978	U.S. Treasury Notes	TSY	4.88			
U.S. Treasury Notes TSY 4.63 2/15/2017 1,225,000 1,186,337 U.S. Treasury Notes TSY 4.63 2/15/2017 1,300,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 5,400,000 5,248,934 U.S. Treasury Notes TSY 4.63 2/15/2017 667,000 639,486 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,781 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 7,346,000 7,042,978	U.S. Treasury Notes	TSY	4.63			
U.S. Treasury Notes TSY 4.63 2/15/2017 1,300,000 1,258,969 U.S. Treasury Notes TSY 4.63 2/15/2017 5,420,000 5,248,934 U.S. Treasury Notes TSY 4.60 5/15/2017 667,000 639,486 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,781 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 7,346,000 7,042,978			4.63	2/15/2017		
U.S. Treasury Notes TSY 4.50 5/15/2017 667,000 639,486 U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,781 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 1,036,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 7,346,000 7,042,978		TSY	4.63	2/15/2017	1,300,000	
U.S. Treasury Notes TSY 4.50 5/15/2017 975,000 934,781 U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 7,346,000 7,042,978	-	TSY	4.63	2/15/2017	5,420,000	5,248,934
U.S. Treasury Notes TSY 4.50 5/15/2017 1,035,000 992,306 U.S. Treasury Notes TSY 4.50 5/15/2017 7,346,000 7,042,978	-		4.50			639,486
U.S. Treasury Notes TSY 4.50 5/15/2017 7,346,000 7,042,978	-		4.50			
	-					992,306
total U.S. treasuries \$ 513,731,037		TSY	4.50	5/15/2017		
	Total U.S. Treasuries				\$	513,731,037

U.S. Federal Agencies	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Alter Barge Line, Inc.	AGY	6.00	3/1/2026	3.093.000	3,160,427
Alter Barge Line, Inc.	AGY	6.00	3/1/2026	741,000	757,154
Arab Republic of Egypt (U.S. Government Guaranteed)	AGY	4.45	9/15/2015	3,400,000	3,188,078
Ensco Barbados Ltd.	AGY	4.65	10/15/2020	558,000	529,302
Federal Agricultural Mortgage Corporation	AGY	5.50	7/15/2011	10,300,000	10,358,401
Federal Agricultural Mortgage Corporation	AGY	5.50	7/15/2011	2,400,000	2,413,608
Federal Farm Credit Bank	AGY	5.13	8/25/2016	755,000	739,432
Federal Farm Credit Bank	AGY	5.13	8/25/2016	230,000	225,257
Federal Farm Credit Bank	AGY	5.88	10/3/2016	8,580,000	8,837,400
Federal Farm Credit Bank Consolidated Systemwide Bonds	AGY	5,30	2/18/2014	7,500,000	7,469,550
Federal Farm Credit Bank Consolidated Systemwide Bonds	AGY	5.30	2/18/2014	1,785,000	1,777,753
Federal Farm Credit Bank Consolidated Systemwide Bonds	AGY	5.45	6/20/2016	10,000,000	10,000,000
Federal Farm Credit Bank Consolidated Systemwide Bonds	AGY	5.45	6/20/2016	2,500,000	2,500,000
Federal Farm Credit Bank Consolidated Systemwide Bonds	AGY	4.95	1/3/2017	4,000,000	3,850,000

Federal Home Loan Bank	AGY	4.75	10/11/2007	5,000,000	4,994,120
Federal Home Loan Bank	AGY	4.75	10/11/2007	1,000,000	998,824
Federal Home Loan Bank	AGY	4.80	5/2/2008	34,800,000	34,647,924
Federal Home Loan Bank	AGY	4.80	5/2/2008	8,200,000	8,164,166
				-	
Federal Home Loan Bank	AGY	4.45	7/7/2008	2,750,000	2,727,670
Federal Home Loan Bank	AGY	4,50	9/26/2008	29,600,000	29,330,670
Federal Home Loan Bank	AGY	4.50	9/26/2008	7,000,000	6,936,307
Federal Home Loan Bank	AGY	5.00	9/18/2009	3,580,000	3,567,975
Federal Home Loan Bank	AGY	5.00	9/18/2009	360,000	358,791
Federal Home Loan Bank	AGY	4.38	3/17/2010	355,000	348,015
Federal Home Loan Bank	AGY	4.88	5/14/2010	5,475,000	
Federal Home Loan Bank				· ·	5,429,328
	AGY	4.88	5/14/2010	660,000	654,494
Federal Home Loan Bank	AGY	4 88	11/18/2011	2,280,000	2,245,597
Federal Home Loan Bank	AGY	4.88	11/18/2011	395,000	3B9,040
Federal Home Loan Bank	AGY	5.38	6/14/2013	6,010,000	6,015,649
Federal Home Loan Bank	AGY	5,50	8/13/2014	4,040,000	4,067,682
Federal Home Loan Bank	AGY	5.50	8/13/2014	770,000	775,276
Federal Home Loan Bank	AGY	5.38	4/12/2016	9,000,000	8,957,790
Federal Home Loan Bank					
	AGY	5.38	4/12/2016	2,000,000	1,990,620
Federal Home Loan Bank	AGY	5.13	3/10/2017	825,000	804,119
Federal Home Loan Bank	AGY	5,38	5/15/2019	335,000	329,108
Federal Home Loan Bank	AGY	5.38	5/15/2019	20,000	19,648
Federal Home Loan Bank	AGY	5.63	6/11/2021	835,000	833,009
Federal Home Loan Bank	AGY	5.63	6/11/2021	150,000	149,642
Federal Home Loan Bank	AGY	4.76	8/28/2007	4,000,000	3,998,600
Federal Home Loan Bank	AGY	4,76	8/28/2007	1,000,000	999,650
Federal Home Loan Bank	AGY	5,00	2/20/2009	975,000	971,628
Federal Home Loan Bank	AGY	5.51	4/30/2009	5,000,000	4,998,065
Federal Home Loan Bank	AGY	5.51	4/30/2009	1,000,000	999,613
Federal Home Loan Bank	AGY	5.50	9/4/2009	5,000,000	4,997,185
Federal Home Loan Bank	AGY	5.50	9/4/2009	1,000,000	999,437
Federal Home Loan Bank	AGY	5.00	3/8/2013	7,000,000	6,886,250
Federal Home Loan Bank Discount Note	AGY	NA	7/2/2007	63,200,000	63,200,000
Federal Home Loan Bank Discount Note	AGY	NA	7/2/2007	16,500,000	16,500,000
Federal Home Loan Bank Discount Note	AGY	NA	7/2/2007	8,000,000	8,000,000
Federal Home Loan Bank Discount Note	AGY	NA	7/2/2007	2,000,000	2,000,000
Federal Home Loan Bank Discount Note	AGY	NA	7/5/2007	24,000,000	23,990,400
Federal Home Loan Bank Discount Note	AGY	NA	7/5/2007	3,000,000	2,998,800
Federal Home Loan Bank Floating Rate Bond	AGY	0.00	2/27/2012	1,800,000	1,657,152
Federal Home Loan Bank Floating Rate Bond	AGY	0.00	2/27/2012	500,000	460,320
Federal Home Loan Mortgage Corp.	AGY	5.13	8/27/2007	3,900,000	3,869,190
Federal Home Loan Mortgage Corp.	AGY	5.13	8/27/2007	900,000	892,890
Federal Home Loan Mortgage Corp.	AGY	4.00	8/19/2008	3,365,000	3,318,126
Federal Home Loan Mortgage Corp.	AGY	4.00	8/19/2008	1,740,000	1,715,762
Federal Home Loan Mortgage Corp.	AGY	5,38	9/5/2008	3,000,000	2,997,690
Federal Home Loan Mortgage Corp.	AGY	5.38	9/5/2008	1,000,000	999,230
Federal Home Loan Mortgage Corp.	AGY	4.88	9/12/2008	1,800,000	1,791,666
Federal Home Loan Mortgage Corp.	AGY	4.88	9/12/2008	300,000	298,611
Federal Home Loan Mortgage Corp.	AGY	4.63	12/19/2008	4,310,000	4,272,313
Federal Home Loan Mortgage Corp.	AGY	4.63	12/19/2008	795,000	788,049
Federal Home Loan Mortgage Corp.	AGY	5.38	2/8/2010	2,752,000	2,746,606
Federal Home Loan Mortgage Corp.	AGY	4.68	2/9/2010	3,590,000	3,561,754
Federal Home Loan Mortgage Corp.	AGY	4.88	2/9/2010	895,000	887,958
Federal Home Loan Mortgage Corp.	AGY	4.13	10/18/2010	2,375,000	2,298,454
Federal Home Loan Mortgage Corp.	AGY	4.13	10/18/2010	785,000	759,699
Federal Home Loan Mortgage Corp.	AGY	5,75	1/15/2012	280,000	285,394
Federal Home Loan Mortgage Corp.	AGY	5.75	1/15/2012	280,000	285,394
Federal Home Loan Mortgage Corp.	AGY	5.25	3/15/2012	2,954,000	2,926,114
Federal Home Loan Mortgage Corp.	AGY	5.25	3/15/2012	696,000	689,430
Federal Home Loan Mortgage Corp.	AGY	4.75	6/28/2012	8,550,000	8,353,436
Federal Home Loan Mortgage Corp.	AGY	4.75	6/28/2012	2,000,000	1,954,020
Federal Home Loan Mortgage Corp.	AGY	4.50	1/15/2013	270,000	259,448
Federal Home Loan Mortgage Corp.	AGY	4.50	1/15/2013	110,000	105,701
Federal Home Loan Mortgage Corp.	AGY	4.88	11/15/2013	875,000	852,300
Federal Home Loan Mortgage Corp.	AGY	4.88	11/15/2013	315,000	306,828
Federal Home Loan Mortgage Corp.	AGY	5.50	12/22/2014	4,000,000	3,926,000
					490,750
Federal Home Loan Mortgage Corp.	AGY	5.50	12/22/2014	500,000	
Federal Home Loan Mortgage Corp.	AGY	4.50	1/15/2015	4,800,000	4,538,909
Federal Home Loan Mortgage Corp.	AGY	4.50	1/15/2015	1,300,000	1,229,288
Federal Home Loan Mortgage Corp.	AGY	5.05	1/26/2015	1,245,000	1,219,017
Federal Home Loan Mortgage Corp.	AGY	5.05	1/26/2015	190,000	186,035
Federal Home Loan Mortgage Corp.	AGY	6.00	11/20/2015	10,000,000	9,921,210
Federal Home Loan Mortgage Corp.	AGY	6.00	11/20/2015	3,000,000	2,976,363
Federal Home Loan Mortgage Corp.	AGY	6.00	3/28/2016	5,000,000	4,945,950
	AGY	6,00	3/28/2016	1,000,000	989,190
Federal Home Loan Mortgage Corp.					
Federal Home Loan Mortgage Corp.	AGY	5.75	6/27/2016	1,235,000	1,243,608
Federal Home Loan Mortgage Corp.	AGY	5.00	2/16/2017	1,260,000	1,216,733
Federal Home Loan Mortgage Corp.	AGY	5.00	2/16/2017	105,000	101,394
Federal Home Loan Mortgage Corp.	AGY	5,00	4/18/2017	2,625,000	2,533,125
Federal Home Loan Morigage Corp.	AGY	5.00	4/18/2017	205,000	197,825
Federal Home Loan Mortgage Corp.	AGY	6.00	6/5/2017	10,000,000	9,887,890
Federal Home Loan Mortgage Corp.	AGY	6.00	6/5/2017	2,000,000	1,977,578
. cocia isonici commengage corp.	201	0.00	STOLED I F	2,000,000	

Federal Home Loan Mortgage Corp.	AGY	5.00	12/14/2018	8,275,000	7,776,166
Federal Home Loan Mortgage Corp.	AGY	5.00	12/14/2018	1,950,000	1,832,450
Federal Home Loan Mortgage Corp.	AGY	6.00	10/13/2020	5,000,000	4,897,320
Federal Home Loan Mortgage Corp.	AGY	6.00	10/13/2020	1,500,000	1,459,196
Federal Home Loan Mortgage Corp.	AGY				
		6.75	3/15/2031	1,045,000	1,195,949
Federal Home Loan Mortgage Corp.	AGY	6.75	3/15/2031	370,000	423,446
Federal Home Loan Mortgage Corp. Discount Note	AGY	NA	7/13/2007	20,000,000	19,958,000
Federal Home Loan Mortgage Corp. Discount Note	AGY	NA	7 /23/20 07	12,500,000	12,462,500
Federal Home Loan Mortgage Corp. Discount Note	AGY	NA	8/6/2007	4,300,000	4,278,500
Federal Home Loan Mortgage Corp. Discount Note	AGY	NA	8/6/2007	3,900,000	3,880,500
Federal Home Loan Mortgage Corp. Discount Note	AGY	NA	8/20/2007	1,200,000	1,191,720
Federal Home Loan Mortgage Corp. Discount Note	AGY	NA	8/31/2007	38,000,000	37,677,000
Federal Home Loan Mortgage Corp. Discount Note					
	AGY	NA	9/10/2007	2,000,000	1,980,200
Federal Home Loan Mortgage Corp. Discount Note	AGY	NA	9/10/2007	2,000,000	1,980,200
Federal Home Loan Mortgage Corp. Discount Note	AGY	NA	9/17/2007	2,400,000	2,373,840
Federal Home Loan Mortgage Corp. Discount Note	AGY	NA	10/26/2007	4,800,000	4,721,280
Federal Home Loan Mortgage Corp. Strip Zero Coupon	AGY	0.00	3/15/2031	3,915,000	1,089,858
Federal Home Loan Mortgage Corp. Strip Zero Coupon	AGY	0.00	3/15/2031	923,000	256,945
Federal Housing Admin./GMAC Project Loan	AGY	7.43	12/1/2021	199,369	200,457
Federal Housing Admin /GMAC Project Loan	AGY	7.43	6/1/2019	1,108,270	
Federal Housing Admin./Reilly Mortgage Assoc.					1,114,319
	AGY	7.43	1/1/2023	104,105	104,951
Federal Housing Admin./USGI Project Loan	AGY	7.44	8/1/2022	409,132	412,392
Federal National Mortgage Association	AGY	5.00	12/27/2007	10,000,000	9,980,530
Federal National Mortgage Association	AGY	5.00	12/27/2007	3,000,000	2,994,159
Federal National Mortgage Association	AGY	4.20	3/24/2008	22,000,000	21,807,500
Federal National Montgage Association	AGY	4.20	3/24/2008	4,500,000	4,460,625
Federal National Mortgage Association	AGY	4.00	7/25/2008	18,000,000	17,763,840
Federal National Montgage Association				•	•
	AGY	4.00	7/25/2008	5,000,000	4,934,400
Federal National Mortgage Association	AGY	5.55	8/24/2009	5,000,000	5,000,000
Federal National Montgage Association	AGY	5.55	8/24/2009	2,000,000	2,000,000
Federal National Mortgage Association	AGY	4.15	9/10/2009	23,500,000	23,000,625
Federal National Mortgage Association	AGY	4.15	9/10/2009	5,500,000	5,383,125
Federal National Mortgage Association	AGY	6.63	9/15/2009	5,490,000	5,651,609
Federal National Mortgage Association	AGY	6.63	9/15/2009	1,310,000	1,348,562
Federal National Mortgage Association	AGY				
		5.55	3/29/2010	42,000,000	41,960,520
Federal National Mortgage Association	AGY	5.55	3/29/2010	2,240,000	2,237,894
Federal National Mortgage Association	AGY	5,55	3/29/2010	527,000	526,50 5
Federal National Mortgage Association	AGY	4.75	4/20/2010	3,500,000	3,459,540
Federal National Mortgage Association	AGY	4.13	5/15/2010	6,790,000	6,597,388
Federal National Mortgage Association	AGY	4.13	5/15/2010	1,005,000	976,491
Federal National Mortgage Association	AGY	4.75	6/22/2010	5,000,000	4,925,000
Federal National Mortgage Association	AGY	4.75	6/22/2010	1,000,000	985,000
Federal National Mortgage Association					
	AGY	4.75	7/27/2010	5,000,000	4,921,900
Federal National Montgage Association	AGY	4.75	7/27/2010	1,000,000	984,380
Federal National Montgage Association	AGY	5.00	7/28/2010	5,000,000	4,948,545
Federal National Mortgage Association	AGY	5.00	7/28/2010	1,000,000	989,709
Federal National Mortgage Association	AGY	4.25	8/15/2010	960,000	933,898
Federal National Mortgage Association	AGY	4.25	8/15/2010	470,000	457,221
Federal National Mortgage Association	AGY	6.25	2/1/2011	5,885,000	6,082,365
Federal National Mortgage Association	AGY	6.25	2/1/2011	1,395,000	1,441,784
Federal National Mortgage Association					
	AGY	5.00	10/15/2011	3,790,000	3,751,217
Federal National Mortgage Association	AGY	5.00	2/16/2012	4,525,000	4,470,053
Federal National Montgage Association	AGY	5.00	2/16/2012	1,075,000	1,061,946
Federal National Mortgage Association	AGY	5.40	3/26/2012	1,530,000	1,522,350
Federal National Mortgage Association	AGY	5.40	3/26/2012	361,000	359,195
Federal National Mortgage Association	AGY	4.88	5/18/2012	1,352,000	1,327,890
Federal National Mortgage Association	AGY	4.88	5/18/2012	319,000	313,311
Federal National Mortgage Association	AGY	5.25	8/1/2012	2,574,000	2,551,902
Federal National Mortgage Association	AGY	5.25	8/1/2012	2,440,000	2,419,053
Federal National Mongage Association	AGY	5.25	8/1/2012	607,000	601,789
				-	
Federal National Mortgage Association	AGY	5.25	8/1/2012	500,000	495,708
Federal National Mortgage Association	AGY	4.38	9/15/2012	2,000,000	1,916,626
Federal National Mortgage Association	AGY	4.38	9/15/2012	1,400,000	1,341,638
Federal National Mortgage Association	AGY	4,38	9/15/2012	365,000	349,784
Federal National Mortgage Association	AGY	4.38	9/15/2012	55,000	52,707
Federal National Mortgage Association	AGY	4.63	10/15/2013	1,015,000	975,242
Federal National Mortgage Association	AGY	4.63	10/15/2013	205,000	196,970
Federal National Mortgage Association	AGY	5,13	1/2/2014	7,525,000	7,352,361
Federal National Mortgage Association					739,654
	AGY	4.63	10/15/2014	775,000	•
Federal National Mortgage Association	AGY	4.63	10/15/2014	120,000	114,527
Federal National Mortgage Association	AGY	5.50	12/8/2014	2,500,000	2,454,700
Federal National Mortgage Association	AGY	5.50	12/8/2014	500,000	490,940
Federal National Mortgage Association	AGY	6.00	11/30/2015	7,000,000	6,957,237
Federal National Mortgage Association	AGY	6.00	11/30/2015	1,500,000	1,490,837
Federal National Mortgage Association	AGY	6,63	7/25/2016	5,000,000	5,003,270
Federal National Mortgage Association	AGY	6.63	7/25/2016	1,000,000	1,000,654
Federal National Mortgage Association			2/13/2017	1,100,000	
	AGY	5.00			1,064,161
Federal National Mortgage Association	AGY	5.00	2/13/2017	740,000	715,890
Federal National Mortgage Association	AGY	5.55	2/16/2017	3,181,000	3,129,337
Federal National Mortgage Association	AGY	5.55	2/16/2017	398,000	391,536
Federal National Mortgage Association	AGY	5.00	4/26/2017	440,000	419,786
Federal National Mortgage Association	AGY	5.00	4/26/2017	100,000	95,406
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Federal National Mortgage Association	AGY	6.00	8/10/2020	5,000,000	4,906,615
Federal National Mortgage Association	AGY	6.00	8/10/2020	1,000,000	981,323
Federal National Mortgage Association	AGY	6.63	11/15/2030	1,750,000	1,972,164
Federal National Mortgage Association	AGY	6.63	11/15/2030	1,203,000	1,355,722
Federal National Mortgage Association	AGY	6.63	11/15/2030	283,000	318,927
Federal National Montgage Association	AGY		11/15/2030	155,000	174,677
•••		6,63			
Federal National Mongage Association Discount Note	AGY	NA	7/25/2007	14,000,000	13,953,800
Federal National Mortgage Association Discount Note	AGY	NA	8/1/2007	32,000,000	31,862,400
Federal National Mortgage Association Discount Note	AGY	NA	8/1/2007	11,000,000	10,952,700
Federal National Mortgage Association Discount Note	AGY	NA	8/1/2007	2,100,000	2,090,970
Federal National Mortgage Association Discount Note	AGY	NA	8/8/2007	2,600,000	2,586,480
Federal National Mortgage Association Discount Note	AGY	NA	8/22/2007	13,100,000	13,005,680
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Federal National Mortgage Association Discount Note	AGY	NA	8/29/2007	18,900,000	18,745,020
Federal National Montgage Association Discount Note	AGY	NA	8/29/2007	3,200,000	3,173,760
Federal National Mortgage Association Discount Note	AGY	NA	9/5/2007	5,100,000	5,053,080
Federal National Mortgage Association Discount Note	AGY	NA	9/5/2007	200,000	198,160
Federal National Mortgage Association Discount Note	AGY	NA	9/12/2007	4,500,000	4,454,100
Federal National Mortgage Association Discount Note	AGY	NA	9/12/2007	1,900,000	1,860,620
Federal National Mongage Association Discount Note			9/12/2007		989,800
	AGY	NA		1,000,000	
Federal National Mongage Association Discount Note	AGY	NA	3/17/2008	38,890,000	37,485,449
Federal National Mongage Association Discount Note	AGY	NA	3/17/2008	6,350,000	6,120,663
Federal National Mortgage Association Discount Note	AGY	NA	3/17/2008	210,000	202,416
Federal National Mortgage Association Discount Note	AGY	NA	3/17/2008	30,000	28,917
Federal National Mortgage Association Zero Coupon	AGY	0.00	7/5/2014	1,050,000	725,718
Federal National Mortgage Association Zero Coupon	AGY	0.00	7/5/2014	165,000	114,041
Hawaii Superferry, Inc.					3,185,943
	AGY	5.73	4/30/2028	3,250,000	
Hawaii Superferry, Inc.	AGY	5.73	4/30/2028	750,000	735,218
Hawaii Superferry, Inc.	AGY	5.80	2/28/2030	3,450,000	3,411,291
Israel, State of (Aid to Israel)	AGY	5.50	9/18/2033	3,575,000	3,568,275
Israel, State of (Aid to Israel)	AGY	5.50	9/18/2033	590,000	588,890
Israel, State of (U.S. Government Guaranteed)	AGY	5.50	12/4/2023	2,000,000	1,983,898
Israel, State of (U.S. Government Guaranteed)	AGY		4/26/2024		•
		5.50		1,525,000	1,510,850
Israel, State of (U.S. Government Guaranteed)	AGY	5.50	4/26/2024	1,300,000	1,287,937
Israel, State of (U.S. Government Guaranteed)	AGY	5.50	4/26/2024	500,000	495,361
Matson Navigation Co., Inc.	AGY	5.27	7/29/2029	2,663,000	2,578,982
Overseas Private Investment Corp.	AGY	3.74	4/15/2015	481,409	457,107
Overseas Private Investment Corp.	AGY	3.62	9/15/2016	1,651,250	1,567,400
Overseas Private Investment Corp.	AGY	3.62	9/15/2016	660,500	626,960
Perforadora Central					
	AGY	5.24	12/15/2018	2,108,567	2,089,421
Petrodnill 4 Amethyst	AGY	4.24	1/15/2016	2,100,029	2,017,267
Petrodrill 4 Amethyst	AGY	4.24	1/15/2016	675,009	648,407
Petrodnill Amethyst	AGY	4.39	4/15/2016	750,010	720,812
Petrodrill Four Ltd.	AGY	4.62	4/15/2016	1,050,080	1,018,305
Resolution Funding Corp. Zero Coupon	AGY	0.00	7/15/2018	2,250,000	1,251,531
Resolution Funding Corp. Zero Coupon	AGY	0.00	10/15/2018	2,250,000	1,233,097
Rowan Companies, Inc.					
	AGY	2.80	10/20/2013	1,764,272	1,627,541
Rowan Companies, Inc.	AGY	2.80	10/20/2013	495,234	456,854
Small Business Administration	AGY	7.45	8/1/2010	388,524	394,111
Small Business Administration	AGY	4.79	7/1/2012	458,636	453,908
Small Business Administration	AGY	5.20	8/1/2012	2,145,848	2,130,420
Small Business Administration	AGY	3.88	9/1/2012	1,204,798	1,164,896
Small Business Administration	AGY	4.75	8/10/2014	28,271,387	26,945,092
Small Business Administration			9/10/2014	26,713,299	25,594,813
	AGY	4.68		•	
Small Business Administration	AGY	6.85	10/1/2015	595,851	608,329
Small Business Administration	AGY	6.65	11/1/2015	311,359	317,197
Small Business Administration	AGY	5.10	1/1/2016	686,317	680,099
Small Business Administration	AGY	5.37	9/1/2016	3,184,949	3,181,955
Small Business Administration	AGY	6.85	7/1/2017	1,012,822	1,036,562
Small Business Administration	AGY	6.60	11/1/2017	2,544,721	2,597,219
Small Business Administration	AGY	6.60	11/1/2017	603,832	616,289
Small Business Administration			1/1/2018	4,848,876	4,910,991
	AGY	6.13			
Small Business Administration	AGY	6.13	1/1/2018	1,171,527	1,186,534
Small Business Administration	AGY	6.29	1/1/2021	598,052	609,642
Small Business Administration	AGY	5,34	11/1/2021	2,689,628	2,683,738
Small Business Administration	AGY	6.07	3/1/2022	5,533,980	5,616,990
Small Business Administration	AGY	6.07	3/1/2022	1,190,103	1,207,955
Small Business Administration	AGY	6.41	4/1/2022	3,071,421	3,145,320
				3,902,317	3,931,584
Small Business Administration	AGY	5.80	6/1/2022		
Small Business Administration	AGY	5.66	7/1/2022	4,109,142	4,125,825
Small Business Administration	AGY	5.31	8/1/2022	4,532,575	4,484,751
Small Business Administration	AGY	5.31	8/1/2022	4,196,829	4,152,548
Small Business Administration	AGY	5.31	8/1/2022	1,007,239	996,611
Small Business Administration	AGY	5.98	11/1/2022	3,968,260	4,018,276
Small Business Administration	AGY	4.64	5/1/2023	369,797	351,132
			7/1/2023		2,782,678
Small Business Administration	AGY	4.35		2,982,091	•
Small Business Administration	AGY	5.13	9/1/2023	2,157,020	2,113,211
Small Business Administration	AGY	5,13	9/1/2023	1,771,838	1,735,852
Small Business Administration	AGY	4.98	11/1/2023	7,361,136	7,116,481
Small Business Administration	AGY	4.98	11/1/2023	1,112,553	1,075,576
Small Business Administration	AGY	4.89	12/1/2023	2,273,551	2,184,235
Small Business Administration	AGY	4.89	12/1/2023	985,206	946,502
Small Business Administration	AGY	4.34	3/1/2024	582,751	539,686

Small Business Administration	AGY	5,17	8/1/2024	2,454,157	2,394,350
Small Business Administration	AGY	4.86	10/1/2024	36,069,449	34,443,041
Small Business Administration	AGY	4.87	12/1/2024	16,296,218	15,543,626
Small Business Administration	AGY	4.84	5/1/2025	25,243,097	23,965,291
Small Business Administration	AGY	4.84	5/1/2025	5,706,681	5,417,809
Small Business Administration	AGY	4.57	6/1/2025	2,655,495	2,478,543
Small Business Administration	AGY	4.57	6/1/2025	783,589	731,373
Small Business Administration	AGY	4.75	7/1/2025	2,932,161	2,780,070
Small Business Administration	AGY	4.75	7/1/2025	817,356	774,960
Small Business Administration	AGY	5.09	10/1/2025	2,950,839	2,844,358
Small Business Administration	AGY	5.09	10/1/2025	696,214	671,091
Small Business Administration	AGY	5.39	12/1/2025	3,071,088	3,018,517
Small Business Administration	AGY	5,39	12/1/2025	722,609	710,239
Small Business Administration	AGY	5.57	3/1/2026	3,326,989	3,308,398
Small Business Administration	AGY	5.54	9/1/2026	5,522,666	5,469,334
Small Business Administration	AGY	5.32	4/1/2027	2,219,000	2,173,169
Small Business Administration	AGY	5.32	4/1/2027	569,000	557,248
Small Business Administration	AGY	5,31	5/1/2027	660,000	833,512
Superior Energy Liftboat	AGY	6.45	6/15/2027	4,008,000	4,283,831
Tennessee Valley Authority	AGY	5.38	4/1/2056	5,000,000	4,738,345
Tennessee Valley Authority	AGY	5.38	4/1/2056	1,200,000	1,137,203
Totem Ocean Trailer Express, Inc.	AGY	4.51	12/18/2019	507,813	475,140
U.S. Dept. of Transportation Headquarters II Lease	AGY	5.59	12/7/2021	3,260,876	3,300,822
U.S. Dept. of Transportation Headquarters II Lease	AGY	5.59	12/7/2021	786,767	796,405
Total U.S. Federal Agencies				\$	1,217,042,065

U.S. Treasury Inflation Index Linked Bonds Aaa 2.12 7/15/2013 2.650,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 2,170,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 2,170,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 8,700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 37,300,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 360,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,600,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 <th>farket Value</th>	farket Value
U.S. Treasury Inflation Index Linked Bonds Aaa 2:12 715/2015 1,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2:61 1/15/2025 1,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2:61 1/15/2025 2,100,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2:61 1/15/2025 3,700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2:61 1/15/2025 3,7300,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2:61 1/15/2025 3,700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2:61 1/15/2025 3,800,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2:61 1/15/2025 3,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2:61 1/15/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2:61 1/15/2025 1,200,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2:61 1/15/2025 1,200,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2:41 </td <td>2,859,316</td>	2,859,316
U.S. Treasury Inflation Index Linked Bonds Aaa 2 e1 11/15/2025 2,170,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/15/2025 4,700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/15/2025 8,700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/15/2025 8,700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/15/2025 3,730,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/15/2025 1,300,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/15/2025 1,300,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/15/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/15/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/15/2025 12,090,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/15/2025 12,090,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 11/15/2027 24,00,000 U.S. Trea	11,356,339
U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 2.700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 8,700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 8,700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 37,300,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.00 1/15/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 2,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44<	1.053.891
U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/5/2025 4,700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/5/2025 9,215,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/5/2025 9,215,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/5/2025 3,300,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 11/5/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaaa 2.61 11/5/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaaa 2.61 11/5/2025 1,000,000 U.S. Treasury Inflation Index Linked Bonds Aaaa 2.61 11/5/2025 1,000,000 U.S. Treasury Inflation Index Linked Bonds Aaaa 2.61 11/5/2026 6,100,000 U.S. Treasury Inflation Index Linked Bonds Aaaa 2.41 11/5/2026 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaaa 2.44 11/5/2027 2,400,000 U.S. Treasury Inflation Index Linked Bonds Aaaa <td< td=""><td>2,286,944</td></td<>	2,286,944
U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 9,200,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 3,300,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 3,300,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,300,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 6,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.00 1/15/2026 6,100,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.41 1/15/2026 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 2,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 2,400,000 U.S. Treasury Inflation Index Linked Bonds </td <td>4,953,289</td>	4,953,289
U.S. Treasury Inflation Index Linked Bonds Aaa 2 61 1/15/2025 9/215/000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 350,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 360,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.00 1/15/2025 6,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2025 6,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 540,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 540,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44	9,168,853
U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/1/5/2025 37,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/1/5/2025 3,00,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/1/5/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/1/5/2025 4,600,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/1/5/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/1/5/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.01 1/1/5/2026 6,100,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.10 1/1/5/2026 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/1/5/2027 540,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/1/5/2027 540,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/1/5/2027 2,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa <td< td=""><td>9,711,607</td></td<>	9,711,607
U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 360,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,600,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,200,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2026 6,100,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.00 1/15/2026 6,100,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 540,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 2.800,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 2.800,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 2.800,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44	39,310,141
U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,300,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 1,600,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2025 5,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2026 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2026 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.61 1/15/2026 1,400,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 700,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 2,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 2,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 2.44 1/15/2027 2,000,000 U.S. Treasury Inflation Index Linked Bonds Aaa 4.63 <td>379,401</td>	379,401
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U.S. Treasury Inflation Index Linked Bonds Aaa 3.95 4/15/2032 4,705,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.65 1/15/2008 1,780,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.67 1/15/2008 7,220,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.67 1/15/2008 7,220,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.67 1/15/2008 24,500,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 50,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 1,578,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 4,000,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 3,870,000 U.S. Treasury Inflation I	1,406,592
U.S. Treasury Inflation Index Linked Notes Aaa 4.65 1/15/2008 1,780,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.67 1/15/2008 7,220,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.67 1/15/2008 7,220,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.67 1/15/2008 24,500,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 50,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 400,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 400,000 U.S. Treasury Inflation Index Linked Notes Aaa 0.95 4/15/2010 3,870,000	6,302,871
U.S. Treasury Inflation Index Linked Notes Aaa 4.67 1/15/2008 7,220,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.67 1/15/2008 24,500,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.67 1/15/2009 50,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 1,578,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 400,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 400,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 3,870,000	2,277,687
U.S. Treasury Inflation Index Linked Notes Aaa 4.67 1/15/2008 24,500,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 50,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 1,578,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 1,578,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 400,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 400,000 U.S. Treasury Inflation Index Linked Notes Aaa 0.95 4/15/2010 3,870,000	9,238,707
U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 50,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 1,578,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 400,000 U.S. Treasury Inflation Index Linked Notes Aaa 0.95 4/15/2010 3,870,000	31,350,182
U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 1,578,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 400,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 400,000 U.S. Treasury Inflation Index Linked Notes Aaa 0.95 4/15/2010 3,870,000	63,991
U.S. Treasury Inflation Index Linked Notes Aaa 4.90 1/15/2009 6,690,000 U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 400,000 U.S. Treasury Inflation Index Linked Notes Aaa 0.95 4/15/2010 3,870,000	2,019,552
U.S. Treasury Inflation Index Linked Notes Aaa 4.91 1/15/2009 400,000 U.S. Treasury Inflation Index Linked Notes Aaa 0.95 4/15/2010 3,870,000	8,561,981
U.S. Treasury inflation Index Linked Notes Aaa 0.95 4/15/2010 3,870,000	511,927
	4,008,054
U.S. Treasury Inflation Index Linked Notes Aaa 0.96 4/15/2010 17,320,000	17,937,852
U.S. Treasury Inflation Index Linked Notes Aaa 4.17 1/15/2011 344,000	420,110
U.S. Treasury Inflation Index Linked Notes Aaa 4.18 1/15/2011 1,466,000	1,790,352
U.S. Treasury Inflation Index Linked Notes Aza 2.42 4/15/2011 880,000	916,233
U.S. Treasury Inflation Index Linked Notes Aaa 2.42 4/15/2011 1,256,000	1,293,021
U.S. Treasury Inflation Index Linked Notes Aaa 2.42 4/15/2011 3.810,000	3,922,300
U.S. Treasury Inflation Index Linked Notes Aaa 2.42 4/15/2011 5,339,000	5,496,367
U.S. Treasury Inflation Index Linked Notes Aaa 2.42 4/15/2011 10,200,000	10,500,646
U.S. Treasury Inflation Index Linked Notes Aaa 2.42 4/15/2011 44,600,000	45,914,588
U.S. Treasury Inflation Index Linked Notes Aaa 3.94 1/15/2012 700,000	840,666
U.S. Treasury Inflation Index Linked Notes Aaa 3.95 1/15/2012 3,200,000	3,843,042
U.S. Treasury Inflation Index Linked Notes Aaa 2.00 4/15/2012 2,800,000	2,784,329
U.S. Treasury Inflation Index Linked Notes Aaa 2.00 4/15/2012 2,000,000	12,032,277
U.S. Treasury Inflation Index Linked Notes Aaa 3,46 7/15/2012 5,780,000	6,770,129
U.S. Treasury Inflation Index Linked Notes Aaa 3.46 7/15/2012 5,760,000 U.S. Treasury Inflation Index Linked Notes Aaa 3.47 7/15/2012 23,815,000	27,894,573
Add 3,47 7715/2012 23/015/000	21,094,013

U.S. Treasury Inflation Index Linked Notes	Aaa	1.77	1/15/2015	300,000	301,717
U.S. Treasury Inflation Index Linked Notes	Aaa	1.77	1/15/2015	1,470,000	1,478,415
U.S. Treasury Inflation Index Linked Notes	Aaa	2.57	7/15/2016	480,000	485,554
U.S. Treasury Inflation Index Linked Notes	Aaa	2.57	7/15/2016	1,200,000	1,213,885
U.S. Treasury Inflation Index Linked Notes	Aaa	2.57	7/15/2016	2,070,000	2,093,952
U.S. Treasury Inflation Index Linked Notes	Aaa	2.57	7/15/2016	5,300,000	5,361,327
U.S. Treasury Inflation Index Linked Notes	Aaa	2.38	1/15/2017	1,521,000	1,521,318
U.S. Treasury Inflation Index Linked Notes	Aaa	2.38	1/15/2017	3,360,000	3,360,702
U.S. Treasury Inflation Index Linked Notes	Aaa	2.38	1/15/2017	4,900,000	4,901,024
U.S. Treasury Inflation Index Linked Notes	Aaa	2.38	1/15/2017	6,455,000	6,456,349
U.S. Treasury Inflation Index Linked Notes	Aaa	2.38	1/15/2017	20,300,000	20,304,242
U.S. Treasury Inflation Index Linked Notes	Aaa	2,38	1/15/2017	23,040,000	23,044,815
Total U.S. Index Linked Government Bonds				S	449,648,751

J.S. Government Mortgage Backed Securities	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/1/2007	79,362	78,995
Federal Home Loan Mortgage Corp.	Aaa	8.50	4/1/2008	55	56
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2008	25	25
ederal Home Loan Mortgage Corp.	Aaa	8.50	12/1/2008	504	511
Federal Home Loan Mortgage Corp.	Aaa	10.00	9/1/2009	86	89
Federal Home Loan Mortgage Corp.	Aaa	4.00	3/1/2010	498,123	486,382
Federal Home Loan Mortgage Corp.	Aaa	4.00	3/1/2010	2,083,058	2,033,963
Federal Home Loan Mortgage Corp.	Aaa	4.00	9/1/2010	565,569	549,416
Federal Home Loan Mortgage Corp.	Aaa	4.00	9/1/2010	2,262,280	2,197,670
Federal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2013	64,041	64,693
Federal Home Loan Mortgage Corp.	Aaa	6.00	4/1/2013	2,599	2,625
Federal Home Loan Mortgage Corp.	Aaa	6.00	11/1/2013	1,791	1,808
ederal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2015	79,279	79,974
ederal Home Loan Mortgage Corp.	Aaa	6.50	12/1/2015	3,495,813	3,575,518
ederal Home Loan Mortgage Corp.	Aaa	6.00	7/1/2016	131,034	131,769
ederal Home Loan Mortgage Corp.	Aaa	6,00	5/1/2017	107,668	108,272
ederal Home Loan Mortgage Corp.	Aaa	6.00	6/1/2017	76,954	77,380
ederal Home Loan Mortgage Corp.	Aaa	6.00	12/1/2017	1,394,924	1,402,889
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2018	105,036	105,618
ederal Home Loan Mortgage Corp.	Aaa	6,00	2/1/2018	30,863	31,036
Federal Home Loan Mortgage Corp.	Аза	6.00	2/1/2018	128,077	128,796
ederal Home Loan Mortgage Corp.	Aaa	6.50	3/1/2018	1,941,986	1,983,836
Federal Home Loan Mortgage Corp.	Аза	6.50	3/1/2018	8,663,529	8,850,228
ederal Home Loan Mortgage Corp.	Aaa	5.50	4/1/2018	1,610,866	1,592,292
Federal Home Loan Montgage Corp.	Aaa	4,50	5/1/2018	39,217	37,386
ederal Home Loan Mortgage Corp.	Aaa	4,50	5/1/2018	41,404	39,471
ederal Home Loan Mongage Corp.	Aaa	4.50	5/1/2018	117,651	112,160
Federal Home Loan Mortgage Corp.			5/1/2018	124,212	118,415
Federal Home Loan Mongage Corp.	Aaa	4.50	5/1/2018		
ederal Home Loan Mortgage Corp.	Aaa	4.50		125,204	119,340 358,019
Federal Home Loan Mortgage Corp.	Aaa	4.50	5/1/2018	375,613	
Federal Home Loan Mortgage Corp.	Aaa	4.50	5/1/2018	703,315	670,491
Federal Home Loan Mortgage Corp.	Aaa	4.50	5/1/2018	7,161,026 48,854	6,826,821
ederal Home Loan Mongage Corp.	Aaa	4.50	6/1/2018		46,566
ederal Home Loan Mongage Corp.	Aaa	4.50	6/1/2018	146,561	139,697 4, 42 9,933
Federal Home Loan Mortgage Corp.	Aaa	5.00 4.50	8/1/2018 9/1/2018	4,566,753 13,183	4,429,953
Federal Home Loan Mongage Corp.	Aaa	4.50	9/1/2018	17,151	16,348
Federal Home Loan Mortgage Corp.	Aaa		9/1/2018	18,161	17,310
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	25,747	24,541
Federal Home Loan Mortgage Corp.	Aaa	4.50			37,697
Federal Home Loan Mortgage Corp.	Aaa	4.50 4.50	9/1/2018 9/1/2018	39,549 40,235	38,351
Federal Home Loan Mortgage Corp.	Aaa Aaa	4.50	9/1/2018	51,456	49,045
Federal Home Loan Mongage Corp.	Aaa	4.50	9/1/2018	54,484	51,932
ederal Home Loan Mortgage Corp.				77,240	73,622
Federal Home Loan Morigage Corp.	Aaa	4.50	9/1/2018	80,402	76,636
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018 9/1/2018	120,705	115,052
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	241,206	229,908
ederal Home Loan Mortgage Corp.	Aaa	4.50	10/1/2018	44,176	42,107
	Aaa	4.50			46,830
ederal Home Loan Mortgage Corp.	Aaa	4.50	10/1/2018	49,131	126,320
ederal Home Loan Mortgage Corp.	Aaa	4.50	10/1/2018	132,528 147,393	140,49
ederal Home Loan Mortgage Corp.	Aaa	4,50	10/1/2018		
ederal Home Loan Mortgage Corp.	Aaa	5.00	10/1/2018	2,681,171	2,600,924
ederal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2018	49,628	47,303
ederal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2018	98,394	93,781
ederal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2018	148,884	141,91
ederal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2018	295,183	281,360
ederal Home Loan Mortgage Corp.	Aaa	5.00	12/1/2018	256,990	249,306
ederal Home Loan Mortgage Corp.	Aaa	5.00	12/1/2018	1,713,267	1,662,039
ederal Home Loan Mortgage Corp.	Aaa	5.00	12/1/2018	6,126,672	5,943,607
ederal Home Loan Mortgage Corp.	Aaa	4.50	1/1/2019	54,264	51,72
ederal Home Loan Mortgage Corp.	Aaa	4.50	1/1/2019	162,793	155,167
ederal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2019	1,529,090	1,537,666
ederal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2019	6,116,358	6,150,665
			01410040	FO 004	CO 70
Federal Home Loan Mortgage Corp.	Aaa	4.50	3/1/2019	53,301	50,791

Federal Home Loan Mortgage Corp.	Aaa	4.50	3/1/2019	159,904	152,374
Federal Home Loan Mortgage Corp.	Ааа	4.50	3/1/2019	161,62B	154,057
Federal Home Loan Mortgage Corp.	Aaa	4.00	4/1/2019	22,958	21,331
Federal Home Loan Mortgage Corp.	Aaa	4.50	4/1/2019	144,522	137,529
Federal Home Loan Mortgage Corp.					
· · · · ·	Aaa	4.50	4/1/2019	680,310	647,390
Federal Home Loan Mortgage Corp.	Aaa	4.50	4/1/2019	1,064,493	1,012,982
Federal Home Loan Mortgage Corp.	Aaa	4.50	5 /1/2019	462,244	439,876
Federal Home Loan Mortgage Corp.	Aaa	4.50	5/1/2019	606,661	577,305
Federal Home Loan Mortgage Corp.	Aaa	4.50	5/1/2019	1,713,121	1,630,223
Federal Home Loan Mortgage Corp.	Aaa	4.00	6/1/2019	5,278,027	4,903,868
Federal Home Loan Mortgage Corp.					
001	Aaa	4.00	6/1/2019	23,751,151	22,067,432
Federal Home Loan Mortgage Corp.	Aaa	4.50	6/1/2019	794,932	756,465
Federal Home Loan Mortgage Corp.	Aaa	4.50	6/1/2019	1,677,112	1,595,956
Federal Home Loan Mortgage Corp.	Aaa	5.00	6/1/2019	1,892,217	1,833,407
Federal Home Loan Mortgage Corp.	Aaa	5.00	6/1/2019	3,784,435	3,666,815
Federal Home Loan Mortgage Corp.	Aaa	5.00	7/1/2019	5,590,569	5,423,523
Federal Home Loan Mortgage Corp.					
	Aaa	5.00	8/1/2019	85,456	82,800
Federal Home Loan Mortgage Corp.	Aaa	5.50	9/1/2019	978,556	966,004
Federal Home Loan Mortgage Corp.	Aaa	5.50	9/1/2019	5,025,102	4,960,645
Federal Home Loan Mortgage Corp.	Aaa	5.50	10/1/2019	135,003	133,270
Federal Home Loan Mortgage Corp.	Аза	5.50	11/1/2019	628,097	620,038
Federal Home Loan Mortgage Corp.	Aaa	5.50	12/1/2019	7,021,348	6,940,658
Federal Home Loan Mortgage Corp.					
	Aaa	4.50	1/1/2020	297,611	283,210
Federal Home Loan Montgage Corp.	Aaa	4.50	2/1/2020	454,738	431,792
Federal Home Loan Mortgage Corp.	Aaa	4.50	2/1/2020	876,345	835,297
Federal Home Loan Mortgage Corp.	Aaa	5.50	3/1/2020	142,114	140,082
Federal Home Loan Mortgage Corp.	Aaa	4.50	4/1/2020	191,438	182,175
Federal Home Loan Mortgage Corp.	Aaa	4.50	4/1/2020		
Federal Home Loan Mortgage Corp.				542,013	514,663
	Aaa	4.50	5/1/2020	657,473	624,297
Federal Home Loan Mortgage Corp.	Aaa	5.00	6/1/2020	725,530	702,980
Federal Home Loan Mortgage Corp.	Aaa	5.00	6/1/2020	1,451,060	1,405,961
Federal Home Loan Mortgage Corp.	Aaa	5.00	7/1/2020	683,797	661,348
Federal Home Loan Mortgage Corp.	Aaa	5.00	7/1/2020	4,573,015	4,422,883
Federal Home Loan Mortgage Corp.			8/1/2020	1,465,274	
Federal Home Loan Mortgage Corp.	Aaa	4.50			1,394,370
· · · · · · · · · · · · · · · · ·	Aaa	4.50	8/1/2020	5,089,901	4,843,601
Federal Home Loan Mortgage Corp.	Aaa	5.00	10/1/2020	758,857	733,942
Federal Home Loan Mortgage Corp.	Aaa	5.50	10/1/2020	2,787,803	2,752,044
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2020	83,971	79,734
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2020	1,134,162	1,076,932
Federal Home Loan Mortgage Corp.		5.00	11/1/2020		
Federal Home Loan Mortgage Corp.	Aaa			103,989	100,575
	Aaa	5.00	11/1/2020	250,134	2 41 ,921
Federal Home Loan Mortgage Corp.	Aaa	4.50	1/1/2021	313,318	297,508
Federal Home Loan Mortgage Corp.	Aaa	4.50	1/1/2021	506,064	480,529
Federal Home Loan Mortgage Corp.	Aaa	4.50	1/1/2021	865,845	822,157
Federal Home Loan Mortgage Corp.	Aaa	5.00	1/1/2021	788,490	764,929
Federal Home Loan Mortgage Corp.	Aaa	5.00	1/1/2021	1,576,979	
Federal Home Loan Mortgage Corp.					1,529,859
	Aaa	4.50	2/1/2021	533,165	506,261
Federal Home Loan Mortgage Corp.	Aaa	5.50	2/1/2021	171,178	168,637
Federal Home Loan Mortgage Corp.	Aaa	5,50	2/1/2021	754,739	743,539
Federal Home Loan Mortgage Corp.	Aaa	5.50	6/1/2022	100,000	98,486
Federal Home Loan Mortgage Corp.	Aaa	5.50	2/1/2024	1,178,200	1,151,136
Federal Home Loan Mortgage Corp.	Aaa	5.50	2/1/2024	5,011,902	4,896,778
Federal Home Loan Mortgage Corp.					
	Aaa	8.00	11/1/2024	3,245	3,434
Federal Home Loan Mortgage Corp.	Aaa	8.50	12/1/2024	5,396	5,775
Federal Home Loan Mortgage Corp.	Aaa	B.50	1/1/2025	9,007	9,645
Federal Home Loan Mortgage Corp.	Aaa	B.50	1/1/2025	19,905	21,307
Federal Home Loan Mortgage Corp.	Aaa	8.50	1/1/2025	20,417	21,855
Federal Home Loan Mortgage Corp.	Aaa	8.50	2/1/2025	1,899	2,034
Federal Home Loan Mortgage Corp.			2/1/2025	3,637	3,894
	Aaa	8.50			
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	2,153	2,305
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	6,824	7,308
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	11,321	12,118
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	12,019	12,870
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	16,648	17,828
Federal Home Loan Mongage Corp.					
	Aaa	8.50	3/1/2025	22,037	23,599
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	22,709	24,318
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	54,369	58,221
Federal Home Loan Mortgage Corp.	Aaa	8.50	4/1/2025	5,367	5,751
Federal Home Loan Mortgage Corp.	Aaa	8.50	4/1/2025	6,974	7,468
Federal Home Loan Mortgage Corp.	Aaa	8.50	4/1/2025	7,626	B,166
Federal Home Loan Mongage Corp.					
	Aaa	8,50	4/1/2025	8,738	9,353
Federal Home Loan Mortgage Corp.	Aaa	8.50	4/1/2025	8,811	9,435
Federal Home Loan Mortgage Corp.	Aaa	8,50	4/1/2025	12,112	12,970
Federal Home Loan Mortgage Corp.	Aaa	8.50	4/1/2025	14,108	15,101
Federal Home Loan Mortgage Corp.	Aaa	8.50	4/1/2025	17,531	18,774
Federal Home Loan Mortgage Corp.	Aaa	8.50	4/1/2025	35,525	38,042
Federal Home Loan Mongage Corp.					
	Aaa	8.50	4/1/2025	38,655	41,394
Federal Home Loan Mortgage Corp.				0.274	40.050
	Aaa	8.50	5/1/2025	9,374	10,050
Federal Home Loan Mortgage Corp.		8.50 8.50	5/1/2025 5/1/2025	28,052	30,040
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.	Aaa		5/1/2025		
Federal Home Loan Mongage Corp.	Aaa Aaa Aaa	8.50 8.50	5/1/2025 5/1/2025	28,052 93,168	30,040 99,769
	Aaa Aaa	8.50	5/1/2025	28,052	30,040

Federal Home Loan Mortgage Corp.	Aaa	8,50	6/1/2025	523,173	560,240
Federal Home Loan Morigage Corp.	Aaa	8.50	7/1/2025	11,428	12,237
Federal Home Loan Morigage Corp.	Aaa	8.50	7/1/2025	12,954	13,872
Federal Home Loan Morigage Corp.					
	Aaa	8.50	8/1/2025	69,852	74,801
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2025	2,011	2,153
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2025	119,730	128,213
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2025	146,362	156,732
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/1/2025	829	887
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/1/2025	8,657	9,270
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/1/2025	27,949	29,929
Federal Home Loan Mortgage Corp.					
	Aaa	8.50	10/1/2025	74,922	80,230
Federal Home Loan Mortgage Corp.	Aaa	8,50	11/1/2025	42,232	45,224
Federal Home Loan Mortgage Corp.	Aaa	8.50	11/1/2025	57,690	61,778
Federal Home Loan Mortgage Corp.	Aaa	8.50	11/1/2025	91,411	97,846
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2027	2,113,725	2,113,537
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2027	8,703,572	8,702,798
Federal Home Loan Mortgage Corp.					
	Aaa	8.50	5/1/2027	15,476	16,590
Federal Home Loan Morigage Corp.	Aaa	6.00	3/1/2029	3,020	3,014
Federal Home Loan Mortgage Corp.	Aaa	6.50	3/1/2029	2,190	2,237
Federal Home Loan Morigage Corp.	Aaa	7.00	9/1/2029	129,042	133,415
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2030	165,419	165,106
Federal Home Loan Morigage Corp.	Ааа	6.00	2/1/2031	4,202	4,192
Federal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2031	263,080	262,509
Federal Home Loan Mortgage Corp.					
	Aaa	6.00	5/1/2031	77,706	77,523
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/1/2031	329,932	329,154
Federal Home Loan Mortgage Corp.	Aaa	6.50	12/1/2031	789,944	806,242
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2032	113,703	113,435
Federal Home Loan Mortgage Corp.	Aaa	6.00	4/1/2032	205,557	204,936
Federal Home Loan Mortgage Corp.	Aaa	7.00	5/1/2032	18,551	19,121
Federal Home Loan Morigage Corp.	Aaa	7.00	6/1/2032		7,656
Federal Home Loan Mortgage Corp.				7,428	
	Aaa	7.00	7/1/2032	168,436	173,612
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2032	37,779	37,665
Federal Home Loan Mortgage Corp.	Aaa	6.50	10/1/2032	530,684	541,447
Federal Home Loan Mortgage Corp.	Aaa	6.00	11/1/2032	9,106	9,078
Federal Home Loan Mortgage Corp.	Aaa	6.00	11/1/2032	931,144	928,332
Federal Home Loan Mortgage Corp.	Aaa	6.00	11/1/2032	999,572	996,553
Federal Home Loan Mortgage Corp.					
	Aaa	6.00	12/1/2032	339,134	338,110
Federal Home Loan Mortgage Corp.	Aaa	6.50	12/1/2032	317,772	324,216
Federal Home Loan Mortgage Corp.	Aaa	6.50	12/1/2032	3,190,428	3,255,133
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2033	89,203	88,934
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2033	63,834	63,641
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2033	163,141	162,756
Federal Home Loan Mortgage Corp.		6.00	2/1/2033	257,865	256,772
Federal Home Loan Mortgage Corp.	Aaa				
	Aaa	6.00	2/1/2033	361,869	361,015
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2033	425,863	424,577
Federal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2033	24,289	24,216
Federal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2033	139,636	139,465
Federal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2033	214,424	213,515
Federal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2033	406,245	405,018
Federal Home Loan Mortgage Corp.					
	Aaa	5.50	3/15/2033	694,000	672,169
Federal Home Loan Mortgage Corp.	Aaa	5.50	3/15/2033	2,950,000	2,857,202
Federal Home Loan Mortgage Corp.	Aaa	6.00	4/1/2033	21,265	21,201
Federal Home Loan Mortgage Corp.	Aaa	6.00	4/1/2033	313,600	312,270
Federal Home Loan Mortgage Corp.	Aaa	6.00	4/1/2033	621,638	619,003
Federal Home Loan Mortgage Corp.	Aaa	6.00	5/1/2033	103,502	103,306
Federal Home Loan Mortgage Corp.	Aaa	5.00	6/1/2033	156,160	147,143
Federal Home Loan Mortgage Corp.					
	Aaa	5.00	6/1/2033	243,883	229,801
Federal Home Loan Mortgage Corp.	Aaa	5.50	6/1/2033	811,651	786,571
Federal Home Loan Mortgage Corp.	Aaa	5.50	6/1/2033	3,578,186	3,467,620
Federal Home Loan Mortgage Corp.	Aaa	5.00	7/1/2033	299,131	281,859
Federal Home Loan Mortgage Corp.	Aaa	5.00	7/1/2033	773,444	728,787
Federal Home Loan Mortgage Corp.	Aaa	6,00	7/1/2033	85,046	84,686
Federal Home Loan Mortgage Corp.	Aaa	6.00	7/1/2033	376,422	374,826
Federal Home Loan Mortgage Corp.			8/1/2033	82,415	82,166
	Aaa	6.00			
Federal Home Loan Mortgage Corp.	Aaa	6.00	8/1/2033	89,686	89,305
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2033	451,249	449,336
Federal Home Loan Mortgage Corp.	Aaa	5.00	10/1/2033	272,329	256,556
Federal Home Loan Mortgage Corp.	Aaa	5.50	10/1/2033	260,512	252,462
Federal Home Loan Morigage Corp.	Aaa	5.50	10/1/2033	1,149,318	1,113,804
Federal Home Loan Mortgage Corp.	Aaa	6,00	1/1/2034	838,451	833,588
Federal Home Loan Mortgage Corp.				3,689,183	
	Aaa	6.00	1/1/2034		3,667,785
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2034	36,899	36,685
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2034	71,027	70,813
Federal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2034	59,156	58,813
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2034	62,170	61,809
Federal Home Loan Mortgage Corp.	Aaa	4.39	10/1/2034	3,277,639	3,224,410
Federal Home Loan Mortgage Corp.			12/1/2034	686,692	646,383
•••	Aaa	5.00			
Federal Home Loan Mortgage Corp.	Aaa	5.50	12/1/2034	585,996	567,322
Federal Home Loan Mortgage Corp.	Aaa	5.50	12/1/2034	3,049,007	2,951,841
Federal Home Loan Mortgage Corp.	Aaa	5.50	1/1/2035	9,029,841	8,750,819
Federal Home Loan Morigage Corp.	Aaa	4.71	6/1/2035	4,001,495	3,914,743
Federal Home Loan Mortgage Corp.	Aaa	5.00	7/1/2035	4,176,188	3,924,836

Federal Home Loan Mortgage Corp.	Aaa	5.00	7/1/2035	12,528,565	11,774,508
Federal Home Loan Mortgage Corp.	Aaa	5.00	8/1/2035	1,740,857	
· · · · ·					1,636,080
Federal Home Loan Mortgage Corp.	Aaa	5.00	8/1/2035	6,528,213	6,135,299
Federal Home Loan Mortgage Corp.	Aaa	5.00	9/1/2035	49,704	46,712
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/1/2035	111,213	104,519
Federal Home Loan Mortgage Corp.					
	Aaa	5.00	11/1/2035	133,052	125,044
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/1/2035	147,423	138,549
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/1/2035	158,586	149,040
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/1/2035	55,880	52,517
Federal Home Loan Mortgage Corp.					
	Aaa	4.84	1/1/2036	3,468,621	3,443,966
Federal Home Loan Mortgage Corp.	Aaa	5.00	1/1/2036	159,621	150,013
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2036	2,637,957	2,618,349
Federal Home Loan Mongage Corp.	Aaa				
		6,00	1/1/2036	10,989,343	10,907,659
Federal Home Loan Mortgage Corp.	Aaa	6.50	1/1/2036	50,232	50,820
Federal Home Loan Mortgage Corp.	Aaa	6.50	2/1/2036	3,825	3,870
Federal Home Loan Mortgage Corp.	Aaa	6.50	2/1/2036	5,163	5,219
Federal Home Loan Mortgage Corp.				•	
	Aaa	6.50	2/1/2036	355,597	359,7 57
Federal Home Loan Mortgage Corp.	Aaa	5.54	4/1/2036	7,408,578	7,286,559
Federal Home Loan Mortgage Corp.	Aaa	5.00	5/1/2036	378,196	354,804
Federal Home Loan Mortgage Corp.	Aaa	5.00	5/1/2036	5,386,074	
					5,052,945
Federal Home Loan Mortgage Corp.	Aaa	5.37	5/1/2036	11,091,238	11,062,623
Federal Home Loan Mortgage Corp.	Aaa	5.00	6/1/2036	740,546	694,743
Federal Home Loan Mortgage Corp.	Aaa	5.50	6/1/2036	149,957	143,762
Federal Home Loan Mortgage Corp.				,	
	Aaa	5.50	6/1/2036	634,029	607,838
Federal Home Loan Mortgage Corp.	Aaa	6.00	6/1/2036	46,718	46,322
Federal Home Loan Mortgage Corp.	Aaa	5.12	8/1/2036	34,940	34,389
Federal Home Loan Mortgage Corp.	Aaa	6.50	10/1/2036		
				1,200,953	1,213,866
Federal Home Loan Mortgage Corp.	Aaa	6.50	10/1/2036	3,434,838	3,471,772
Federat Home Loan Mortgage Corp.	Aaa	6.00	11/1/2036	730,311	724,111
Federal Home Loan Mortgage Corp.	Aaa	5.50	1/1/2037	1,446,854	1,396,170
Federal Home Loan Mortgage Corp.					
	Aaa	5.50	1/1/2037	4,822,848	4,653,899
Federal Home Loan Mortgage Corp.	Aaa	5.92	1/1/2037	412,210	412,054
Federal Home Loan Mortgage Corp.	Aaa	5.92	1/1/2037	1,763,877	1,763,206
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2037	5,331	5,286
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2037	94,048	93,249
Federal Home Loan Mortgage Corp.	Aaa	5.28	2/1/2037	3,294,893	3,276,181
Federal Home Loan Mortgage Corp.	Aaa	5.50	2/1/2037	2,979,746	2,875,362
Federal Home Loan Mortgage Corp.					
	Aaa	5.50	2/1/2037	12,498,567	12,060,730
Federal Rome Loan Mortgage Corp.	Aaa	5.24	5/1/2037	21,614,029	21,411,938
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/1/2007	1,333	1,337
Federal Home Loan Mortgage Corp.	Aaa	8.50	12/1/2007	5	5
Federal Home Loan Mortgage Corp.	Aaa	8,50	12/1/2007	654	560
Federal Home Loan Mortgage Corp.	Aaa	8.50	1/1/2008	19	19
Federal Home Loan Mortgage Corp.	Aaa	8.50	2/1/2008	185	185
Federal Home Loan Mortgage Corp.					
	Аза	8.50	5/1/2008	2,834	2,873
Federal Home Loan Mortgage Corp.	Aaa	8.50	8/1/2008	81	81
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2008	6,403	6,498
Federal Home Loan Mongage Corp.	Aaa	6.75	11/1/2008	5,647	5,665
Federal Home Loan Mortgage Corp.					
	Aaa	6.75	12/1/2008	7,097	7,131
Federal Home Loan Mortgage Corp.	Aaa	8.50	12/1/2008	1,150	1,166
Federal Home Loan Mortgage Corp.	Aaa	6.75	1/1/2009	8,151	8,193
Federal Home Loan Mortgage Corp.				554	
	Aaa	8.50	4/1/2009		569
Federal Home Loan Mortgage Corp.	Аза	8.50	5/1/2009	270	277
Federal Home Loan Mortgage Corp.	Aaa	8.50	7/1/2009	654	655
Federal Home Loan Mortgage Corp.	Aaa	8.50	12/1/2009	224	226
Federal Home Loan Mortgage Corp.					
•••	Aaa	8.50	12/1/2009	1,505	1,544
Federal Home Loan Mortgage Corp.	Aaa	8.50	4/1/2010	113	116
Federal Home Loan Mortgage Corp.	Aaa	8.50	8/1/2010	943	975
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2010	3,395	3,510
Federal Home Loan Mortgage Corp.					
	Aaa	8.50	2/1/2011	438	456
Federal Home Loan Mortgage Corp.	Aaa	10.50	4/1/2011	2,683	2,832
Federal Home Loan Mortgage Corp.	Aaa	8.50	1/1/2013	1,138	1,170
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2013	4,290	4,331
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Federal Home Loan Mortgage Corp.	Aaa	8.50	6/1/2015	1,210	1,214
Federal Home Loan Mortgage Corp.	Aaa	10.00	1/1/2016	1,754	1,817
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2017	25,789	27,399
Federal Home Loan Mortgage Corp.	Aaa	11.50	6/1/2020	59,174	65,438
	naa	11.00			
Federal Home Loan Mortgage Corp.	•				
	Aaa	7.10	4/1/2024	304,511	310,570
Federal Home Loan Mortgage Corp.	Aaa Aaa			304,511 856,102	310,570 869,020
	Aaa	7.10 7.04	4/1/2024 10/1/2026	856,102	B69,020
Federal Home Loan Mortgage Corp.	Aaa Aaa	7.10 7,04 6.50	4/1/2024 10/1/2026 1/1/2029	856,102 5,340	869,020 5,456
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.	Aaa Aaa Aaa	7.10 7,04 6.50 6.11	4/1/2024 10/1/2026 1/1/2029 9/15/2030	856,102 5,340 109,114	869,020 5,456 109,361
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.	Aaa Aaa	7.10 7,04 6.50	4/1/2024 10/1/2026 1/1/2029	856,102 5,340	869,020 5,456
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.	Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2036	856,102 5,340 109,114 298,134	869,020 5,456 109,361 298,993
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2036 8/15/2033	856,102 5,340 109,114 298,134 705,000	869,020 5,456 109,361 296,993 697,730
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00 6.00	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2036 8/15/2033 8/15/2033	856,102 5,340 109,114 298,134 705,000 955,000	869,020 5,456 109,361 298,993 697,730 945,152
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2036 8/15/2033	856,102 5,340 109,114 298,134 705,000	869,020 5,456 109,361 296,993 697,730
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August)	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00 6.00 6.00	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2033 8/15/2033 8/15/2033 8/15/2033	856,102 5,340 109,114 298,134 705,000 955,000 3,001,000	869,020 5,456 109,361 296,993 697,730 945,152 2,970,054
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August)	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00 6.00 6.00 6.00	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2033	856,102 5,340 109,114 298,134 705,000 955,000 3,001,000 6,860,000	869,020 5,456 109,361 298,993 697,730 945,152 2,970,054 6,789,260
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00 6.00 6.00 6.00 6.00 5.00	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2033	856,102 5,340 109,114 298,134 705,000 955,000 3,001,000 6,860,000 (8,000,000)	869,020 5,456 109,361 298,993 697,730 945,152 2,970,054 6,789,260 (7,495,000)
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00 6.00 6.00 6.00 5.00 5.00	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2033	856,102 5,340 109,114 298,134 705,000 955,000 3,001,000 6,860,000 (8,000,000) 2,000,000	869,020 5,456 109,361 298,993 697,730 945,152 2,970,054 6,789,260 (7,495,000) 1,873,750
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00 6.00 6.00 6.00 6.00 5.00	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2033	856,102 5,340 109,114 298,134 705,000 955,000 3,001,000 6,860,000 (8,000,000)	869,020 5,456 109,361 298,993 697,730 945,152 2,970,054 6,789,260 (7,495,000)
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00 6.00 6.00 6.00 5.00 5.00 5.00	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2036 8/15/2036	856,102 5,340 109,114 298,134 705,000 955,000 3,001,000 6,860,000 (8,000,000) 2,000,000 5,073,000	869,020 5,456 109,361 298,993 697,730 945,152 2,970,054 6,789,260 (7,495,000) 1,873,750 4,752,767
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August)	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00 6.00 6.00 6.00 5.00 5.00 5.00 5.00	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2036 8/15/2036 8/15/2036 8/15/2036	856,102 5,340 109,114 298,134 705,000 955,000 3,001,000 6,860,000 (8,000,000) 2,000,000 5,073,000 27,000,000	869,020 5,456 109,361 298,993 697,730 945,152 2,970,054 6,789,260 (7,495,000) 1,873,750 4,752,767 26,029,674
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August)	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00 6.00 6.00 6.00 5.00 5.00 5.00 5.50 5.5	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2036 8/15/2036 8/15/2037 8/15/2037	856,102 5,340 109,114 298,134 705,000 955,000 3,001,000 6,860,000 (8,000,000) 2,000,000 5,073,000 27,000,000 1,632,000	869,020 5,456 109,361 298,993 697,730 945,152 2,970,054 6,789,260 (7,495,000) 1,873,750 4,752,767 26,029,674 1,573,349
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August) Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties August)	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	7.10 7.04 6.50 6.11 5.91 6.00 6.00 6.00 6.00 5.00 5.00 5.00 5.00	4/1/2024 10/1/2026 1/1/2029 9/15/2030 5/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2033 8/15/2036 8/15/2036 8/15/2036 8/15/2036	856,102 5,340 109,114 298,134 705,000 955,000 3,001,000 6,860,000 (8,000,000) 2,000,000 5,073,000 27,000,000	869,020 5,456 109,361 298,993 697,730 945,152 2,970,054 6,789,260 (7,495,000) 1,873,750 4,752,767 26,029,674

Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles July)	Aaa	6.00	7/15/2034	12,900,000	12,779,063
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles July)	Aaa	6.00	7/15/2034	1,000,000	990,625
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles July)	Aaa	6.00	7/15/2034	1,000,000	990,625
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles July)	Aaa	6.00	7/15/2034	1,000,000	990,625
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (setties July)	Aaa	6.00	7/15/2034	4,000,000	3,962,500
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles July)				4,300,000	
	Aaa	6.00	7/15/2034		4,259,688
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles July)	Aaa	5.50	7/1/2037	985,000	949,909
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles July)	Aaa	5.50	7/1/2037	2,080,000	2,005,900
Federal Home Loan Mortgage Corp. 30-Year TBA (settles July)	Aaa	5.00	7/1/2037	1,295,000	1,213,658
Federal Home Loan Montgage Corp. 30-Year TBA (settles July)	Aaa	5.00	7/1/2037	16,000,000	14,995,008
Federal Home Loan Mortgage Corp. 30-Year TBA (settles July)	Aaa	5.00	7/1/2037	11,165,000	10,463,704
Federal Home Loan Mortgage Corp. Gold					
	Aaa	5.50	3/1/2011	62,731	62,418
Federal Home Loan Mongage Corp. Gold	Aaa	5.50	5/1/2011	29,975	29,846
Federal Home Loan Mongage Corp. Gold	Aaa	5.00	5/1/2013	334,073	329,951
Federal Home Loan Mortgage Corp. Gold	Aaa	5.00	5/1/2013	2,004,439	1,979,704
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	8/1/2013	4,319	4,361
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	12/1/2013	32,317	32,614
Federal Home Loan Mortgage Corp. Gold			2/1/2014		
	Aaa	6.00		13,379	13,497
Federal Home Loan Mongage Corp. Gold	Aaa	6.00	3/1/2014	86,717	87,477
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	7/1/2014	11,776	11,842
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	7/1/2014	457,267	459,851
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	5/1/2016	9,916	9,972
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	5/1/2016	46,305	46,565
Federal Home Loan Mortgage Corp. Gold					
Federal Home Loan Mongage Colp. Gold	Aaa	6.00	5/1/2016	56,878	57,197
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	5/1/2016	93,237	93,769
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	7/1/2016	133,347	134,095
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	7/1/2016	200,258	201,381
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	9/1/2016	49,285	49,561
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	9/1/2016	209,205	210,379
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	10/1/2016	113,008	113,648
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	11/1/2016	302,304	304,000
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	2/1/2017	118,693	119,359
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	2/1/2017	2,997,915	3,014,769
Federal Home Loan Mortgage Corp, Gold	Aaa	6.00	3/1/2017	76,054	76,481
Federal Home Loan Mortgage Corp. Gold				-	
	Aaa	6.00	3/1/2017	89,136	89,630
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	3/1/2017	94,754	95,279
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	3/1/2017	140,623	141,402
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	4/1/2017	14,247	14,326
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	5/1/2017	1,151,339	1,157,717
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	5/1/2017	1,502,289	1,510,612
Federal Home Loan Mortgage Corp. Gold					20,168
	Aaa	6.00	6/1/2017	20,057	
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	7/1/2017	26,493	26,641
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	7/1/2017	104,831	105,412
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	7/1/2017	115,988	116,639
Federal Home Loan Mortgage Corp. Gold	Aaa	5.50	10/1/2017	347,547	343,585
Federal Home Loan Mortgage Corp. Gold			11/1/2017		528,790
Federal Llows Loss Motores Osci Cold	Aaa	5.50		534,936	
Federal Home Loan Mortgage Corp. Gold	Aaa	5.50	11/1/2017	564,816	558,326
Federal Home Loan Mortgage Corp. Gold	Aaa	4.50	10/1/2018	50,148	47,799
Federal Home Loan Mortgage Corp. Gold	Aaa	4.50	10/1/2018	150,443	143,396
Federal Home Loan Mortgage Corp. Gold	Aaa	5.00	7/1/2020	737,208	713,005
Federal Home Loan Mortgage Corp. Gold	Aaa	5.00	7/1/2020	1,474,415	1,426,010
Federal Home Loan Montgage Corp. Gold					40,295
	Aaa	4.50	1/1/2021	42,436	
Federal Home Loan Montgage Corp. Gold	Aaa	4.50	3/1/2021	156,135	148,257
Federal Home Loan Mortgage Corp. Gold	Aaa	4.50	3/1/2021	676,586	642,446
Federal Home Loan Mortgage Corp. Gold	Aaa	7.65	5/1/2025	2,114,980	2,265,122
Federal Home Loan Mortgage Corp. Gold	Aaa	8.50	5/1/2025	88,143	94,345
Federal Home Loan Mortgage Corp. Gold	Aaa	8,50	7/1/2025	6,672	7,142
Federal Home Loan Mortgage Corp. Gold		8.50	9/1/2025	64,066	68,605
	Aaa				
Federal Home Loan Mortgage Corp. Gold	Aaa	8.50	1/1/2027	98,555	105,610
Federal Home Loan Mortgage Corp. Gold	Aaa	8.50	5/1/2027	391,979	419,994
Federal Home Loan Mortgage Corp. Gold	Aaa	8.50	11/1/2027	144,333	154,649
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	9/1/2028	13,753	14,495
Federal Home Loan Mortgage Corp. Gold	Aaa	6,00	3/1/2029	8,768	8,754
Federal Home Loan Mortgage Corp. Gold				34,928	34,862
	Aaa	6.00	3/1/2029		
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	3/1/2029	1,021,874	1,019,942
Federal Home Loan Mongage Corp. Gold	Aaa	6,00	4/1/2029	2,165	2,161
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	4/1/2029	4,719	4,710
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	4/1/2029	44,685	44,601
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	6/1/2029	3,305	3,299
Federal Home Loan Mortgage Corp. Gold	Aaa	6.50	6/1/2029	625,164	638,637
Federal Home Loan Mortgage Corp. Gold	Aaa	6,50	7/1/2029	406	415
Federal Home Loan Mortgage Corp. Gold	Aaa	7.00	10/1/2029	89,360	92,388
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	10/1/2029	1,052	1,109
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	11/1/2029	13,814	14,555
Federal Home Loan Mortgage Corp. Gold			12/1/2029	79,073	84,720
	Aaa	8.50			
Federal Home Loan Mortgage Corp. Gold	Aaa	7.50	1/1/2030	2,075	2,169
Federal Home Loan Mortgage Corp. Gold	Аза	8.50	2/1/2030	44,217	47,327
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	3/1/2030	969	1,022
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	4/1/2030	1,547	1,630
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	4/1/2030	1,769	1,865
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	4/1/2030	1,777	1,873
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	4/1/2030	3,059	3,225

Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	4/1/2030	3,500	3,689
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	4/1/2030	6,303	6,643
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	4/1/2030	7,300	7,694
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	4/1/2030	11,520	12,142
Federal Home Loan Mortgage Corp. Gold		8.00	4/1/2030	-	
	Aaa			12,727	13,414
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	4/1/2030	131,407	138,504
Federal Home Loan Mortgage Corp. Gold	Aaa	8.50	4/1/2030	36,004	38,537
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	5/1/2030	4,033	4,251
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	5/1/2030	5,723	6,032
Federal Home Loan Mortgage Corp. Gold	Aaa	8.D0	5/1/2030	13,821	14,568
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	5/1/2030	18,093	19,070
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	5/1/2030	31,980	33,707
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	5/1/2030	60,701	63,980
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	6/1/2030	29,350	30,914
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	6/1/2030	58,866	62,045
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	7/1/2030	336	
					354
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	7/1/2030	1,816	1,914
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	7/1/2030	28,345	29,876
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	7/1/2030	55,507	58,504
Federal Home Loan Mortgage Corp. Gold	Aaa	7.50	8/1/2030	34,024	35,516
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	8/1/2030	1,958	2,064
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	8/1/2030	-	
•••				10,232	10,785
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	B/1/2030	13,883	14,633
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	8/1/2030	24,019	25,316
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	8/1/2030	37,749	39,788
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	9/1/2030	1 ,721	1,814
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	9/1/2030	2,536	2,673
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	9/1/2030	·	
				7,654	8,067
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	10/1/2030	30,811	32,475
Federal Home Loan Mortgage Corp. Gold	Aaa	8.50	10/1/2030	12,04 1	12,888
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	11/1/2030	2,041	2,151
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	11/1/2030	4,693	4,947
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	12/1/2030	13,447	14,174
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	1/1/2031	21,954	23,139
Federal Home Loan Mortgage Corp. Gold	Aaa	8,00	3/1/2031	3,206	3,377
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	4/1/2031	90,860	95,795
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	6/1/2031	5,454	5,750
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	6/1/2031	8,116	8,554
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	7/1/2031	1,949	2,055
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	7/1/2031	72,763	76,716
Federal Home Loan Mortgage Corp. Gold	Aaa	7.00	9/1/2031	59,765	61,788
Federal Home Loan Mortgage Corp. Gold	Aaa	7.50	9/1/2031	69,223	72,260
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	9/1/2031	16,616	17,519
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	9/1/2031	26,558	28,001
Federal Home Loan Mortgage Corp. Gold					
	Aaa	6.00	10/1/2031	69,859	69,694
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	10/1/2031	40,126	42,306
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	10/1/2031	85,050	89,669
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	11/1/2031	73,805	73,630
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	11/1/2031	165,911	165,518
Federal Home Loan Mortgage Corp. Gold	Aaa	00.8	11/1/2031	49,132	51,800
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	11/1/2031	89,110	93,951
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	12/1/2031	7,703	8,122
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	1/1/2032	491,600	490,438
Federal Home Loan Mortgage Corp. Gold	Aaa	7,00	4/1/2032	572,492	591,869
Federal Home Loan Mortgage Corp. Gold	Aaa	7.00	4/1/2032	937,072	968,789
Federal Home Loan Mortgage Corp. Gold	Aaa	7.50	6/1/2032	5,896	6,139
Federal Home Loan Mortgage Corp. Gold	Aaa	7,00	7/1/2032	579,970	599,601
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	10/1/2032	2,971	2,962
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	10/1/2032	582,559	580,802
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	11/1/2032	208,878	208,247
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	11/1/2032	335,859	335,067
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	12/1/2032	60,742	60,559
					-
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	3/1/2033	749,568	747,307
Federal Home Loan Mortgage Corp. Gold	Aaa	5.00	7/1/2033	689,092	649,304
Federal Home Loan Mortgage Corp. Gold	Aaa	5.00	7/1/2033	2,756,839	2,597,659
Federal Home Loan Mortgage Corp. Gold	Aaa	5.00	11/1/2033	95,873	90,337
Federal Home Loan Mortgage Corp. Gold 15-Year TBA (settles July)	Aaa	4.50	7/15/2019	(2,200,000)	(2,087,936)
Federal Home Loan Mortgage Corp. Gold 15-Year TBA (settles July)	Aaa	5.00	7/1/2022	1,000,000	966,250
Federal Home Loan Mortgage Corp. Gold 15-Year TBA (settles July)	Aaa	5.00	7/2/2022	17,000,000	16,426,250
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5,50	6/15/2015	965,292	962,058
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.50	6/15/2015	4,164,543	4,150,592
Federal Home Loan Mortgage Corp. Multiclass	Aaa	6.00	3/15/2016	1,789,432	1,804,356
		5.00			132,241
Federal Home Loan Mortgage Corp. Multiclass	Aaa		9/15/2017	132,465	
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	12/15/2017	1,440,000	1,397,560
Federal Home Loan Mortgage Corp. Multiclass	Aaa	4.50	2/15/2018	745,024	720,818
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	3/15/2018	652,576	652,761
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	3/15/2018	5,199,918	4,969,447
	Aaa	5.00	4/15/2018	1,867,480	1,780,538
Federal Home Loan Mortgage Corp. Multiclass	nad	0.00	-+/ (0/ZV 0	1,007,400	1,100,000
Federal Home Loan Mortgage Corp. Multiclass		E 20	4/4 5/00 4 5	7 000 000	0 074 400
	Aaa	5.00	4/15/2018	7,000,000	6,674,108
Federal Home Loan Mortgage Corp. Multiclass		5.00 5.67	4/15/2018 6/15/2018	7,000,000 618,008	619,063
Federal Home Loan Mortgage Corp. Multiclass Federal Home Loan Mortgage Corp. Multiclass	Aaa				
	Aaa Aaa	5.67	6/15/2018	618,008	619,063

Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.75	12/15/2018	579,583	574,624
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.47	7/15/2019	700,000	699,398
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.47	7/15/2019	1,000,000	999,140
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.47	7/15/2019	3,100,000	3,097,334
Federal Home Loan Mortgage Corp. Multiclass					
	Aaa	5.47	7/15/2019	4,400,000	4,396,216
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.76	7/15/2019	500,000	499,570
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.76	7/15/2019	2,800,000	2,797,592
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.47	8/15/2019	4,700,000	4,696,287
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.47	8/15/2019	20,000,000	19,984,200
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.76	8/15/2019	2,200,000	2,198,262
Federal Home Loan Mortgage Corp. Multidass					
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.76	8/15/2019	12,600,000	12,590,046
	Aaa	4.50	10/15/2019	2,000,000	1,850,848
Federal Home Loan Mortgage Corp. Multiclass	Aaa	4.50	10/15/2019	7,000,000	6,477,968
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	2/15/2020	629,894	618,288
Federal Home Loan Mortgage Corp. Multiclass	Aaa	8.60	6/15/2021	556,529	555,383
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	5/15/2022	665,543	651,360
Federal Home Loan Mortgage Corp. Multiclass					
	Aaa	5.00	5/15/2022	1,736,326	1,726,589
Federal Home Loan Mortgage Corp. Multiclass	Aaa	6.50	11/15/2022	49,000	47 ,77 7
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.50	11/15/2022	4,000,000	3,900,132
Federal Home Loan Morigage Corp. Multiclass	Aaa	4.50	10/15/2023	1,050,000	949,512
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	7/15/2024	675,794	670,669
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	7/15/2024	3,378,969	3,353,343
Federal Home Loan Mortgage Corp. Multiclass					
	Aaa	5.50	5/15/2026	728,098	720,581
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	2/15/2030	6,233,000	5,975,459
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.50	8/15/2030	4,128	4,006
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5,50	8/15/2030	4,458	4,327
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.50	8/15/2030	18,326	17,787
Federal Home Loan Mortgage Corp. Mulliclass	Aaa	6.00	8/15/2030	149,041	149,392
Federal Home Loan Mortgage Corp. Multiclass				-	
	Aaa	6.00	8/15/2030	630,079	631,563
Federal Home Loan Mongage Corp. Multiclass	Aaa	5.96	12/15/2030	193,818	194,258
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.96	1 2/1 5/2030	969,092	971,290
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	9/15/2031	276,000	261,447
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	9/15/2031	1,175,000	1,113,043
Federal Home Loan Mortgage Corp. Multiclass					
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	2/15/2032	105,000	98,566
	Aaa	5.00	2/15/203 2	446,000	418,671
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	3/15/2032	625,000	583,824
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	3/15/2032	2,653,000	2,478,218
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	4/15/2032	259,000	247,062
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5,00	4/15/2032	1,102,000	1,051,208
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	6/15/2032		-
Federal Home Loan Mortgage Corp. Multiclass				1,226,000	1,163,742
	Aaa	5.00	6/15/2032	2,453,000	2,328,434
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	8/15/2032	346,000	328,250
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	8/15/2032	1,471,000	1,395,535
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.58	8/15/2032	4,593,876	4,560,532
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.58	8/15/2032	4,895,069	4,859,539
Federal Home Loan Mortgage Corp. Multiclass	Aaa	6.00	8/15/2032	2,003,193	1,920,405
Federal Home Loan Mortgage Corp. Multiclass					-
	Aaa	5.50	9/15/2032	286,000	277,101
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.50	9/15/2032	1,215,000	1,177,195
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	12/15/2032	502,0 00	476,166
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	12/15/2032	2,133,000	2,023,229
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.50	7/15/2033	286,000	278,034
Federal Home Loan Morigage Corp. Multiclass	Aaa	5.50	7/15/2033	658,629	655,063
Federal Home Loan Mortgage Corp. Multiclass					
	Aaa	5.50	7/15/2033	1,215,000	1,181,157
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.50	7/15/2033	2,910,222	2,894,463
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.50	10/15/2033	1,209,969	1,203,133
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.50	10/15/2033	5,843,893	5,810, 8 75
Federal Home Loan Mortgage Corp. Multiclass	Aaa	6.50	7/15/2036	9,480,000	9,807,382
Federal Home Loan Mortgage Corp. Multiclass	Aaa	6.50	10/25/2043	429,380	434,956
Federal Home Loan Mortgage Corp. Multiclass					
	Aaa	6.50	10/25/2043	2,029,798	2,056,157
Federal Home Loan Mortgage Corp. Multiclass Floating Rate	Aaa	5.47	10/15/2020	700,000	699,342
Federal Home Loan Mortgage Corp. Multiclass Floating Rate	Aaa	5.47	10/15/2020	3,100,000	3,097,086
Federal Home Loan Mortgage Corp. Multiclass Floating Rate	Aaa	5.47	10/15/2020	6,300,000	6,294,078
Federal Home Loan Mortgage Corp. Multiclass Floating Rate	Aaa	5.47	10/15/2020	26,700,000	26,674,902
Federal Home Loan Mortgage Corp. Multiclass Floating Rate	Aaa	5.76	10/15/2020	2,900,000	2,897,274
Federal Home Loan Mortgage Corp. Multiclass Floating Rate	Aaa	5.76	10/15/2020	17,100,000	17,083,926
				•	
Federal National Mortgage Association	Aaa	5.50	4/1/2009	13,999	13,957
Federal National Mortgage Association	Aaa	6.50	5/1/2009	333	336
Federal National Mortgage Association	Aaa	6.50	10/1/2010	814	826
Federal National Mortgage Association	Aaa	6.50	12/1/2010	4,133	4,197
Federal National Mortgage Association	Aaa	11.50	3/1/2011	474	489
Federal National Mortgage Association					4,477,073
	Aaa	6.36	4/1/2011	4,373,491	
Federal National Mortgage Association	Aaa	7.00	5/1/2011	259,529	263,348
Federal National Mortgage Association	Aaa	11.00	5/1/2011	76,290	80,340
Federal National Mortgage Association	Aaa	11.50	8/1/2011	10,552	10,892
Federal National Mortgage Association	Aaa	5.50	9/1/2011	17,059	17,009
Federal National Mortgage Association	Aaa	13.25	9/1/2011	6,785	7,654
				58,839	65,234
Federal National Mortgage Association	Aaa	12.75	10/1/2011		
Federal National Mortgage Association	Aaa	5.80	11/1/2011	636,136	643,244
Federal National Mortgage Association	Aaa	5.80	11/1/2011	2,417,318	2,444,329
Federal National Mortgage Association	Aaa	5.93	11/1/2011	4,299,966	4,366,057
Federal National Mortgage Association	Aaa	5.51	12/1/2011	1,194,429	1,193,151
		5.61	12/1/2011	246,762	248,761
Federal National Mortgage Association	Aaa				

Federal National Morlgage Association	Aaa	5.61	12/1/2011	881,293	888,431
Federal National Mortgage Association			12/1/2011		
Federal National Mortgage Association	Aaa	7.00		574,184	582,630
	Aaa	15,75	12/1/2011	12,929	14,748
Federal National Mortgage Association	Aaa	5.91	2/1/2012	315,027	319,873
Federal National Mortgage Association	Aaa	5.91	2/1/2012	1,216,542	1,235,254
Federal National Mortgage Association	Aaa		5/1/2012		
		10,50		39,298	42,741
Federal National Mortgage Association	Aaa	6.11	7/1/2012	240,572	247,353
Federal National Mortgage Association	Aaa	6.11	7/1/2012	1,066,884	1,096,956
Federal National Mortgage Association	Aaa	14.75	8/1/2012	43,796	49,591
Federal National Mortgage Association					
	Aaa	15.75	8/1/2012	38,735	44,419
Federal National Mortgage Association	Aaa	16.00	9/1/2012	1,127	1,300
Federal National Mortgage Association	Aaa	16.00	9/1/2012	10,985	12,708
Federal National Mortgage Association				-	
	Aaa	16.00	9/1/2012	16,408	18,627
Federal National Mortgage Association	Aaa	6.50	12/1/2012	5,135	5,254
Federal National Mortgage Association	Aaa	6.50	2/1/2013	13,652	13,970
Federal National Mortgage Association	Aaa	6.50	2/1/2013	24,524	25,095
Federal National Mortgage Association					
	Aaa	6.50	2/1/2013	56,353	57,664
Federal National Mortgage Association	Aaa	5.50	3/1/2013	182,690	181,460
Federal National Mortgage Association	Aaa	6.50	3/1/2013	48,819	49,954
Federal National Mortgage Association	Aaa	5.50	4/1/2013	89,626	89,023
Federal National Mortgage Association	Aaa	6.50	4/1/2013	1,000	1,023
Federal National Mortgage Association	Aaa	6.50	4/1/2013	5,369	5,494
Federal National Mortgage Association	Aaa	6.50	5/1/2013	4,000	4,093
Federal National Mortgage Association					
	Aaa	6.50	7/1/2013	61,151	62,573
Federal National Mortgage Association	Aaa	5.50	9/1/2013	3,879	3,853
Federal National Mortgage Association	Aaa	5.50	10/1/2013	33,566	33,340
Federal National Mortgage Association	Aaa	5.50	11/1/2013	162,854	161,758
Federal National Mortgage Association	Aaa	10.50	11/1/2013	14,406	15,827
Federal National Mortgage Association	Aaa	5,50	12/1/2013	272,636	270,801
Federal National Mortgage Association	Aaa	5.50	12/1/2013	500,042	496,677
Federal National Mortgage Association					
	Aaa	5.50	2/1/2014	73,276	72,782
Federal National Mortgage Association	Aaa	5.50	2/1/2014	1,879,870	1,867,219
Federal National Mortgage Association	Aaa	5.50	3/1/2014	114,499	113,578
Federal National Mortgage Association	Aaa	5.50	3/1/2014	214,540	212,813
Federal National Mortgage Association	Aaa	10.50	3/1/2014	687	717
Federal National Mortgage Association	Aaa	4.00	4/1/2014	532,619	510,735
Federal National Mortgage Association	Aaa	4.00	4/1/2014	2,130,477	2,042,942
Federal National Mortgage Association					
	Aaa	5.50	5/1/2014	21,773	21,598
Federal National Mortgage Association	Aaa	5.50	7/1/2014	1,123,390	1,115,829
Federal National Mortgage Association	Aaa	6.50	12/1/2014	1,534,796	1,570,492
Federal National Mortgage Association	Aaa	11.50	1/1/2015	14,157	15,272
Federal National Mortgage Association	Aaa	7.00	2/1/2015	379,539	391,228
Federal National Mortgage Association	Aaa	4.75	3/1/2015	2,900,000	2,726,125
Federal National Mortgage Association	Aaa	7.00	3/1/2015	566,395	583,592
Federal National Mortgage Association					
	Aaa	6.50	6/1/2015	1,950,206	1,995,840
Federal National Mortgage Association	Aaa	5.50	8/1/2015	117,944	117,150
Federal National Mortgage Association	Aaa	5,50	8/1/2015	630,741	626,496
Federal National Mortgage Association	Aaa	10.50	8/1/2015	10,189	11,286
Federal National Mortgage Association	Aaa	11.50	11/1/2015	22,689	24,476
Federal National Mortgage Association	Aaa	11.50	1/1/2016	338	355
Federal National Mortgage Association	Aaa	6.00	4/1/2016	16,671	16,771
Federal National Mortgage Association					
	Aaa	6,00	4/1/2016	99,448	100,050
Federal National Mongage Association	Aaa	10.50	4/1/2016	51,909	56,285
Federal National Mortgage Association	Aaa	5,50	5/1/2016	252,209	249,460
Federal National Mortgage Association	Aaa	6.00	5/1/2016	83,838	84,337
Federal National Morlgage Association					
	Aaa	6.00	5/1/2016	87,044	87,563
Federal National Mortgage Association	Aaa	6.00	5/1/2016	118,582	119,288
Federal National Mortgage Association	Aaa	5.50	6/1/2016	101,117	100,015
Federal National Mortgage Association	Aaa	6.00	6/1/2016	144,257	145,117
Federal National Mortgage Association				45,698	45,200
	Aaa	5.50	7/1/2016		
Federal National Mortgage Association	Aaa	5.50	7/1/2016	134,146	132,683
Federal National Mortgage Association	Аза	5.50	7/1/2016	153,761	152,085
Federal National Mortgage Association	Aaa	5.50	7/1/2016	183,581	181,580
Federal National Mortgage Association	Aaa	6.00	7/1/2016	23,959	24,101
Federal National Mortgage Association	Aaa	6.00	7/1/2016	72,688	73,122
Federal National Mortgage Association	Aaa	5.50	8/1/2016	93,827	92,804
Federal National Mortgage Association		6.00	8/1/2016	80,960	81,443
	Aaa				
Federal National Mortgage Association	Aaa	6.00	8/1/2016	81,127	81,610
Federal National Mortgage Association	Aaa	6.00	8/1/2016	128,259	129,024
Federal National Mortgage Association	Aaa	6.00	8/1/2016	150,241	151,136
Federal National Mortgage Association				33,872	34,074
	Aaa	6,00	9/1/2016	•	
Federal National Mortgage Association	Aaa	6.00	9/1/2016	57,005	57,345
Federal National Mortgage Association	Aaa	6.00	9/1/2016	73,816	74,256
Federal National Mortgage Association		6.50	9/1/2016	224,631	229,557
	Aaa				
Federal National Mortgage Association	Aaa	6.00	10/1/2016	50,672	50,974
Federal National Mortgage Association	Aaa	6.00	10/1/2016	57,574	57,917
Federal National Mortgage Association	Aaa	6.00	10/1/2016	76,560	77,016
Federal National Mortgage Association	Aaa	6.00	10/1/2016	98,373	98,959
Federal National Mortgage Association	Aaa	5,50	11/1/2016	13,112	12,969
Federal National Mortgage Association	Aaa	5.50	11/1/2016	25,851	25,570
Federal National Mortgage Association	Aaa	5.50	11/1/2016	36,676	36,347
Federal National Mortgage Association	Aaa	5.50	11/1/2016	80,997	80,114

Federal National Mortgage Association	Aaa	5.50	11/1/2016	653,448	646,325
Federal National Mortgage Association	Aaa	6.00	11/1/2015	32,022	32,213
Federal National Mortgage Association	Aaa	6.00	11/1/2016	78,702	79,171
Federal National Mortgage Association					
· · ·	Aaa	5.50	12/1/2016	23,565	23,308
Federal National Mortgage Association	Aaa	5.50	12/1/2016	26,926	26,633
Federal National Mortgage Association	Aaa	5.50	12/1/2016	30,650	30,316
Federal National Mortgage Association	Aaa	5,50	12/1/2016	36,351	35,955
Federal National Mortgage Association	Aaa	5.50	12/1/2016	41,952	41,495
Federal National Mortgage Association	Aaa	5.50	12/1/2016	57,475	56,848
Federal National Mortgage Association	Aaa	5.50	12/1/2016	73,925	73,119
Federal National Mortgage Association	Aaa	5.50	12/1/2016		
				105,468	104,319
Federal National Mortgage Association	Aaa	5.50	12/1/2016	110,158	108,957
Federal National Mortgage Association	Aaa	5.50	12/1/2016	127,213	125,827
Federal National Mortgage Association	Aaa	5.50	12/1/2016	129,617	128,204
Federal National Mortgage Association	Aaa	5.50	12/1/2016	192,178	190,083
Federal National Mortgage Association	Aaa	5.50	12/1/2016	230,555	228,042
Federal National Mortgage Association	Aaa	6.00	12/1/2016	110,852	111,513
Federal National Mortgage Association	Aaa	5.50	1/1/2017		
				5,389	5,330
Federal National Mortgage Association	Aaa	5.50	1/1/2017	11,357	11,231
Federal National Mortgage Association	Aaa	5.50	1/1/2017	12,539	12,402
Federal National Mortgage Association	Aaa	5.50	1/1/2017	13,925	13,770
Federal National Mortgage Association	Aaa	5.50	1/1/2017	19,354	19,138
Federal National Mortgage Association	Aaa	5.50	1/1/2017	31,203	30,855
Federal National Mortgage Association	Aaa	5.50	1/1/2017	34,797	34,418
Federal National Mortgage Association	Aaa	5.50		34,857	
Federal National Mortgage Association			1/1/2017		34,477
••	Aaa	5.50	1/1/2017	52,127	51,546
Federal National Mortgage Association	Aaa	5.50	1/1/2017	57,249	56,625
Federal National Mortgage Association	Aaa	5.50	1/1/2017	63,554	63,126
Federal National Mortgage Association	Aaa	5.50	1/1/2017	102,799	101,678
Federal National Mortgage Association	Aaa	5.50	1/1/2017	123,599	122,222
Federal National Mortgage Association	Aaa	5.50	1/1/2017	157,154	155,441
Federal National Mortgage Association	Aaa	5.50	1/1/2017	158,786	157,055
Federal National Mortgage Association					
	Aaa	5,50	1/1/2017	162,075	160,308
Federal National Mortgage Association	Aaa	5.50	1/1/2017	165,488	163,684
Federal National Mortgage Association	Aaa	5.50	1/1/2017	180,450	178,483
Federal National Mortgage Association	Aaa	5.50	1/1/2017	223,101	220,616
Federal National Mortgage Association	Aaa	5.50	1/1/2017	230,383	227,872
Federal National Mortgage Association	Aaa	5.50	1/1/2017	276,493	273,480
Federal National Mortgage Association	Aaa	5.50	1/1/2017		288,244
Federal National Mortgage Association				291,420	
	Aaa	5.50	1/1/2017	571,705	565,473
Federal National Mortgage Association	Aaa	6.00	1/1/2017	40,812	41,055
Federal National Mortgage Association	Aaa	6.50	1/1/2017	4,978,948	5,094,907
Federal National Mortgage Association	Aaa	5.50	2/1/2017	3,652	3,612
Federal National Mortgage Association	Aaa	5.50	2/1/2017	12,357	12,220
Federal National Mortgage Association	Aaa	5.50	2/1/2017	19,992	19,770
Federal National Mortgage Association	Aaa	5.50	2/1/2017	39,931	39,486
Federal National Mortgage Association					
	Aaa	5.50	2/1/2017	60,681	60,020
Federal National Mortgage Association	Aaa	5.50	2/1/2017	94,546	93,515
Federal National Mortgage Association	Aaa	5.50	2/1/2017	123,497	122,121
Federal National Mortgage Association	Aaa	5,50	2/1/2017	146,846	145,210
Federal National Mortgage Association	Aaa	5.50	2/1/2017	159,904	158,123
Federal National Mortgage Association	Aaa	5.50	2/1/2017	178,838	176,845
Federal National Mortgage Association	Aaa	5.50	2/1/2017	255,063	252,221
Federal National Mortgage Association	Aaa	6.00	2/1/2017	211,501	212,761
Federal National Mortgage Association		5.50	3/1/2017	8,236	8,144
	Aaa				
Federal National Mortgage Association	Aaa	5.50	3/1/2017	16,376	16,193
Federal National Mortgage Association	Aaa	5.50	3/1/2017	24,397	24,125
Federal National Mortgage Association	Aaa	5.50	3/1/2017	115,955	114,663
Federal National Mortgage Association	Aaa	5.50	3/1/2017	183,273	181,232
Federal National Mortgage Association	Aaa	5.50	3/1/2017	187,435	185,347
Federal National Mortgage Association	Aaa	5,50	3/1/2017	257,714	254,905
Federal National Mortgage Association	Aaa	5.50	3/1/2017	321,525	317,943
Federal National Mortgage Association	Aaa	5.00	3/1/2017	110,572	111,231
Federal National Mortgage Association		6.00	3/1/2017	191,151	192,279
	Aaa				453,286
Federal National Mortgage Association	Aaa	6.00	3/1/2017	450,627	•
Federal National Mortgage Association	Aaa	6.00	3/1/2017	1,812,104	1,828,449
Federal National Mortgage Association	Aaa	5.50	4/1/2017	9,634	9,724
Federal National Mortgage Association	Aaa	5,50	4/1/2017	32,585	32,222
Federal National Mortgage Association	Aaa	5.50	4/1/2017	34,174	33,793
Federal National Mortgage Association	Aaa	5.50	4/1/2017	42,936	42,457
Federal National Mortgage Association	Aaa	5.50	4/1/2017	166,536	164,681
Federal National Mortgage Association		5.50	4/1/2017	168,386	166,510
	Aaa				
Federal National Mortgage Association	Aaa	5.50	4/1/2017	216,280	213,871
Federal National Mortgage Association	Aaa	5.50	5/1/2017	6,727	6,652
Federal National Mortgage Association	Aaa	5,50	5/1/2017	12,595	12,454
Federal National Mortgage Association	Aaa	5.50	5/1/2017	13,038	12,892
Federal National Mortgage Association	Aaa	5.50	5/1/2017	14,829	14,663
Federal National Mortgage Association	Aaa	5.50	5/1/2017	15,324	15,154
Federal National Mortgage Association	Aaa	5.50	5/1/2017	173,832	171,896
Federal National Mongage Association					252,591
	Aaa	5.50	5/1/2017	255,437	
Federal National Mortgage Association	Aaa	6.00	5/1/2017	11,566	11,635
Federal National Mortgage Association	Aaa	6.00	5/1/2017	34,476	34,680

Federal National Mortgage Association	Aaa	6.00	5/1/2017	41,368	41,613
Federal National Mortgage Association	Aaa	6.00	5/1/2017	109,212	109,856
Federal National Mortgage Association	Aaa	6.00	5/1/2017	116,465	117,152
Federal National Mortgage Association	Aaa	6.00	5/1/2017	153,461	154,367
Federal National Mortgage Association					
	Aaa	6.00	5/1/2017	2,004,344	2,016,170
Federal National Mortgage Association	Aaa	6.50	5/1/2017	1,033,394	1,056,055
Federal National Montgage Association	Aaa	6,50	5/1/2017	4,377,276	4,473,265
Federal National Mortgage Association	Aaa	5,50	6/1/2017	13,663	13,511
Federal National Mortgage Association	Aaa	6.00	6/1/2017	44,886	45,150
Federal National Mortgage Association	Aaa	6.50	6/1/2017	1,514,604	1,547,137
Federal National Mortgage Association					
	Aaa	5.50	7/1/2017	8,651	8,554
Federal National Morigage Association	Aaa	5.50	7/1/2017	43,825	43,337
Federal National Mortgage Association	Aaa	5.50	7/1/2017	79,060	78,198
Federal National Mortgage Association	Aaa	5,50	7/1/2017	309,041	305,598
Federal National Mortgage Association	Aaa	5.50	7/1/2017	10,902,288	10,783,454
Federal National Mortgage Association	Aaa	6.00	7/1/2017	264,826	266,405
Federal National Mortgage Association					
	Aaa	6.00	7/1/2017	769,933	774,524
Federal National Mortgage Association	Aaa	5,50	8/1/2017	38,133	37,708
Federal National Mortgage Association	Aaa	5.50	8/1/2017	50,466	49,904
Federal National Mortgage Association	Aaa	5.50	8/1/2017	88,834	87,844
Federal National Mortgage Association	Aaa	5.50	8/1/2017	89,228	88,234
Federal National Mortgage Association	Aaa	5.50	8/1/2017	95,181	94,121
Federal National Mortgage Association					
	Aaa	5.50	8/1/2017	108,152	106,947
Federal National Mortgage Association	Aaa	5.50	8/1/2017	287,381	284,179
Federal National Morigage Association	Aaa	5.50	9/1/2017	16,321	16,140
Federal National Mortgage Association	Aaa	5.50	9/1/2017	17,625	17,428
Federal National Mortgage Association	Aaa	5,50	9/1/2017	83,543	82,612
Federal National Morlgage Association	Aaa	5.50	9/1/2017	99,258	98,152
Federal National Mortgage Association					
Federal Mational Moltgage Association	Aaa	5.50	9/1/2017	182,102	180,073
Federal National Mortgage Association	Aaa	5.50	9/1/2017	186,553	184,475
Federal National Mortgage Association	Aaa	5.50	9/1/2017	233,262	230,662
Federal National Mortgage Association	Aaa	5.50	9/1/2017	307,350	303,926
Federal National Mortgage Association	Aaa	5.50	9/1/2017	1,680,830	1,662,106
Federal National Mortgage Association					
	Aaa	5.00	10/1/2017	176,037	170,753
Federal National Mortgage Association	Aaa	5.50	10/1/2017	5,658	5,595
Federal National Mortgage Association	Aaa	5,50	10/1/2017	8,347	8,254
Federal National Mortgage Association	Aaa	5,50	10/1/2017	23,896	23,630
Federal National Mortgage Association	Aaa	5.50	10/1/2017	165,424	163,581
Federal National Mortgage Association	Aaa	5.50	10/1/2017	170,122	168,226
Federal National Mortgage Association	Aaa	5.50	10/1/2017	178,022	
					176,038
Federal National Mortgage Association	Aaa	5.50	10/1/2017	192,993	190,843
Federal National Mortgage Association	Aaa	5.50	10/1/2017	196,788	194,596
Federal National Mortgage Association	Aaa	5.50	10/1/2017	210,098	207,758
Federal National Mortgage Association	Aaa	5.50	10/1/2017	213,270	210,894
Federal National Mortgage Association	Aaa	5,50	10/1/2017	275,428	272,360
Federal National Mortgage Association					
	Aaa	5.50	10/1/2017	315,847	312,329
Federal National Mortgage Association	Aaa	5.50	10/1/2017	383,003	378,736
Federal National Mortgage Association	Aaa	5.50	10/1/2017	512,111	506,403
Federal National Mortgage Association	Aaa	5.50	10/1/2017	984,782	973,812
Federal National Mortgage Association	Aaa	5.50	11/1/2017	18,511	18,304
Federal National Mortgage Association	A	5.50	11/1/2017	50,212	49,653
Federal National Mortgage Association	Aaa				
	Aaa	5.50	11/1/2017	112,530	111,277
Federal National Mortgage Association	Aaa	5.50	11/1/2017	152,962	151,257
Federal National Mortgage Association	Aaa	5.50	11/1/2017	167,955	166,083
Federal National Mortgage Association	Aaa	5.50	11/1/2017	179,738	177,735
Federal National Mortgage Association	Aaa	5.50	11/1/2017	277,219	274,131
Federal National Mortgage Association	Aaa	5.50	11/1/2017	339,029	335,252
Federal National Mortgage Association		5.50	11/1/2017	580,196	573,730
	Aaa				
Federal National Mortgage Association	Aaa	5.50	11/1/2017	779,341	770,659
Federal National Mortgage Association	Aaa	6.00	11/1/2017	25,456	25,608
Federal National Morigage Association	Aaa	5.00	12/1/2017	212,591	206,209
Federal National Mortgage Association	Aaa	5.00	12/1/2017	5,121,005	4,967,272
Federal National Mortgage Association	Aaa	5.50	12/1/2017	14,243	14,084
Federal National Mortgage Association	Aaa	5,50	12/1/2017	15,137	14,969
00					
Federal National Mortgage Association	Aaa	5.50	12/1/2017	16,044	15,865
Federal National Mortgage Association	Aaa	5,50	12/1/2017	37,082	36,669
Federal National Mortgage Association	Aaa	5.50	12/1/2017	44,549	44,052
Federal National Mortgage Association	Aaa	5,50	12/1/2017	44,556	44,059
Federal National Mortgage Association	Aaa	5.50	12/1/2017	47,706	47.175
Federal National Mortgage Association		5.50	12/1/2017	133,108	131,625
	Aaa				
Federal National Mortgage Association	Aaa	5.50	12/1/2017	151,683	149,994
Federal National Mortgage Association	Aaa	5,50	12/1/2017	168,950	167,068
Federal National Mortgage Association	Aaa	5.50	12/1/2017	172,168	170,250
Federal National Mortgage Association	Aaa	5.50	12/1/2017	188,431	186,332
Federal National Mortgage Association	Aaa	5.50	12/1/2017	268,564	265,572
Federal National Mortgage Association					
	Aaa	6.00	12/1/2017	4,087,879	4,112,243
Federal National Mortgage Association	Aaa	5.00	1/1/2018	94,714	91,871
Federal National Mortgage Association	Aaa	5.00	1/1/2018	161,247	156,406
Federal National Mortgage Association	Aaa	5.00	1/1/2018	223,153	216,454
Federal National Mortgage Association	Aaa	5.00	1/1/2018	223,547	216,836
Federal National Mortgage Association	Aaa	5.00	1/1/2018	387,437	375,804
••					
Federal National Morrgage Association	Aaa	5.00	1/1/2018	463,151	449,308

Federal National Mongage Association	Aaa	5.00	1/1/2018	553,830	537,204
Federal National Mortgage Association	Aaa	5.00	1/1/2018	744,289	721,942
Federal National Mortgage Association					
	Aaa	5.00	1/1/2018	1,627,234	1,578,376
Federal National Mortgage Association	Aaa	5.50	1/1/2018	8,285	8,193
Federal National Mortgage Association	Aaa	5,50	1/1/2018	82,653	81,732
Federal National Mortgage Association	Aaa	5.50	1/1/2018	123,922	122,541
Federal National Mongage Association	Aaa	5.50	1/1/2018	281,402	278,267
Federal National Mortgage Association					
	Aaa	5.50	1/1/2018	2,368,440	2,342,055
Federal National Mortgage Association	Aaa	6.00	1/1/2018	1,462,521	1,471,146
Federal National Mortgage Association	Aaa	5.00	2/1/2018	12,102	11,740
Federal National Mortgage Association	Aaa	5.00	2/1/2018	71,656	69,505
Federal National Mortgage Association	Aaa				
		5.50	2/1/2018	554,452	548,275
Federal National Mortgage Association	Aaa	5.00	3/1/2018	23,255	22,560
Federal National Mortgage Association	Aaa	5.00	3/1/2018	470,869	456,795
Federal National Mortgage Association	Aaa	5.50	3/1/2018	54,743	54,133
Federal National Mortgage Association	Aaa	5.50	3/1/2018	244,815	242,088
Federal National Mortgage Association	Aaa	5,50		•	
			3/1/2018	320,248	316,680
Federal National Mongage Association	Aaa	5.50	3/1/2018	377,598	373,484
Federal National Mortgage Association	Aaa	5.50	3/1/2018	381,704	377.451
Federal National Mortgage Association	Aaa	6.00	3/1/2018	3,580,592	3,601,932
Federal National Mortgage Association	Aaa	4.50	4/1/2018	82,983	79,070
Federal National Mortgage Association					
	Aaa	4.50	4/1/2018	373,426	355,815
Federal National Mortgage Association	Aaa	5.00	4/1/2018	115,956	112,490
Federal National Mortgage Association	Aaa	5.00	4/1/2018	162,877	158,009
Federal National Mortgage Association	Aaa	5.00	4/1/2018	1,078,462	1,046,227
Federal National Mortgage Association		5.50			
	Aaa		4/1/2018	31,100	30,753
Federal National Mortgage Association	Aaa	5.50	4/1/2018	39,413	38,967
Federal National Mortgage Association	Aaa	5.50	4/1/2018	46,849	46,327
Federal National Mortgage Association	Aaa	5.50	4/1/2018	912,994	902,623
Federal National Mortgage Association	Aaa	4.50	5/1/2018	40,245	38,347
Federal National Mortgage Association					
	Aaa	4.50	5/1/2018	46,428	44,238
Federal National Mortgage Association	Aaa	4.50	5/1/2018	47,371	45 ,137
Federal National Mortgage Association	Aaa	4.50	5/1/2018	48,874	46,569
Federal National Mortgage Association	Aaa	4.50	5/1/2018	57,146	54,461
Federal National Mortgage Association	Aaa	4.50	5/1/2018		
				99,135	94,459
Federal National Mortgage Association	Aaa	4.50	5/1/2018	101,027	96,263
Federal National Mortgage Association	Aaa	4.50	5/1/2018	126,661	120,687
Federal National Mortgage Association	Aaa	4.50	5/1/2018	181,105	172,564
Federal National Mortgage Association	Aaa	4.50	5/1/2018	200,900	191,425
Federal National Mortgage Association					
	Aaa	4.50	5/1/2018	208,927	199,074
Federal National Mortgage Association	Aaa	4.50	5/1/2018	213,173	203,120
Federal National Mortgage Association	Aaa	4.50	5/1/2018	219,935	209,563
Federal National Mortgage Association	Aaa	4,50	5/1/2018	400,018	381,225
Federal National Mortgage Association	Aaa	4.50	5/1/2018		
				446,106	425,068
Federal National Mortgage Association	Aaa	4,50	5/1/2018	454,624	433,184
Federal National Mortgage Association	Aaa	4.50	5/1/2018	569,974	543,091
Federal National Mortgage Association	Aaa	4.50	5/1/2018	904,050	861,415
Federal National Mortgage Association	Aaa	5.00	5/1/2018	18,173	17,629
Federal National Mortgage Association					
	Aaa	5.00	5/1/2018	118,950	115,380
Federal National Mortgage Association	Aaa	5.00	5/1/2018	2,185,584	2,120,257
Federal National Mortgage Association	Aaa	5.50	5/1/2018	57,133	56,486
Federal National Mortgage Association	Aaa	6.00	5/1/2018	3,723,811	3,746,016
Federal National Mortgage Association	Aaa	4.50	6/1/2018	29,966	28,552
Federal National Mortgage Association	Aaa	4.50	6/1/2018	42,194	40,204
Federal National Mortgage Association	Aaa	4.50	6/1/2018	43,395	41,351
Federal National Mortgage Association	Aaa	4.50	6/1/2018	43,395	41,351
Federal National Mortgage Association	Aaa	4.50	6/1/2018	44,446	42,350
Federal National Mortgage Association					
	Aaa	4.50	6/1/2018	44,446	42,350
Federal National Mortgage Association	Aaa	4.50	6/1/2018	46,516	44,322
Federal National Mortgage Association	Aaa	4.50	6/1/2018	49,943	47,588
Federal National Mortgage Association	Aaa	4.50	6/1/2018	54,299	51,738
Federal National Mortgage Association	Aaa	4.50	6/1/2018	96,265	91,725
Federal National Morigage Association	Aaa	4.50	6/1/2018	99,316	94,632
Federal National Mortgage Association	Аза	4.50	6/1/2018	104,963	100,013
Federal National Mortgage Association	Aaa	4.50	6/1/2018	104,963	100,013
Federal National Mortgage Association	Aaa	4,50	6/1/2018	114,768	109,356
Federal National Mortgage Association					
	Aaa	4.50	6/1/2018	189,874	180,919
Federal National Mortgage Association	Aaa	4.50	6/1/2018	209,322	199,451
Federal National Mortgage Association	Aaa	4.50	6/1/2018	224,747	214,148
Federal National Mongage Association	Aaa	4.50	6/1/2018	244,345	232,822
Federal National Mortgage Association	Aaa	4.50	6/1/2018	262,915	250,516
Federal National Mortgage Association	Aaa	4.50	6/1/2018	274,344	261,405
Federal National Mortgage Association	Aaa	4.50	6/1/2018	274,344	261,405
Federal National Mortgage Association	Aaa	4.50	6/1/2018	275,250	262,269
Federal National Mortgage Association	Aaa	4.50	6/1/2018	433,195	412,765
Federal National Mortgage Association					
	Aaa	4.50	6/1/2018	446,924	425,847
Federal National Mortgage Association	Aaa	4,50	6/1/2018	516,458	492,102
Federal National Mortgage Association	Aaa	4.50	6/1/2018	1,183,121	1,127,325
Federal National Mortgage Association	Aaa	4,50	6/1/2018	1,282,476	1,221,995
Federal National Mortgage Association		4.50	6/1/2018	1,962,274	1,869,733
	Aaa				
Federal National Montgage Association	Aaa	5.00	6/1/2018	56,127	54,449
Federal National Mortgage Association	Aaa	5.00	6/1/2018	130,294	126,400

Federal National Mortgage Association	Aaa	5.00	6/1/2018	161,958	157,117
Federal National Mortgage Association	Aaa	5.00	6/1/2018	207,883	201,669
Federal National Mortgage Association	Aaa	5.00	6/1/2018	230,923	224,021
Federal National Mortgage Association	Aaa	5.00	6/1/2018	252,860	245,302
Federal National Mortgage Association	Aaa	5.00	6/1/2018	403,337	391,281
Federal National Mortgage Association	Aaa	5.00	6/1/2018	454,859	441,263
Federal National Mortgage Association					
	Aaa	5.00	6/1/2018	884,914	858,464
Federal National Mortgage Association	Aaa	5.00	6/1/2018	1,142,753	1,108,596
Federal National Mortgage Association	Aaa	5.00	6/1/2018	1,733,415	1,681,603
Federal National Mortgage Association	Aaa	5.00	6/1/2018	3,066,801	2,975,135
Federal National Mortgage Association	Aaa	5.50	6/1/2018	108,176	106,951
Federal National Mortgage Association	Aaa	5.50	6/1/2018	154,748	152,996
Federal National Mortgage Association	Aaa	5.50	6/1/2018	321,721	318,137
Federal National Mortgage Association	Aaa	4.50	7/1/2018	16,111	15,351
Federal National Mortgage Association	Aaa	4.50	7/1/2018	19,468	18,549
Federal National Mortgage Association					
	Aaa	4.50	7/1/2018	51,298	48,879
Federal National Mortgage Association	Aaa	4.50	7/1/2018	57,664	54,944
Federal National Mortgage Association	Aaa	4.50	7/1/2018	57,664	54,944
Federal National Mortgage Association	Aaa	4.50	7/1/2018	170,810	162,755
Federal National Mortgage Association	Aaa	4.50	7/1/2018	170,810	162,755
Federal National Mortgage Association	Aaa	4.50	7/1/2018	172,039	163,925
Federal National Mortgage Association	Aaa	4.50	7/1/2018	230,843	219,957
Federal National Mortgage Association	Aaa	5.00	7/1/2018	32,687	31,710
Federal National Mortgage Association	Aaa	5.00	7/1/2018	80,781	78,367
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Federal National Mortgage Association	Aaa	5.00	7/1/2018	224,764	218,046
Federal National Mortgage Association	Aaa	5.00	7/1/2018	262,321	254,480
Federal National Mortgage Association	Aaa	5.00	7/1/2018	280,019	271,649
Federal National Mortgage Association	Aaa	4.00	8/1/2018	4,500,287	4,188,327
Federal National Mortgage Association	Aaa	4.00	8/1/2018	4,907,561	4,567,369
Federal National Mortgage Association	Aaa	4.50	8/1/2018	286,249	272,749
Federal National Mortgage Association	Aaa	4.50	8/1/2018	477,066	454,567
Federal National Mortgage Association					
	Aaa	4.50	8/1/2018	894,316	852,140
Federal National Mortgage Association	Aaa	4,50	8/1/2018	894,316	852,140
Federal National Mortgage Association	Aaa	4.50	8/1/2018	1,187,402	1,131,404
Federal National Mortgage Association	Aaa	5,00	8/1/2018	30,441	29,531
Federal National Mortgage Association	Aaa	5.00	8/1/2018	112,914	109,539
Federal National Mortgage Association	Aaa	5.00	8/1/2018	910,090	882,687
Federal National Mortgage Association		8.75	8/1/2018	3,792	3,853
	Aaa				
Federal National Mortgage Association	Aaa	4.00	9/1/2018	2,632,819	2,450,312
Federal National Montgage Association	Aaa	4,50	9/1/2018	137,092	130,627
Federal National Mortgage Association	Aaa	4.50	9/1/2018	137,092	130,627
Federal National Mortgage Association	Aaa	5.00	9/1/2018	182,016	176,576
Federal National Mortgage Association	Aaa	5.00	9/1/2018	194,232	188,427
Federal National Mortgage Association	Aaa	5.00	9/1/2018	194,859	189,034
Federal National Mortgage Association	Aaa	5.00	9/1/2018	329,005	319,171
Federal National Mortgage Association					
	Aaa	5.00	9/1/2018	409,231	396,999
Federal National Mortgage Association	Aaa	5.50	9/1/2018	445,767	440,721
Federal National Mortgage Association	Aaa	6.50	9/1/2018	234,298	239,033
Federal National Mortgage Association	Aaa	4.50	10/1/2018	50,812	48,416
Federal National Mortgage Association	Aaa	4.50	10/1/2018	203,248	193,663
Federal National Mortgage Association	Aaa	4.50	10/1/2018	621,733	592,412
Federal National Mortgage Association	Aaa	4,50	10/1/2018	2,486,933	2,369,649
Federal National Mortgage Association	Aaa	5.00	10/1/2018	179,964	174,585
Federal National Mortgage Association			10/1/2018	397,177	385,306
σ.φ	Aaa	5.00			
Federal National Mortgage Association	Aaa	5.00	10/1/2018	428,108	415,333
Federal National Mortgage Association	Aaa	5.00	10/1/2018	833,267	808,360
Federal National Mortgage Association	Aaa	5.50	10/1/2018	276,965	273,880
Federal National Mortgage Association	Aaa	4.50	11/1/2018	63,735	60,729
Federal National Mortgage Association	Aaa	4.50	11/1/2018	65,371	62,288
Federal National Mortgage Association	Aaa	4.50	11/1/2018	67,246	64,075
Federal National Mortgage Association	Aaa	4.50	11/1/2018	254,939	242,916
Federal National Mortgage Association	Aaa	4.50	11/1/2018	261,485	249,154
Federal National Mortgage Association					256,299
- +	Aaa	4.50	11/1/2018	268,986	
Federal National Mortgage Association	Aaa	4.50	11/1/2018	1,727,218	1,645,745
Federal National Mortgage Association	Aaa	4.50	11/1/2018	1,835,169	1,748,604
Federal National Mortgage Association	Aaa	4,50	11/1/2018	4,613,003	4,395,454
Federal National Mortgage Association	Aaa	5.00	11/1/2018	23,737	23,027
Federal National Mortgage Association	Aaa	5.00	11/1/2018	130,939	127,025
Federal National Mortgage Association	Aaa	5.00	11/1/2018	268,139	260,124
Federal National Mortgage Association		5.00	11/1/2018	280,411	272,030
	Aaa				
Federal National Mortgage Association	Аза	5.00	11/1/2018	299,419	290,470
Federal National Mortgage Association	Aaa	5.00	11/1/2018	372,589	361,452
Federal National Mortgage Association	Aaa	5.00	11/1/2018	472,611	458,484
Federal National Mortgage Association	Aaa	5.00	11/1/2018	1,231,610	1,194,797
Federal National Mortgage Association	Aaa	5.50	11/1/2018	191,604	189,435
Federal National Mortgage Association	Aaa	5.50	11/1/2018	263,436	260,454
Federal National Mongage Association			12/1/2018		27,129
	Aaa	4.50		28,472	
Federal National Mortgage Association	Aaa	4,50	12/1/2018	39,184	37,336
Federal National Mortgage Association	Aaa	4.50	12/1/2018	46,388	44,200
Federal National Mortgage Association	Aaa	4.50	12/1/2018	46,925	44,712
Federal National Mortgage Association	Aaa	4.50	12/1/2018	49,810	47,461
Federal National Mortgage Association	Aaa	4.50	12/1/2018	62,669	59,713
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Federal National Mortgage Association	Aaa	4.50	12/1/2018	156,738	149,346
Federal National Mortgage Association	Aaa	4.50	12/1/2018	185,553	176,802
Federal National Montgage Association	Aaa	4.50	12/1/2018	187,700	178,848
Federal National Mortgage Association	Aaa	4.50	12/1/2018	199,241	189,845
Federal National Mortgage Association	Aaa	4.50	12/1/2018	250,676	238,854
Federal National Mortgage Association	Aaa	5.00	12/1/2018	290,394	281,714
Federal National Mortgage Association	Aaa	5.50	12/1/2018	14,163	14,002
Federal National Mortgage Association	Aaa	5.50	12/1/2018	1,498,500	1,482,171
Federal National Mortgage Association	Aaa	5.50	12/1/2018	7,764,955	7,680,340
Federal National Mortgage Association	Aaa	4.50	1/1/2019	51,261	48,843
Federal National Mortgage Association	Aaa	4.50	1/1/2019	205,043	195,373
Federal National Mortgage Association	Aaa	5.00	1/1/2019	21,034	20,379
Federal National Mortgage Association			1/1/2019		
	Aaa	5.00		279,494	271,140
Federal National Mortgage Association	Aaa	5.50	1/1/2019	14,699	14,532
Federal National Mortgage Association	Aaa	4.50	2/1/2019	327,192	311,297
Federal National Mortgage Association	Aaa	4.50	2/1/2019	2,944,730	2,801,675
Federal National Mortgage Association	Aaa	5.00	2/1/2019	14,565	14,130
Federal National Mortgage Association	Aaa	5.00	2/1/2019	17,957	17,398
Federal National Mortgage Association	Aaa	5.00	2/1/2019	135,390	131,343
Federal National Morigage Association					
	Aaa	5.00	2/1/2019	517,068	501,613
Federal National Mortgage Association	Aaa	5.00	2/1/2019	768,934	745,005
Federal National Mortgage Association	Aaa	5.00	2/1/2019	952,243	923,781
Federal National Mortgage Association	Aaa	5.00	2/1/2019	2,068,274	2,006,453
Federal National Morigage Association	Aaa	6.00	2/1/2019	1,170,586	1,177,563
Federal National Mortgage Association	Aaa	6.00	2/1/2019	4,598,732	4,626,141
Federal National Mortgage Association	Aaa	4.50	3/1/2019	71,137	67,782
Federal National Mortgage Association					
	Aaa	4.50	3/1/2019	284,549	271,130
Federal National Mortgage Association	Aaa	4.50	3/1/2019	348,223	331,801
Federal National Mortgage Association	Aaa	4.50	3/1/2019	1,494,584	1,424,100
Federal National Mortgage Association	Aaa	5.00	3/1/2019	232,775	225,531
Federal National Mortgage Association	Aaa	5.00	3/1/2019	1,128,146	1,093,038
Federal National Mortgage Association	Aaa	5.50	3/1/2019	138,514	136,946
Federal National Mortgage Association	Aaa	5.50	3/1/2019	454,091	449,033
Federal National Mongage Association	Aaa	5.00	4/1/2019	354,943	344,333
Federal National Mortgage Association	Aaa	4.00	5/1/2019	575,447	533,980
Federal National Mortgage Association	Aaa	4.50	5/1/2019	710,448	675,934
Federal National Mortgage Association	Aaa	5.50	5/1/2019	154,304	152,374
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Federal National Mortgage Association	Aaa	5.50	5/1/2019	433,981	429,146
Federal National Mortgage Association	Aaa	5.50	5/1/2019	1,301,942	1,287,438
Federal National Mortgage Association	Aaa	11.50	5/1/2019	2,890	3,196
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Federal National Mortgage Association	Aaa	4.00	6/1/2019	81,980	76,07 2
Federal National Mortgage Association	Aaa	4.00	6/1/2019	884,197	820,477
Federal National Mortgage Association	Aaa	4.00	6/1/2019	7,073,578	6,563,820
Federal National Mortgage Association					130,830
	Aaa	4.50	6/1/2019	137,305	
Federal National Mortgage Association	Aaa	5.00	6/1/2019	39,037	37,822
Federal National Mortgage Association	Aaa	5.00	6/1/2019	104,321	101,075
Federal National Mortgage Association	Aaa	5.50	6/1/2019	25,734	25,442
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Federal National Mortgage Association	Aaa	4.50	7/1/2019	66,355	63,132
Federal National Mortgage Association	Aaa	4,50	7/1/2019	66,355	63,132
Federal National Mortgage Association	Aaa	5.00	7/1/2019	32,494	31,483
Federal National Mortgage Association		5.00	7/1/2019	89,472	86,687
	Aaa				
Federal National Mortgage Association	Aaa	5.00	7/1/2019	213,578	206,932
Federal National Mortgage Association	Aaa	5,00	7/1/2019	1,294,144	1,253,871
Federal National Mortgage Association	Aaa	5.00	7/1/2019	1,913,349	1,862,167
Federal National Mortgage Association					
	Aaa	5.00	7/1/2019	1,996,268	1,934,144
Federal National Mortgage Association	Aaa	5.50	7/1/2019	35,462	35,018
Federal National Mortgage Association	Aaa	5.50	7/1/2019	863,012	852,216
Federal National Mortgage Association	Aaa	4.50	8/1/2019	59,989	57,075
Federal National Mortgage Association				59,989	57,075
••	Aaa	4.50	8/1/2019		
Federal National Mortgage Association	Aaa	5.00	8/1/2019	123,893	120,037
Federal National Mortgage Association	Aaa	5.00	8/1/2019	158,948	154,001
Federal National Mortgage Association	Aaa	5.00	8/1/2019	185,470	179,699
Federal National Mortgage Association	Aaa	5.00	8/1/2019	253,361	245,477
Federal National Mortgage Association	Aaa	5.00	8/1/2019	445,275	431,418
Federal National Mortgage Association	Aaa	5.00	8/1/2019	500,757	485,173
Federal National Mortgage Association	Aaa	5.00	8/1/2019	505,422	489,693
Federal National Mortgage Association	Aaa	5.00	8/1/2019	603,532	584,750
Federal National Mortgage Association	Aaa	5.00	8/1/2019	722,197	699,722
Federal National Mortgage Association	Аза	5.00	8/1/2019	809,286	784,101
Federal National Mortgage Association				912,966	884,555
	Aaa	5.00	8/1/2019		
Federal National Mortgage Association	Aaa	5.50	8/1/2019	190,632	188,247
Federal National Mortgage Association	Aaa	5.50	8/1/2019	318,319	314,338
Federal National Mortgage Association	Aaa	5.50	8/1/2019	383,730	378,930
Federal National Mortgage Association	Aaa	5.50	8/1/2019	592,009	584,604
Federal National Mortgage Association	Aaa	8.00	8/1/2019	33,520	34,335
Federal National Mortgage Association	Aaa	4.50	9/1/2019	595,739	567,644
				•	
Federal National Mortgage Association	Aaa	4.50	9/1/2019	2,382,957	2,270,577
Federal National Mortgage Association	Aaa	5.00	9/1/2019	48,459	46,951
Federal National Mortgage Association	Aaa	5.00	9/1/2019	96,043	93,054
Federal National Mortgage Association		5.00		151,248	146,541
	Aaa		9/1/2019		
Federal National Mortgage Association	Aaa	5.00	9/1/2019	255,349	247,403
Federal National Mortgage Association	Aaa	5.00	9/1/2019	286,531	277,614

Federal National Mortgage Association	Aaa	5.00	9/1/2019	288,026	279,063
Federal National Mortgage Association	Aaa	5.00	9/1/2019	372,594	360,999
Federal National Mortgage Association	Aaa	5.00	9/1/2019	415,119	402,201
Federal National Mortgage Association					
	Aaa	5.00	9/1/2019	1,074,040	1,040,616
Federal National Mortgage Association	Aaa	5.50	9/1/2019	887,099	876,001
Federal National Mortgage Association	Aaa	6.00	9/1/2019	2,049,028	2,061,240
Federal National Mortgage Association	Aaa	6.00	9/1/2019	13,342,250	13,421,770
Federal National Mortgage Association	Aaa	11.00	9/1/2019	43,488	47,925
Federal National Mortgage Association	Aaa	5.00	10/1/2019	37,607	36,436
Federal National Mortgage Association	Aaa	5.00	10/1/2019	90,440	87,626
Federal National Mortgage Association	Aaa	5.00	10/1/2019	106,544	103,228
Federal National Mortgage Association		5.00			
Federal National Mortgage Association	Aaa		10/1/2019	403,518	390,961
	Aaa	5.00	10/1/2019	697,770	676,052
Federal National Mortgage Association	Aaa	5.00	10/1/2019	699,406	677, 641
Federal National Mortgage Association	Aaa	5.00	11/1/2019	119,805	116,077
Federal National Mortgage Association	Aaa	5.00	11/1/2019	121,538	117,756
Federal National Mortgage Association	Aaa	5.00	11/1/2019	221,342	214,454
Federal National Mortgage Association	Aaa	5.00	11/1/2019	389,008	376,902
Federal National Mortgage Association	Aaa	5.00	11/1/2019	418,420	405,399
Federal National Mortgage Association					
	Aaa	5.00	11/1/2019	9,756,277	9,452,661
Federal National Mortgage Association	Aaa	5.00	11/1/2019	9,966,868	9,656,699
Federal National Mortgage Association	Aaa	4.00	12/1/2019	19,204	17,820
Federal National Mortgage Association	Aaa	4.50	12/1/2019	557,973	530,867
Federal National Mortgage Association	Aaa	5.00	12/1/2019	83,763	81,157
Federal National Mortgage Association	Aaa	5.00	12/1/2019	99,146	96,061
Federal National Mortgage Association	Aaa	5.00	12/1/2019	103,716	100,488
Federal National Mortgage Association		5.00			
Federal National Mortgage Association	Aaa		12/1/2019	113,728	110,189
	Aaa	5.00	12/1/2019	169,743	164,461
Federal National Mortgage Association	Aaa	5.00	12/1/2019	201,281	195,017
Federal National Mortgage Association	Aaa	5.00	12/1/2019	343,608	332,915
Federal National Mortgage Association	Aaa	5.00	12/1/2019	660,647	640,087
Federal National Mortgage Association	Aaa	5.00	12/1/2019	10,939,410	10,598,975
Federal National Mortgage Association	Aaa	5.50	12/1/2019	125,003	123,439
Federal National Mortgage Association	Aaa	4.50	1/1/2020		1,652,823
				1,737,217	
Federal National Mortgage Association	Aaa	5.00	1/1/2020	19,769	19,119
Federal National Mongage Association	Aaa	5.00	1/1/2020	51,924	50,309
Federal National Montgage Association	Aaa	5.00	1/1/2020	72,145	69,773
Federal National Mortgage Association	Aaa	5.00	1/1/2020	166,990	161,793
Federal National Mortgage Association	Aaa	5.00	1/1/2020	258,728	250,676
Federal National Mortgage Association	Aaa	5.00	1/1/2020	315,701	305,877
Federal National Mortgage Association	Aaa	5.00	1/1/2020	355,724	344,024
Federal National Mortgage Association	Aaa	5.00	1/1/2020	482,415	466,548
Federal National Mortgage Association	Aaa	5.00	1/1/2020	531,977	515,422
Federal National Mortgage Association	Asa	5.00	1/1/2020	3,045,594	2,950,815
Federal National Montgage Association	Aaa	11.50	1/1/2020	3,926	4,241
Federal National Mortgage Association	Aaa	5.00	2/1/2020	30,689	29,679
Federal National Mortgage Association	Aaa	5.00	2/1/2020	203,044	196,366
Federal National Mortgage Association	Aaa	5.00	2/1/2020	226,254	219,213
Federal National Mortgage Association	Aaa	5.00	2/1/2020	248,647	240,469
Federal National Mortgage Association	Aaa	5.00	2/1/2020	356,327	344,608
Federal National Mongage Association					
	Aaa	5.00	2/1/2020	469,393	454,786
Federal National Mongage Association	Aaa	5.00	2/1/2020	693,256	670,455
Federal National Mortgage Association	Aaa	5.50	2/1/2020	1,811	1,785
Federal National Mortgage Association	Aaa	4.50	3/1/2020	170,353	162,320
Federal National Mortgage Association	Aaa	4.50	3/1/2020	681,415	649,279
Federal National Mortgage Association	Aaa	5.00	3/1/2020	293,245	284,118
Federal National Mortgage Association	Aaa	5.00	3/1/2020	481,748	465,903
Federal National Mortgage Association	Aaa	5.00	3/1/2020	562,243	544,746
				-	
Federal National Mortgage Association	Aaa	5.00	3/1/2020	626,848	606,231 613,358
Federal National Mortgage Association	Aaa	5.00	3/1/2020	634,218	
Federal National Mortgage Association	Aaa	5.50	3/1/2020	629,136	622,125
Federal National Mortgage Association	Aaa	5.50	3/1/2020	995,496	984,406
Federal National Mortgage Association	Aaa	5.50	3/1/2020	1,950,323	1,928,586
Federal National Mongage Association	Aaa	5.50	3/1/2020	3,523,922	3,484,666
Federal National Mortgage Association	Aaa	11.50	3/1/2020	68,998	74,844
Federal National Mortgage Association	Aaa	4.50	4/1/2020	443,874	422,941
Federal National Mortgage Association	Aaa	4.50	4/1/2020	1,775,498	1,691,765
Federal National Mortgage Association	Aaa	5.00	4/1/2020	20,020	19,361
Federal National Mortgage Association	Aaa	5.00	4/1/2020	53,959	52,184
Federal National Mortgage Association	Aaa	5.00	4/1/2020	344,725	333,387
Federal National Mortgage Association	Aaa	5.00	4/1/2020	361,041	349,167
Federal National Mortgage Association	Aaa	5.00	4/1/2020	390,036	377,898
Federal National Mortgage Association	Aaa	5.00	4/1/2020	613,644	593,461
Federal National Mongage Association					593,529
	Aaa	5.00	4/1/2020	613,714	
Federal National Mortgage Association	Aaa	5.00	4/1/2020	814,843	788,043
Federal National Mortgage Association	Aaa	5.00	4/1/2020	964,052	932,344
Federal National Mortgage Association	Aaa	5.00	4/1/2020	11,289,725	10,918,406
Federal National Mortgage Association	Aaa	4.00	5/1/2020	1,125,747	1,041,665
Federal National Mortgage Association	Aaa	5.00	5/1/2020	175,604	169,828
Federal National Mortgage Association	Aaa	5.00	5/1/2020	244,073	236,045
Federal National Mortgage Association	Aaa	5.00	5/1/2020	346,009	335,241
Federal National Mortgage Association					634,301
- are a manager and and and a manager and a ma	Aaa	5.00	5/1/2020	655,872	034,301

Federal National Mortgage Association	Aaa	5.00	5/1/2020	733,379	709,258
Federal National Mortgage Association					
	Aaa	5.00	5/1/2020	1,930,795	1,867,291
Federal National Mortgage Association	Aaa	5.00	5/1/2020	3,353,019	3,242,738
Federal National Mortgage Association	Aaa	5.00	5/1/2020	8,394,241	8,118,155
Federal National Mortgage Association	Aaa				
		5.00	5/1/2020	10,987,464	10,626,087
Federal National Mortgage Association	Aaa	4.50	6/1/2020	91,156	86,538
Federal National Mortgage Association	Aaa	4.50	6/1/2020	1,288,779	1,223,477
Federal National Mortgage Association		5.00			
	Aaa		6/1/2020	36,526	35,325
Federal National Mortgage Association	Aaa	5.00	6/1/2020	169,865	164,278
Federal National Mortgage Association	Aaa	5.00	6/1/2020	176,057	170,266
Federal National Mortgage Association	Aaa	5.00	6/1/2020	501,551	
•••					485,055
Federal National Mortgage Association	Aaa	5.00	6/1/2020	571,662	552,860
Federal National Mortgage Association	Aaa	5.00	6/1/2020	624,847	604,296
Federal National Mortgage Association	Aaa	5.00	6/1/2020	644,317	623,126
Federal National Mortgage Association	Aaa	5.00	6/1/2020	652,100	630,653
Federal National Mortgage Association	Aaa	5.00	6/1/2020	727,464	703,538
Federal National Mortgage Association	Aaa	5.00		845,650	
			6/1/2020	•	817,837
Federal National Mortgage Association	Aaa	5,00	6/1/2020	897,601	868,079
Federal National Mortgage Association	Aaa	5.00	6/1/2020	1,357,785	1,313,128
Federal National Mortgage Association	Aaa	5.00	6/1/2020	1,672,178	
					1,617,181
Federal National Montgage Association	Aaa	5.50	6/1/2020	279,376	275,445
Federal National Mortgage Association	Aaa	5.50	6/1/2020	435,834	430,979
Federal National Mortgage Association	Aaa	5.50	6/1/2020	3,922,511	3,878,814
Federal National Mortgage Association	Aaa	4.50	7/1/2020	82,302	78,304
Federal National Mortgage Association	Aaa	4.50	7/1/2020	258,663	246,097
Federal National Mortgage Association	Aaa	5.00	7/1/2020	23,018	22,261
Federal National Mortgage Association	Aaa	5.00	7/1/2020	24,370	23,569
Federal National Mortgage Association	Aaa	5,00	7/1/2020	107,256	103,728
Federal National Mortgage Association	Aaa	5.00	7/1/2020	221,624	214,727
Federal National Mortgage Association	Aaa	5.00	7/1/2020	239,546	231,667
Federal National Mortgage Association	Aaa	5.00	7/1/2020	297,198	287,423
Federal National Mortgage Association	Aaa	5,00	7/1/2020	410,045	396,558
Federal National Mortgage Association	Aaa	5.00	7/1/2020	443,738	429,144
Federal National Mortgage Association	Aaa	5.00	7/1/2020	584,587	565,360
Federal National Mortgage Association	Aaa	5.00	7/1/2020	661,865	640,096
Federal National Mortgage Association	Aaa	5.00	7/1/2020	675,750	653,524
Federal National Mortgage Association	Aaa	5.00	7/1/2020	1,872,910	1,811,310
Federal National Mortgage Association	Aaa	5,00	7/1/2020	1,995,363	1,929,735
Federal National Mortgage Association	Aaa	5.00	7/1/2020	3,853,984	3,727,226
Federal National Mortgage Association	Aaa	5.00	7/1/2020	5,616,886	5,442,089
Federal National Mortgage Association	Aaa	5.50	7/1/2020	6,693,797	6,815,759
Federal National Mortgage Association					
	Aaa	4.00	8/1/2020	1,979,791	1,831,920
Federal National Mortgage Association	Aaa	5.00	8/1/2020	251,351	243,084
Federal National Mortgage Association	Aaa	5.00	8/1/2020	411,692	398,152
Federal National Mortgage Association	Aaa	5.00	8/1/2020	583,608	564,414
Federal National Mortgage Association	Aaa	5.00	8/1/2020	654,551	633,023
Federal National Mortgage Association	Aaa	5.00	8/1/2020	1,490,558	1,441,534
Federal National Mortgage Association					
	Aaa	4.00	9/1/2020	334,069	309,117
Federal National Mortgage Association	Aaa	4.50	9/1/2020	140,280	133,172
Federal National Mortgage Association	Aaa	5.00	9/1/2020	184,086	178,031
Federal National Mortgage Association					
	Aaa	5.00	9/1/2020	267,094	258,309
Federal National Mortgage Association	Aaa	5.00	9 /1/2020	555,931	537,644
Federal National Mortgage Association	Aaa	5.00	9/1/2020	742,806	718,375
Federal National Mortgage Association					
	Aaa	5.00	9/1/2020	743,188	718,745
Federal National Mortgage Association	Aaa	5.00	9/1/2020	1,107,248	1,070,831
Federal National Mortgage Association	Aaa	5.00	9/1/2020	1,830,946	1,770,726
Federal National Mortgage Association		5.00	9/1/2020	3,048,504	2,948,239
	Aaa				
Federal National Mortgage Association	Aaa	4.00	10/1/2020	1,869	1,730
Federal National Mortgage Association	Aaa	4.00	10/1/2020	346,669	320,776
Federal National Mortgage Association	Ааа	4.00	10/1/2020	492,299	455,530
Federal National Mortgage Association	Aaa	4.50	10/1/2020	620,041	588,624
Federal National Mortgage Association	Aaa	5.00	10/1/2020	23,254	22,489
Federal National Mortgage Association	Aaa	5.00	10/1/2020	85,427	82,617
Federal National Mortgage Association				-	
	Aaa	5.00	10/1/2020	267,614	258,812
Federal National Mortgage Association	Aaa	5.00	10/1/2020	411,079	397,558
Federal National Mortgage Association	Aaa	5.00	10/1/2020	592,831	573,332
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Federal National Mortgage Association	Aaa	5.00	10/1/2020	761,103	736,070
Federal National Mortgage Association	Aaa	5.00	10/1/2020	786,530	760,661
Federal National Montgage Association	Aaa	5.00	10/1/2020	821,727	794,696
Federal National Mortgage Association	Aaa	4.00	11/1/2020	6,981	6,460
Federal National Mortgage Association	Aaa	4.00	11/1/2020	189,999	175,808
Federal National Mortgage Association	Aaa	5.00	11/1/2020	90,800	87,813
Federal National Mortgage Association	Aaa	5.00	11/1/2020	117,942	114,063
Federal National Mortgage Association	Aaa	5.00	11/1/2020	849,093	821,162
Federal National Mortgage Association	Aaa	5.00	11/1/2020	946,926	915,781
Federal National Mortgage Association	Aaa	5.00	11/1/2020	954,344	922,956
Federal National Mortgage Association	Aaa	5.00	11/1/2020	968,926	937,058
Federal National Mortgage Association	Aaa	5.00	11/1/2020	1,265,052	1,223,444
Federal National Mortgage Association					
	Aaa	5.00	11/1/2020	23,498,600	22,725,614
Federal National Mortgage Association	Aaa	4.50	12/1/2020	264,605	251,197
Federal National Mortgage Association	Aaa	5.00	12/1/2020	65,930	63,761
Federal National Mortgage Association		5.00	12/1/2020		
r yaaran manon winningaga maabolaboli	Aaa	0.00	12/11/20/20	73,292	70,882

Federal National Mortgage Association	Aaa	5.00	12/1/2020	297,366	287,586
Federal National Mortgage Association		5.00	12/1/2020	342,521	331,256
	Aaa				
Federal National Mortgage Association	Aaa	5.00	12/1/2020	353,795	342,158
Federal National Mortgage Association	Aaa	5.00	12/1/2020	458,917	443,823
Federal National Mortgage Association	Aaa	5.00	12/1/2020	527,884	510,522
Federal National Mortgage Association	Aaa	5.00	12/1/2020	721,882	698,139
Federal National Mortgage Association	Aaa	5.00	12/1/2020	861,682	833,341
Federal National Mortgage Association	Aaa	5.00	12/1/2020	905,158	875,387
Federal National Mortgage Association	Aaa	5.00	12/1/2020	909,689	879,770
Federal National Mortgage Association	Aaa	5.00	12/1/2020	923,334	892,965
Federal National Mortgage Association					
	Aaa	5.00	12/1/2020	924,039	893,647
Federal National Mortgage Association	Aaa	5.00	12/1/2020	954,274	922,888
Federal National Mortgage Association	Aaa	5.00	12/1/2020	1,189,588	1,150,457
Federal National Mortgage Association					
• •	Aaa	5.00	12/1/2020	1,222,061	1,181,868
Federal National Mortgage Association	Aaa	5.00	12/1/2020	1,841,742	1,781,167
Federal National Mortgage Association	Aaa	5.00	12/1/2020	2,071,125	2,003,006
Federal National Mortgage Association					
	Aaa	5.00	1/1/2021	38,540	37,272
Federal National Mortgage Association	Aaa	5.00	1/1/2021	99,143	95,882
Federal National Mortgage Association	Аза	5.00	1/1/2021	124,855	120,749
Federal National Mortgage Association		5.00			
	Aaa		1/1/2021	187,573	181,318
Federal National Mortgage Association	Aaa	5.00	1/1/2021	195,596	189,073
Federal National Mortgage Association	Aaa	5.00	1/1/2021	346,835	335,426
Federal National Mortgage Association					•
	Aaa	5.00	1/1/2021	453,200	438,294
Federal National Mortgage Association	Aaa	5.00	1/1/2021	531,476	513,751
Federal National Mortgage Association	Aaa	5.00	1/1/2021	903,528	873,811
Federal National Mortgage Association					
	Aaa	5.00	1/1/2021	942,868	911,857
Federal National Mortgage Association	Aaa	5.00	1/1/2021	2,745,731	2,655,424
Federal National Mortgage Association	Aaa	5.00	1/1/2021	3,032,523	2,932,783
				-	
Federal National Mortgage Association	Aaa	5.00	1/1/2021	8,440,402	8,188,118
Federal National Mortgage Association	Aaa	5.50	1/1/2021	75,414	74,314
Federal National Mortgage Association	Aaa	4.50	2/1/2021	140,649	133,522
				•	
Federal National Mortgage Association	Aaa	4,50	2/1/2021	779,414	739,547
Federal National Mortgage Association	Aaa	5.00	2/1/2021	54,088	52,309
Federal National Mortgage Association	Aaa	5.00	2/1/2021	65,767	63,604
Federal National Mortgage Association	Aaa	5.00	2/1/2021	224,108	216,634
Federal National Mortgage Association	Aaa	5.00	2/1/2021	224,904	217,403
Federal National Mortgage Association	Aaa	5,00	2/1/2021	224,937	217,539
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Federal National Mortgage Association	Aaa	5.00	2/1/2021	226,629	219,071
Federal National Mortgage Association	Aaa	5.00	2/1/2021	367,024	354,784
Federal National Mortgage Association	Aaa	5.00	2/1/2021	368,990	356,684
				-	
Federal National Mortgage Association	Аза	5.00	2/1/2021	563,365	544,577
Federal National Mortgage Association	Aaa	5.00	2/1/2021	694,049	670,903
Federal National Mortgage Association					
	Aaa	5.00	2/1/2021	903,905	874,175
Federal National Mortgage Association	Aaa	5.00	2/1/2021	1,684,390	1,821,546
Federal National Mortgage Association	Aaa	5.00	2/1/2021	1,957,622	1,892,335
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Federal National Mortgage Association	Aaa	5.50	2/1/2021	28,321	27,908
Federal National Mortgage Association	Aaa	5.50	2/1/2021	468,495	461,659
Federal National Mortgage Association	Aaa	4.00	3/1/2021	375	347
Federal National Mortgage Association	Aaa	4.50	3/1/2021	879,862	835,279
Federal National Mortgage Association	Aaa	5.00	3/1/2021	18,651	18,029
Federal National Mortgage Association	Aaa	5.00	3/1/2021	25,190	24,350
Federal National Mortgage Association	Aaa	5.00	3/1/2021	70,779	68,418
Federal National Mortgage Association	Aaa	5.00	3/1/2021	97,625	94,370
Federal National Mortgage Association	Aaa	5.00	3/1/2021	118,312	114,366
Federal National Mortgage Association	Aaa	5.00	3/1/2021	122,195	118,120
Federal National Mortgage Association	Aaa	5.00	3/1/2021	157,331	152,084
Federal National Mortgage Association	Aaa	5.00	3/1/2021	201,907	195,173
Federal National Mortgage Association	Aaa	5.00	3/1/2021	270,104	261,220
Federal National Mortgage Association	Aaa	5.00	3/1/2021	285,344	275,828
Federal National Mortgage Association	Aaa	5.00	3/1/2021	335,408	324,376
Federal National Mortgage Association	Aaa	5.00	3/1/2021	425,137	410,959
				-	
Federal National Mortgage Association	Aaa	5.00	3/1/2021	446,891	431,988
Federal National Mortgage Association	Aaa	5.00	3/1/2021	453,719	438,587
Federal National Mortgage Association	Aaa	5.00	3/1/2021	565,075	546,228
• •					
Federal National Mortgage Association	Aaa	5,00	3/1/2021	810,947	783,902
Federal National Mortgage Association	Aaa	5.00	3/1/2021	859,889	831,212
Federal National Mortgage Association	Aaa	4.00	4/1/2021	349,577	323,467
Federal National Mortgage Association	Aaa	4.50	4/1/2021	26,048	24,716
Federal National Mortgage Association	Aaa	5.00	4/1/2021	30,946	29,914
Federal National Mortgage Association		5.00	4/1/2021	52,312	50,567
	Aaa				
Federal National Mortgage Association	Aaa	5.00	4/1/2021	128,508	124,222
Federal National Mortgage Association	Aaa	5.00	4/1/2021	293,174	283,396
Federal National Mortgage Association		5.00	4/1/2021	327,178	316,267
	Aaa				
Federal National Mortgage Association	Aaa	5.00	4/1/2021	471,593	455,866
Federal National Mortgage Association	Aaa	5.00	4/1/2021	503,808	487,006
Federal National Mortgage Association				754,214	729,408
	Aaa	5.00	4/1/2021		
Federal National Mortgage Association	Aaa	5.00	4/1/2021	1,205,909	1,165,692
Federal National Mortgage Association	Aaa	5.00	4/1/2021	1,630,382	1,576,009
· · · · · · · · · · · · · · · · · · ·					
Federal National Mortgage Association	Aaa	6,00	4/1/2021	64,758	65,144
Federal National Mortgage Association	Aaa	6.00	4/1/2021	269,876	271,486
Federal National Mortgage Association	Aaa	4.00	5/1/2021	4,274	3,955
					90,275
Federal National Mortgage Association	Aaa	4.50	5/1/2021	95,141	9 0, 270

Federal National Mortgage Association	Aaa	4.50	5/1/2021	98,089	93,071
Federal National Mortgage Association	Aaa	5.00	5/1/2021	459,801	444,465
Federal National Mortgage Association	Aaa	5.00	5/1/2021	492,635	476,205
Federal National Mortgage Association	Aaa	5.00	5/1/2021	589,413	569,756
Federal National Mortgage Association					
	Aaa	5.00	5/1/2021	665,472	643,278
Federal National Mortgage Association	Aaa	5.00	5/1/2021	695,575	672,378
Federal National Mortgage Association	Aaa	5.00	5/1/2021	722,898	698,790
Federal National Mongage Association	Aaa	5.00	5/1/2021	801,073	774,357
Federal National Mortgage Association	Aaa	5.00	5/1/2021	822,423	794,995
Federal National Mortgage Association	Aaa	5.00	5/1/2021	878,973	849,659
Federal National Mortgage Association				919,869	
_ · · · · · · · · · · · · · · · · · · ·	Aaa	5.00	5/1/2021		889,190
Federal National Mortgage Association	Aaa	5.00	5/1/2021	1,072,455	1,036,689
Federal National Mortgage Association	Aaa	5.00	5/1/2021	1,146,168	1,107,944
Federal National Mortgage Association	Aaa	5.00	5/1/2021	1,459,741	1,411,056
Federal National Mortgage Association	Aaa	5.00	5/1/2021	2,977,946	2,878,631
Federal National Mortgage Association	Aaa	5.00	5/1/2021	3,061,235	2,959,143
Federal National Mortgage Association					
	Aaa	6.00	5/1/2021	22,582	22,689
Federal National Mortgage Association	Aaa	5.00	5/1/2021	61,637	59,5 81
Federal National Mortgage Association	Aaa	5.00	6/1/2021	70,827	68,465
Federal National Mortgage Association	Aaa	5.00	6/1/2021	127,138	122,898
Federal National Mortgage Association	Aaa	5.00	6/1/2021	638,124	616,843
Federal National Mortgage Association	Aaa	5.00	6/1/2021	814,231	767,451
Federal National Mortgage Association	Aaa	5.00	6/1/2021	869,338	840,346
Federal National Mortgage Association					
	Aaa	5.00	6/1/2021	895,635	865,766
Federal National Mortgage Association	Aaa	5.00	6/1/2021	1,831,563	1,770,481
Federal National Mortgage Association	Aaa	5.00	6/1/2021	1,692,023	1,828,920
Federal National Mortgage Association	Aaa	5.00	6/1/2021	2,704,373	2,614,182
Federal National Mortgage Association	Aaa	5.00	6/1/2021	5,501,652	5,318,160
Federal National Montgage Association	Aaa	6.00	6/1/2021	1,644,813	1,652,609
Federal National Mortgage Association					
	Aaa	5.00	7/1/2021	69,015	66,714
Federal National Mortgage Association	Aaa	5.00	7/1/2021	124,945	120,779
Federal National Mortgage Association	Aaa	6.00	7/1/2021	35,879	36,049
Federal National Mortgage Association	Aaa	6.00	7/1/2021	36,362	36,535
Federal National Mortgage Association	Aaa	6.00	7/1/2021	70,925	71,261
Federal National Mortgage Association	Aaa	6.00	7/1/2021	475,726	477,981
Federal National Mortgage Association					
	Aaa	6.00	7/1/2021	779,413	783,107
Federal National Mortgage Association	Aaa	6.00	7/1/2021	820,982	624,873
Federal National Mortgage Association	Aaa	6.00	7/1/2021	859,456	663,530
Federal National Mortgage Association	Aaa	4.50	8/1/2021	24,596	23,338
Federal National Mortgage Association	Aaa	4.50	8/1/2021	1,260,736	1,196,249
Federal National Mortgage Association	Aaa	5.00	8/1/2021	314,799	304,301
Federal National Mortgage Association	Aaa	5.00	8/1/2021	571,413	
					552,357
Federal National Mortgage Association	Aaa	6.00	8/1/2021	83,454	63,849
Federal National Mortgage Association	Aaa	6.00	8/1/2021	13,131,953	13,194,159
Federal National Mortgage Association	Aaa	9.00	8/1/2021	17,264	17,518
Federal National Mortgage Association	Aaa	5.00	9/1/2021	367,155	354,911
Federal National Mortgage Association	Aaa	5.00	9/1/2021	415,837	401,968
Federal National Mortgage Association	Aaa	5.00	9/1/2021	1,345,237	1,300,373
Federal National Mortgage Association					
	Aaa	6.00	9/1/2021	77,756	78,125
Federal National Mortgage Association	Aaa	6.00	9/1/2021	340,737	342,352
Federal National Mortgage Association	Aaa	5.00	10/1/2021	1,375,454	1,329,583
Federal National Mortgage Association	Aaa	6.00	10/1/2021	(999,900)	(1,004,636)
Federal National Mortgage Association	Aaa	6.00	10/1/2021	(999,900)	(1,004,640)
Federal National Mortgage Association	Aaa	6.00	10/1/2021	603,807	807,617
Federal National Mortgage Association		4.50	11/1/2021	130	123
	Aaa				
Federal National Mortgage Association	Aaa	4.50	11/1/2021	286,547	271,890
Federal National Mortgage Association	Aaa	4.50	11/1/2021	708,656	672,408
Federal National Mortgage Association	Aaa	6,00	11/1/2021	607,366	610,245
Federal National Mortgage Association	Aaa	6.00	11/1/2021	699,802	904,067
Federal National Mortgage Association	Aaa	4.50	12/1/2021	1,252	1,188
Federal National Mortgage Association	Aaa	4.50	12/1/2021	2,654	2,518
Federal National Mortgage Association					
Federal National Mortgage Association	Aaa	4.50	12/1/2021	9,326	8,849
	Aaa	5.00	12/1/2021	144,603	139,781
Federal National Mortgage Association	Aaa	5.00	12/1/2021	479 ,7 4 3	463,742
Federal National Mortgage Association	Aaa	5.00	12/1/2021	1,999,802	1,933,108
Federal National Mortgage Association	Aaa	6.00	12/1/2021	916,989	921,336
Federal National Mortgage Association	Aaa	4.50	1/1/2022	301	285
Federal National Mortgage Association		4,50	1/1/2022	395	375
Federal National Mortgage Association	Aaa				
	Aaa	4.50	1/1/2022	3,341	3,170
Federal National Mortgage Association	Aaa	6.00	1/1/2022	122,003	122,519
Federal National Mortgage Association	Aaa	4.50	2/1/2022	664	630
Federal National Mortgage Association	Aaa	4.50	2/1/2022	3,805	3,61 1
Federal National Mortgage Association	Aaa	5.00	2/1/2022	999,901	966,324
Federal National Mortgage Association	Aaa	5.00	2/1/2022	2,999,702	2,896,972
Federal National Mortgage Association	Aaa	4,50	3/1/2022	3,107	2,949
Federal National Mortgage Association	Aaa	4.50	3/1/2022	4,240	4,023
Federal National Mortgage Association	Aaa	5.00	3/1/2022	2,000,000	1,932,840
Federal National Mortgage Association	Aaa	5.00	3/1/2022	2,999,702	2,898,972
Federal National Mortgage Association	Aaa	5,00	3/1/2022	7,999,206	7,730,609
Federal National Mortgage Association	Aaa	6.25	3/29/2022	1,000,000	986,957
Federal National Mortgage Association					
	Aaa	6,25	3/29/2022	5,000,000	4,934,785
Federal National Mortgage Association	Aaa	5.00	4/1/2022	369,769	357,352

Federal National Mortgage Association	Aaa	5.00	4/1/2022	2,999,701	2,898,971
Federal National Mortgage Association	Aaa	5.00	4/1/2022	9,999,010	9,663,243
Federal National Mortgage Association	Aaa	5.00	4/1/2022	10,629,136	10,272,231
Federal National Mortgage Association					
	Aaa	5.00	5/1/2022	1,249,626	1,207,666
Federal National Mortgage Association	Aaa	5.00	5/1/2022	3,999,603	3,866,216
Federal National Mortgage Association	Aaa	5.00	5/1/2022	3,999,701	3,865,391
Federal National Mortgage Association	Aaa	5.00	5/1/2022	6,371,064	6,157,136
Federal National Mortgage Association	Aaa	5,00	5/1/2022	8,999,106	8,696,916
Federal National Mortgage Association	Aaa	5.00	8/1/2022	4,000,000	
					3,866,600
Federal National Mortgage Association	Aaa	5.00	6/1/2022	15,000,000	14,496,300
Federal National Mortgage Association	Aaa	5,00	6/1/2022	15,998,404	15,461,178
Federal National Mortgage Association	Aaa	0.00	7/1/2022	1,000,000	1,004,720
Federal National Mortgage Association	Aaa	6.00	3/1/2023	4,631,684	4,642,884
Federal National Mortgage Association	Aaa	5.50	6/1/2023	707,811	692,043
Federal National Mortgage Association	Aaa	5.50	7/1/2023	131,798	
5 0					128,862
Federal National Mortgage Association	Aaa	7,00	11/1/2023	27,255	28,221
Federal National Mortgage Association	Aaa	6.50	10/1/2024	965,828	987,038
Federal National Mortgage Association	Aaa	10.00	11/1/2024	97,677	106,713
Federal National Mortgage Association	Aaa	7.00	10/1/2025	7,907	8,191
Federal National Mortgage Association	Aaa	7.26	2/1/2026	241,314	241,977
Federal National Mortgage Association	Aaa	6.00	6/1/2027		795,520
				797,338	
Federal National Mortgage Association	Aaa	5.55	1/1/2028	27,276	27,488
Federal National Mortgage Association	Aaa	6.00	4/1/2028	1,898,354	1,892,659
Federal National Mortgage Association	Aaa	5,47	8/1/2028	376,679	379,599
Federal National Mortgage Association	Aaa	6.50	8/1/2028	7,872	8,035
Federal National Mortgage Association	Aaa	6.00	10/1/2028	4,701	4,687
Federal National Mortgage Association					
	Aaa	6.00	11/1/2028	4,184	4,171
Federal National Mortgage Association	Aaa	6.00	12/1/2028	12,966	12,924
Federal National Mortgage Association	Aaa	6,00	12/1/2028	26,052	25,968
Federal National Mortgage Association	Aaa	6.00	12/1/2028	30,819	30,720
Federal National Mortgage Association	Aaa	6.00	12/1/2028	34,303	34,193
Federal National Mortgage Association	Aaa	6.00	12/1/2028	36,712	36,594
Federal National Mortgage Association					
	Aaa	6.00	12/1/2028	97,859	97,544
Federal National Mortgage Association	Aaa	6.50	12/1/2028	407,546	415,954
Federal National Mortgage Association	Aaa	6.00	1/1/2029	8,939	8,911
Federal National Mortgage Association	Aaa	6,50	2/1/2029	62,775	64,066
Federal National Mortgage Association	Aaa	6.00	3/25/2029	419,124	414,838
Federal National Mortgage Association	Aaa	6.00	3/25/2029	1,781,276	1,763,063
Federal National Mortgage Association					
	Aaa	6.50	4/1/2029	237,086	241,963
Federal National Mortgage Association	Aaa	6.00	7/1/2029	1,192,403	1,188,826
Federal National Mortgage Association	Aaa	6.50	8/ 1/2029	558,608	570,099
Federal National Mortgage Association	Aaa	6.50	8/1/2029	875,219	890,159
Federal National Mortgage Association	Aaa	8.00	11/1/2029	35,162	37,218
Federal National Mortgage Association	Aaa	8.50	11/1/2029	107	107
Federal National Mortgage Association					
	Aaa	6.00	12/1/2029	638,699	636,642
Federal National Mortgage Association	Aaa	6.50	12/1/2029	855,919	873,158
Federal National Mortgage Association	Aaa	6.50	12/1/2029	1,789,405	1,825,444
Federal National Mortgage Association	Aaa	6,50	12/1/2029	4,105,888	4,188,581
Federal National Mortgage Association	Aaa	8.00	12/1/2029	20,804	22,020
Federal National Mortgage Association	Aaa	7.50	1/1/2030	3,514	3,679
Federal National Mortgage Association					
	Aaa	8.00	2/1/2030	6,786	7,183
Federal National Mortgage Association	Aaa	00.8	2/1/2030	46,767	49,501
Federal National Mortgage Association	Aaa	7,50	4/1/2030	2,031	2,126
Federal National Mortgage Association	Ааа	8.00	4/1/2030	174,855	184,202
Federal National Mortgage Association	Aaa	8.50	4/1/2030	21,448	23,021
Federal National Mortgage Association	Aaa	8.50	4/1/2030	25,687	27,561
Federal National Mortgage Association	Aaa	8.50	4/1/2030	50,127	53,783
Federal National Mortgage Association	Aaa	8.50	4/1/2030	63,631	68,283
Federal National Mortgage Association	Aaa	6.50	5/1/2030	626,898	639,831
Federal National Mortgage Association	Aaa	8.50	5/1/2030	7,970	8,555
Federal National Mortgage Association	Aaa	8,50	5/1/2030	55,863	59,961
Federal National Mortgage Association	Aaa	8.50	6/1/2030	2,067	2,218
Federal National Mortgage Association	Aaa	8.50	6/1/2030	6,349	6,812
Federal National Mortgage Association	Aaa	8.50	6/1/2030	29,770	31,954
Federal National Mortgage Association	Aaa	8.50	6/1/2030	39,543	42,443
Federal National Mortgage Association	Aaa	8.50	6/1/2030	93,041	99,826
Federal National Mortgage Association	Aaa	7.50	6/25/2030	4,406,714	4,544,644
Federal National Mortgage Association	Aaa	8.00	7/1/2030	17,841	18,795
Federal National Mortgage Association	Aaa	8.50	7/1/2030	2,136	2,292
Federal National Mortgage Association	Aaa	8.50	7/1/2030	3,580	3,843
Federal National Mongage Association				102,289	109,793
	Aaa	8.50	7/1/2030		
Federal National Mortgage Association			7/1/2030	108,905	116,894
	Aaa	8.50			
Federal National Mortgage Association	Aaa Aaa	7.00	8/1/2030	4,981	5,166
				4,981 2,152	5,166 2,310
Federal National Mortgage Association	Aaa Aaa	7.00 8.50	8/1/2030		
Federal National Mortgage Association Federal National Mortgage Association Federal National Mortgage Association	Aaa Aaa Aaa	7.00 8.50 8.50	8/1/2030 8/1/2030 8/1/2030	2,152 3,988	2,310 4,281
Federal National Mortgage Association Federal National Mortgage Association Federal National Mortgage Association Federal National Mortgage Association	Aaa Aaa Aaa Aaa	7.00 8.50 8.50 8.50	8/1/2030 8/1/2030 8/1/2030 8/1/2030	2,152 3,988 10,231	2,310 4,281 10,981
Federal National Mortgage Association Federal National Mortgage Association Federal National Mortgage Association Federal National Mortgage Association Federal National Mortgage Association	Aaa Aaa Aaa Aaa Aaa	7.00 8.50 8.50 8.50 8.50	8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030	2,152 3,988 10,231 19,563	2,310 4,281 10,981 20,998
Federal National Mortgage Association Federal National Mortgage Association	Aaa Aaa Aaa Aaa Aaa Aaa	7.00 8.50 8.50 8.50 8.50 8.50 8.50	8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030	2,152 3,988 10,231 19,563 34,185	2,310 4,281 10,981 20,998 36,693
Federal National Mortgage Association Federal National Mortgage Association	Aaa Aaa Aaa Aaa Aaa	7.00 8.50 8.50 8.50 8.50 8.50 8.50	8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030	2,152 3,988 10,231 19,563 34,185 38,936	2,310 4,281 10,981 20,998 36,693 41,792
Federal National Mortgage Association Federal National Mortgage Association	Aaa Aaa Aaa Aaa Aaa Aaa	7.00 8.50 8.50 8.50 8.50 8.50 8.50	8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030	2,152 3,988 10,231 19,563 34,185	2,310 4,281 10,981 20,998 36,693
Federal National Mortgage Association Federal National Mortgage Association	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	7.00 8.50 8.50 8.50 8.50 8.50 8.50 8.50 8	8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030	2,152 3,988 10,231 19,563 34,185 38,936	2,310 4,281 10,981 20,998 36,693 41,792
Federal National Mortgage Association Federal National Mortgage Association	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	7.00 8.50 8.50 8.50 8.50 8.50 8.50	8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030 8/1/2030 9/1/2030	2,152 3,988 10,231 19,563 34,185 38,936 7,640	2,310 4,281 10,981 20,998 36,693 41,792 8,048

Federal National Mortgage Association	Aaa	8.50	9/1/2030	7,644	8,205
Federal National Mortgage Association	Aaa	8.50	9/1/2030		
				34,197	36,705
Federal National Mortgage Association	Aaa	8.00	10/1/2030	26,395	27,806
Federal National Mortgage Association	Aaa	8.00	10/1/2030	29,721	31,310
Federal National Mortgage Association	Aaa	8.00	10/1/2030	110,769	116,691
Federal National Mortgage Association	Aaa	8.50	10/1/2030	4,267	
•					4.580
Federal National Mortgage Association	Aaa	8.50	10/1/2030	6,755	7,250
Federal National Mortgage Association	Aaa	5.60	12/1/2030	580,484	585,024
Federal National Mortgage Association	Aaa	6.50	12/1/2030	1,370,915	1,398,526
Federal National Mortgage Association					
	Aaa	8.00	12/1/2030	24,318	25,735
Federal National Mortgage Association	Aaa	8.00	12/1/2030	82,156	86,959
Federal National Mortgage Association	Aaa	8.50	12/1/2030	33,077	35,504
Federal National Mortgage Association	Аза	8.00	1/1/2031	8,201	8,639
Federal National Mortgage Association	Aaa	8.00	1/1/2031	116,242	123,037
Federal National Mortgage Association	Aaa	8,50	1/1/2031	61,807	66,342
Federal National Mortgage Association	Aaa	5.78	2/1/2031	296,183	298,635
Federal National Mortgage Association	Aaa	7.00	2/1/2031	590,374	612,289
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Federal National Mortgage Association	Aaa	7.00	2/1/2031	1,071,830	1,111,616
Federal National Mortgage Association	Aaa	7.50	2/1/2031	61,667	64,408
Federal National Mortgage Association	Aaa	7.50	2/1/2031	73,901	77,186
Federal National Mortgage Association	Aaa	7.50	2/1/2031	125,913	131,417
Federal National Mortgage Association	Aaa	8.00	2/1/2031	14,452	15,297
Federal National Mortgage Association	Aaa	8.50	2/1/2031	8,707	9,349
Federal National Mortgage Association	Aaa	8.50	2/1/2031	13,876	14,894
Federal National Mortgage Association	Aaa	6.50	3/1/2031	3,247,088	3,302,516
Federal National Mortgage Association	Aaa	8.00	4/1/2031	28,647	30,180
Federal National Mortgage Association	Aaa	8.00	4/1/2031	39,731	41,855
Federal National Mortgage Association	Aaa	8.00	5/1/2031	21,132	22,263
Federal National Mortgage Association					
	Aaa	8.00	5/1/2031	82,607	87,239
Federal National Mortgage Association	Aaa	8.50	5/1/2031	860	923
Federal National Mortgage Association	Aaa	6,50	7/1/2031	731,509	745,734
Federal National Mortgage Association	Aaa	8.00	7/1/2031	15,149	15,959
Federal National Mortgage Association	Aaa	8.00	7/1/2031	23,862	25,159
Federal National Mortgage Association	Aaa	8.00	7/1/2031	72,229	76,095
Federal National Mortgage Association	Aaa	7.00	8/1/2031	6,244	6,472
Federal National Mortgage Association	Aaa	8.00	8/1/2031	11,950	12,589
Federal National Mortgage Association	Aaa	8.00	8/1/2031	21,102	22,231
Federal National Mortgage Association	Aaa	8.00	8/1/2031	23,320	24,567
Federal National Mortgage Association	Aaa	7.00	9/1/2031	3,357	3,460
Federal National Mortgage Association	Aaa	8.00	9/1/2031	3,831	4,036
Federal National Mortgage Association	Aaa	00.8	9/1/2031	21,943	23,117
Federal National Mortgage Association	Aaa	8.00	9/1/2031	79,630	84,097
Federal National Mortgage Association	Aaa	6.50	10/1/2031	55,646	56,728
Federal National Mortgage Association	Aaa	8.00	10/1/2031	13,727	14,461
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Federal National Mortgage Association	Aaa	8.00	11/1/2031	19,378	20,414
Federal National Mortgage Association	Aaa	8.00	12/1/2031	52,600	55,415
Federal National Mortgage Association	Aaa	6.00	1/1/2032	32,415	32,286
Federal National Mortgage Association	Aaa	6.50	4/1/2032	71,002	72,260
Federal National Mortgage Association	Aaa	6.50	4/1/2032	1,575,851	1,603,759
Federal National Mortgage Association	Aaa	6.50	4/1/2032	2,801,327	2,850,939
Federal National Mortgage Association	Aaa	6.50	5/1/2032	91,494	93,115
Federal National Mortgage Association	Aaa	6.50	5/1/2032	272,410	277,234
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Federal National Mortgage Association	Aaa	7.00	5/1/2032	4,332	4,487
Federal National Mortgage Association	Aaa	7.00	5/1/2032	5,490	5,690
Federal National Mortgage Association	Aaa	7.00	5/1/2032	1,046,805	1,084,312
Federal National Mortgage Association		6.50	7/1/2032	57,350	58,366
* *	Aaa				
Federal National Mortgage Association	Aaa	6.50	7/1/2032	305,146	310 ,551
Federal National Mortgage Association	Аза	6.50	7/1/2032	349,874	356,071
Federal National Mortgage Association	Aaa	6.50	7/1/2032	715,906	728,585
Federal National Mortgage Association	Aaa	6.50	8/1/2032	3,114	3,169
Federal National Mortgage Association	Aaa	6.50	8/1/2032	19,874	20,226
Federal National Mortgage Association	Aaa	6.50	8/1/2032	263,171	267,832
Federal National Mortgage Association	Aaa	6.50	8/1/2032	273,882	278,733
Federal National Mortgage Association	Aaa	5.50	9/1/2032	15,768	15,281
Federal National Mortgage Association	Aaa	6.50	9/1/2032	4,173	4,246
Federal National Mortgage Association	Aaa	6.50	9/1/2032	46,166	46,984
Federal National Mortgage Association	Aaa	6.50	9/1/2032	90,665	92,270
Federal National Mortgage Association	Aaa	6.50	9/1/2032	119,108	121,462
Federal National Mortgage Association	Aaa	6,50	9/1/2032	833,757	850,232
Federal National Mortgage Association	Aaa	6.50	9/1/2032	1,785,595	1,820,325
Federal National Mortgage Association	Aaa	5.50	10/1/2032	744,359	721,358
Federal National Mortgage Association	Aaa	6.50	10/1/2032	5,177	5,268
				18,816	19,149
Federal National Mortgage Association	Aaa	6.50	10/1/2032	-	
Federal National Mortgage Association	Aaa	5.50	11/1/2032	81,955	79,423
Federal National Mortgage Association	Aaa	5.72	11/25/2032	1,962,290	1,976,826
Federal National Mortgage Association	Aaa	5.50	12/1/2032	992,887	962,207
Federal National Mortgage Association	Aaa	6.50	12/1/2032	2,019,903	2,059,182
Federal National Mortgage Association	Aaa	6.50	12/1/2032	12,025,105	12,258,945
Federal National Mortgage Association	Aaa	6.00	1/1/2033	7,539,645	7,521,173
Federal National Mortgage Association	Aaa	5,50	2/1/2033	393,892	381,638
Federal National Mortgage Association	Aaa	5.50	2/1/2033	1,008,433	977,273
Federal National Mortgage Association	Aaa	5.50	3/1/2033	2,385,161	2,310,959

Federal National Mortgage Association	Aaa	5.50	3/1/2033	3,736,923	3,620,668
Federal National Mortgage Association	Aaa	6.00	3/1/2033	3,814,803	3,797,121
Federal National Mortgage Association	Aaa	5.50	4/1/2033	11,693,131	11,329,358
Federal National Mortgage Association	Aaa	5.00	4/25/2033	5,075,051	4,830,459
Federal National Mortgage Association	Aaa	4.60	5/1/2033	3,265,949	3,222,708
Federal National Mortgage Association	Aaa	5.00	5/1/2033	53,875	50,748
Federal National Mortgage Association	Aaa	5.00	5/1/2033	245,428	231,186
Federal National Mortgage Association	Aaa	5.50	5/1/2033	169,973	164,720
Federal National Mortgage Association	Aaa	5.50	5/1/2033	1,672,579	1,620,548
Federal National Mortgage Association	Aaa	6.00	5/1/2033	16,266	16,202
Federal National Mortgage Association	Aaa	6,50	5/1/2033	3,867,591	3,942,816
Federal National Mortgage Association	Aaa				52,113
		5.00	6/1/2033	55,324	
Federal National Mortgage Association	Aaa	5.00	6/1/2033	246,444	232,142
Federal National Mortgage Association	Aaa	5.00	6/1/2033	657,855	619,680
Federal National Mortgage Association	Aaa	5.50	6/1/2033	32,259	31,255
Federal National Mortgage Association	Aaa	5.50	6/1/2033	102,321	99,221
Federal National Mortgage Association	Aaa	5.50	6/1/2033	151,257	146,551
Federal National Mortgage Association	Aaa	5.50	6/1/2033	2,477,040	2,399,984
Federal National Mortgage Association	Aaa	5.00	7/1/2033	675,563	636,360
Federal National Mortgage Association	Aaa	5.50	7/1/2033	40,466	39,207
Federal National Mortgage Association					
	Aaa	5.50	7/1/2033	548,892	531,816
Federal National Mortgage Association	Aaa	5.00	8/1/2033	286,568	269,938
Federal National Mortgage Association	Aaa	5.00	8/1/2033	655,223	617,200
Federal National Mortgage Association	Aaa	5.00	8/1/2033	668,896	630,080
Federal National Mortgage Association	Aaa	5.00	8/1/2033	1,011,415	952,723
Federal National Mortgage Association	Aaa	5.50	8/1/2033	569,455	551,741
Federal National Mortgage Association	Aaa	6.50	6/1/2033	38,821	39,446
Federal National Mortgage Association	Aaa	5.00	9/1/2033	50,898	47,945
Federal National Mortgage Association	Aaa	5.00	9/1/2033	425,633	400,933
Federal National Mortgage Association					
	Aaa	5.00	9/1/2033	611,042	575,583
Federal National Mortgage Association	Aaa	5.00	9/1/2033	613,227	577,642
Federal National Mortgage Association	Aaa	5.00	9/1/2033	640,166	603,018
Federal National Mortgage Association	Aaa	5.00	9/1/2033	642,741	605,443
Federal National Mortgage Association	Aaa	5.00	9/1/2033	657,900	619,723
Federal National Mortgage Association	Aaa	5.00	9/1/2033	664,984	626,395
Federal National Mortgage Association	Aaa	5.00	9/1/2033	708,786	667,655
Federal National Mortgage Association	Aaa	5.00	9/1/2033	784,633	739,101
Federal National Mortgage Association	Aaa	5.00	9/1/2033	1,052,105	991,051
Federal National Mortgage Association	Aaa	5.00	9/1/2033	1,971,709	1,857,281
Federal National Mortgage Association	Aaa	5.00	9/1/2033	15,427,760	14,532,410
Federal National Mortgage Association	Aaa	5.28	9/1/2033	387,382	394,030
Federal National Mortgage Association	Aaa	4.50	10/1/2033	4,258,266	3,884,603
Federal National Mortgage Association	Aaa	5.00	10/1/2033	569,747	536,684
Federal National Mortgage Association	Aaa	6.00	10/1/2033	15,749	15,657
Federal National Mortgage Association	Aaa	6.00	10/1/2033	1,088,429	1,084,238
Federal National Mortgage Association					2,616,624
	Aaa	4.50	11/1/2033	2,868,791	
Federal National Mortgage Association	Aaa	5.00	11/1/2033	1,841,458	1,734,589
Federal National Mortgage Association	Aaa	5.50	11/1/2033	107,624	104,275
Federal National Mortgage Association	Aaa	5.50	11/1/2033	271,568	263,152
Federal National Mortgage Association	Aaa	5,50	11/1/2033	685,397	664,076
Federal National Mortgage Association	Aaa	5.50	11/1/2033	4,629,598	4,485,580
Federal National Mortgage Association	Aaa	6.50	11/1/2033	17,680	17,964
Federal National Mortgage Association	Aaa	5.50	12/1/2033	518,674	502,538
Federal National Mortgage Association	Aaa	5.50	12/1/2033	687,502	666,114
Federal National Mortgage Association	Aaa	5.50	12/1/2033	2,332,553	2,259,987
Federal National Mortgage Association		5.50	12/25/2033	1,066,981	1,056,561
	Aaa				84,336
Federal National Mortgage Association	Aaa	5.50	1/1/2034	87,044	568,050
Federal National Mortgage Association	Aaa	5.50	1/1/2034	586,289	
Federal National Mortgage Association	Aaa	5.50	1/1/2034	965,285	935,255
Federal National Mortgage Association	Aaa	7.00	1/25/2034	1,351,490	1,387,814
Federal National Mortgage Association	Aaa	7.00	1/25/2034	6,081,702	6,245,160
Federal National Mortgage Association	Aaa	5.00	2/1/2034	569,894	536,820
Federal National Mortgage Association	Aaa	5.50	2/1/2034	30,823	29,842
Federal National Mortgage Association	Aaa	5.50	2/1/2034	898,590	870,637
Federal National Mortgage Association	Aaa	5.50	2/1/2034	1,164,416	1,127,370
Federal National Mortgage Association	Aaa	5.50	2/1/2034	2,787,870	2,701,145
Federal National Mortgage Association	Aaa	5.50	2/1/2034	5,123,429	4,960,427
Federal National Mortgage Association	Aaa	5.50	2/1/2034	12,097,364	11,721,039
		6.00			1,260,030
Federal National Mortgage Association	Aaa		2/1/2034	1,267,461	1,694,578
Federal National Mortgage Association	Aaa	6.00	2/1/2034	1,704,572	
Federal National Mortgage Association	Aaa	5.00	2/1/2034	4,062,375	4,038,557
Federal National Mortgage Association	Aaa	6.00	2/1/2034	10,399,680	10,338,706
Federal National Mortgage Association	Aaa	5.00	3/1/2034	3,267,521	3,077,890
Federal National Mortgage Association	Aaa	5,00	3/1/2034	4,131,127	3,891,377
Federal National Mortgage Association	Aaa	5.00	3/1/2034	11,828,717	11,142,237
Federal National Mortgage Association	Aaa	5.50	3/1/2034	13,246	12,824
Federal National Mortgage Association	Aaa	5.50	3/1/2034	17,253	16,704
Federal National Mortgage Association	Aaa	5.50	3/1/2034	449,646	435,720
Federal National Mortgage Association	Aaa	5.50	3/1/2034	532,825	515,876
Federal National Mortgage Association	Aaa	5,50	3/1/2034	846,255	819,930
Federal National Mortgage Association	Aaa	7.50	3/25/2034	1,087,185	1,127,943
Federal National Mortgage Association	Aaa	7,50	3/25/2034	5,067,955	5,257,948
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Federal National Mortgage Association	Aaa	5.00	4/1/2034	882	830
Federal National Mortgage Association	Aaa	5.00	4/1/2034	14,990	14,104
Federal National Mortgage Association	Aaa	5.50	4/1/2034	24,551	23,770
Federal National Mortgage Association	Aaa	5.50	4/1/2034	135,310	131,005
Federal National Mortgage Association	Aaa	5.50	4/1/2034	203,332	196,919
Federal National Mortgage Association	Aaa	5,50	4/1/2034	211,185	204,467
Federal National Mortgage Association	Aaa	5.50	4/1/2034	294,964	285,58 1
Federal National Mortgage Association	Aaa	5.50	4/1/2034	685,978	664,34 1
Federal National Mortgage Association	Aaa	5.50	4/1/2034	705,427	682,988
Federal National Mortgage Association		5.50		1,478,655	
Federal National Mortgage Association	Aaa		4/1/2034		1,431,619
	Aaa	5.50	4/1/2034	8,917,644	8,641,010
Federal National Mortgage Association	Aaa	5.50	5/1/2034	204,975	198,454
Federal National Mortgage Association	Aaa	5.50	5/1/2034	261,446	253,129
Federal National Mortgage Association	Aaa	5.50	5/1/2034	393,080	380,576
Federal National Mortgage Association	Aaa	5.50	5/1/2034	469,761	454,818
Federal National Mortgage Association	Aaa	5.50	5/1/2034	674,971	653,974
Federal National Mortgage Association	Aaa	5.50	5/1/2034	11,587,779	11,227,307
Federal National Mortgage Association	Aaa	5.00	6/1/2034	17,797	16,746
Federal National Mortgage Association	Aaa	5,50	6/1/2034	31,002	30,016
Federal National Mortgage Association	Aaa	5.50	6/1/2034	32,743	31,701
Federal National Mortgage Association	Aaa	5.50	6/1/2034	64,536	62,483
Federal National Mortgage Association	Aaa	5.50	6/1/2034	67,840	65,682
Federal National Mortgage Association	Aaa	5.50	6/1/2034	131,348	127,170
Federal National Mortgage Association	Aaa	5.50	6/1/2034	135,878	131,556
Federal National Mortgage Association	Aaa	5.50	6/1/2034	141,347	136,851
Federal National Mortgage Association	Aaa	5.50	6/1/2034	153,029	148,161
Federal National Mortgage Association	Aaa	5,50	6/1/2034	179,121	173,423
Federal National Mortgage Association	Aaa	5.50	6/1/2034	189,158	183,141
Federal National Mortgage Association		5.50	6/1/2034	240,593	232,940
	Aaa				
Federal National Mortgage Association	Aaa	5,50	6/1/2034	241,521	233,838
Federal National Mortgage Association	Aaa	5,50	6/1/2034	273,232	264,541
Federal National Mortgage Association	Aaa	5.50	6/1/2034	307,107	297,337
Federal National Mortgage Association	Aaa	5,50	6/1/2034	332,591	322,011
Federal National Mortgage Association	Aaa	5,50	6/1/2034	460,637	445,984
Federal National Mortgage Association	Aaa	5.50	6/1/2034	472,292	457,268
Federal National Mortgage Association	Аза	5.50	6/1/2034	478,401	463,183
Federal National Mortgage Association	Aaa	5,50	6/1/2034	478,499	463,278
Federal National Mortgage Association	Aaa	5.50	6/1/2034	481,236	465,928
Federal National Mortgage Association	Aaa	5.50	6/1/2034	499,978	484,074
Federal National Mortgage Association	Aaa	5,50	6/1/2034	559,895	542,084
Federal National Mortgage Association	Aaa	5.50	6/1/2034	568,371	550,291
Federal National Mortgage Association	Aaa	5.50	6/1/2034	582,540	564,007
Federal National Mortgage Association	Aaa	5.50	6/1/2034	623,869	604,020
Federal National Mortgage Association	Aaa	5.50	6/1/2034	676,360	654,845
Federal National Montgage Association	Aaa	5.50	6/1/2034	753,227	729,267
Federal National Mortgage Association	Aaa	5.50	6/1/2034	836,407	809,801
Federal National Mortgage Association	Aaa	6.50	6/1/2034	512,322	519,735
Federal National Mortgage Association			6/1/2034	768,968	780,095
Federal National Mortgage Association	Aaa	6.50			
	Aaa	5.00	7/1/2034	3,507	3,300
Federal National Mortgage Association	Aaa	5.50	7/1/2034	85,666	82,941
Federal National Mortgage Association	Aaa	5,50	7/1/2034	150,818	146,020
Federal National Mortgage Association	Aaa	5.50	7/1/2034	158,179	153,147
Federal National Mortgage Association	Aaa	5.50	7/1/2034	180,473	174,732
Federal National Mortgage Association	Aaa	5.50	7/1/2034	189,006	182,994
Federal National Mortgage Association	Aaa	5.50	7/1/2034	312,662	302,716
Federal National Mortgage Association	Aaa	5.50	7/1/2034	328,671	318,216
Federal National Mortgage Association	Aaa	5.50	7/1/2034	344,366	333,412
Federal National Mortgage Association	Aaa	5.50	7/1/2034	407,728	394,758
Federal National Mortgage Association	Aaa	5.50	7/1/2034	460,131	445,495
Federal National Mortgage Association	Aaa	5.50	7/1/2034	650,703	630,004
Federal National Mortgage Association	Aaa	5.50	7/1/2034	705,250	682,816
Federal National Mortgage Association	Aaa	5.50	7/1/2034	764,239	739,924
Federal National Mortgage Association	Aaa	5,50	7/1/2034	860,714	852,698
Federal National Mortgage Association	Aaa	5.50	7/1/2034	1,483,091	1,435,906
Federal National Mortgage Association	Aaa	5.50	7/1/2034	14,765,478	14,295,714
Federal National Mortgage Association	Aaa	6.50	7/1/2034	192,372	195,156
Federal National Mortgage Association	Aaa	5.50	8/1/2034	91,970	89,109
Federal National Mortgage Association		5.50	8/1/2034	382,875	370,694
Federal National Mortgage Association	Aaa	5,50	8/1/2034	513,933	497,585
· · · · · · · · · · · · · · · · ·	Aaa			765,646	741,291
Federal National Mortgage Association	Aaa	5.50	8/1/2034		
Federal National Mortgage Association	Aaa	5.50	8/1/2034	843,464	816,633 136,297
Federal National Mortgage Association	Aaa	6,00	8/1/2034	137,100	136,297
Federal National Mortgage Association	Aaa	6.00	8/1/2034	260,436	258,525
Federal National Mortgage Association	Aaa	6.00	8/1/2034	810,745	805,992
Federal National Mortgage Association	Aaa	6.00	8/1/2034	906,259	900,949
Federal National Mortgage Association	Aaa	6.00	8/1/2034	951,306	944,328
Federal National Mortgage Association	Aaa	6.00	8/1/2034	3,370,994	3,351,230
Federal National Mortgage Association	Aaa	6.50	8/1/2034	188,049	190,771
Federal National Mortgage Association	Aaa	6,50	8/1/2034	465,886	472,627
Federal National Mortgage Association	Aaa	5.50	9/1/2034	154,025	149,125
Federal National Mortgage Association	Aaa	5.50	9/1/2034	764,767	740,440
Federal National Mortgage Association	Aaa	6.13	9/1/2034	1,700,479	1,722,999
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Federal National Mortgage Association	Aaa	5.50	10/1/2034	461,033	446,368
Federal National Mortgage Association	Aaa	5,50	10/1/2034	558,230	540,47.2
Federal National Mortgage Association	Aaa	5.50	10/1/2034	1,063,032	1,029,217
Federal National Mortgage Association	Aaa	5.50	10/1/2034	3,030,901	2,934,488
Federal National Mortgage Association				449,798	446,500
	Aaa	6.00	10/1/2034		
Federal National Mortgage Association	Aaa	6.00	10/1/2034	2,850,704	2,829,809
Federal National Mortgage Association	Aaa	6.00	10/1/2034	3,522,308	3,496,490
Federal National Mortgage Association	Aaa	6.50	10/1/2034	270,018	274,367
Federal National Mortgage Association	Aaa	4.51	11/1/2034	470,030	463,149
Federal National Mortgage Association	Aaa	4.52	11/1/2034	2,329,047	2,294,950
Federal National Mortgage Association	Aaa	4.70	11/1/2034	2,734,400	2,695,681
Federal National Mortgage Association					
	Aaa	4.70	11/1/2034	8,561,256	8,440,028
Federal National Mongage Association	Aaa	5.00	11/1/2034	14,229	13,388
Federal National Mortgage Association	Aaa	5.50	11/1/2034	3,447	3,338
Federal National Mortgage Association	Aaa	5.50	11/1/2034	27,191	26,326
Federal National Mortgage Association	Aaa	5.50	11/1/2034	52,252	50,589
Federal National Mortgage Association	Aaa	5.50	11/1/2034	353,817	342,561
Federal National Mortgage Association	Aaa	5.50	11/1/2034	691,513	669,512
Federal National Mortgage Association					887,913
	Aaa	5.50	11/1/2034	916,422	
Federal National Mortgage Association	Aaa	5.50	11/1/2034	1,494,109	1,446,574
Federal National Mortgage Association	Aaa	5.50	11/1/2034	10,202,989	9,878,3 81
Federal National Mortgage Association	Aaa	5,50	11/1/2034	13,333,872	12,919,056
Federal National Mortgage Association	Aaa	5.50	11/1/2034	23,508,687	22,760,758
Federal National Mortgage Association	Aaa	6.00	11/1/2034	27,846	27,642
Federal National Mortgage Association	Aaa	7.00	11/1/2034	131,681	135,801
Federal National Mortgage Association	Aaa	7.00		171,676	177,047
			11/1/2034		
Federal National Mongage Association	Aaa	5.50	12/1/2034	17,106	16,562
Federal National Mortgage Association	Aaa	5.50	12/1/2034	39,043	37,801
Federal National Mortgage Association	Aaa	5.50	12/1/2034	51,654	50,011
Federal National Mortgage Association	Aaa	5.50	12/1/2034	545,874	528,507
Federal National Mortgage Association	Aaa	6.00	12/1/2034	789,398	785,743
Federal National Mortgage Association	Aaa	6.00	12/1/2034	2,894,460	2,881,058
Federal National Mortgage Association	Aaa	6.50	12/1/2034	1,015,274	1,029,965
				-	
Federal National Mortgage Association	Aaa	4.55	1/1/2035	4,443,870	4,417,785
Federal National Mortgage Association	Aaa	5.50	1/1/2035	43,319	41,941
Federal National Mortgage Association	Aaa	5.50	1/1/2035	54,064	52,277
Federal National Mortgage Association	Aaa	5.50	1/1/2035	73,179	70,852
Federal National Mortgage Association	Aaa	5.50	1/1/2035	77,121	74,571
Federal National Mortgage Association	Aaa	5.50	1/1/2035	343,779	332,410
Federal National Mortgage Association	Aaa	5.50	1/1/2035	378,060	366,034
Federal National Mortgage Association					435,459
	Aaa	5.50	1/1/2035	449,766	
Federal National Mortgage Association	Aaa	5.50	1/1/2035	701,553	679,234
Federal National Mortgage Association	Aaa	6.00	1/1/2035	652	646
Federal National Mortgage Association	Aaa	6.00	1/1/2035	252,125	250,277
Federal National Mortgage Association	Aaa	4.50	2/1/2035	54,822	49,901
Federal National Mortgage Association	Aaa	4.91	2/1/2035	5,512,668	5,476,119
Federal National Mortgage Association	Aaa	5.50	2/1/2035	39,269	37,970
Federal National Mortgage Association			2/1/2035	52,100	50,443
••	Aaa	5.50			
Federal National Mortgage Association	Aaa	5.50	2/1/2035	72,054	69,762
Federal National Mortgage Association	Aaa	5.50	2/1/2035	82,152	79,435
Federal National Mortgage Association	Aaa	5,50	2/1/2035	225,216	218,210
Federal National Mortgage Association	Aaa	5.50	2/1/2035	243,710	236,128
Federal National Mortgage Association	Aaa	5.50	2/1/2035	489,940	474,352
Federal National Mortgage Association	Aaa	5.50	2/1/2035	531,922	514,331
Federal National Mortgage Association	Aaa	5.50	2/1/2035	605,215	585,202
Federal National Mortgage Association				682,656	660,941
	Aaa	5.50	2/1/2035		
Federal National Mortgage Association	Aaa	5.50	2/1/2035	706,522	684.044
Federal National Mortgage Association	Aaa	5.50	2/1/2035	745,256	720,611
Federal National Mortgage Association	Aaa	5.50	2/1/2035	760,794	736,589
Federal National Mortgage Association	Aaa	5.50	2/1/2035	790,372	765,785
Federal National Mortgage Association	Aaa	5.50	2/1/2035	799,071	772,646
Federal National Mortgage Association	Aaa	5.50	2/1/2035	2,224,640	2,153,863
Federal National Mortgage Association	Aaa	5.50	2/1/2035	4,472,663	4,334,476
Federal National Mortgage Association			2/1/2035	6,382,137	6,179,121
	Aaa	5.50			
Federal National Mortgage Association	Aaa	5.50	2/1/2035	9,895,104	9,580,292
Federal National Mortgage Association	Aaa	5.50	2/1/2035	18,058,052	17,483,535
Federal National Mortgage Association	Aaa	5.50	2/1/2035	57,759, 046	55,974,522
Federal National Mortgage Association	Aaa	6.00	2/1/2035	142,752	141,706
Federal National Mortgage Association	Aaa	7.00	2/1/2035	85,372	87,672
Federal National Mortgage Association	Aaa	5.50	3/1/2035	26,269	25,400
Federal National Mortgage Association	Aaa	5.50	3/1/2035	218,313	211,094
Federal National Mortgage Association		5,50	3/1/2035	615,492	595,910
	Aaa				
Federal National Mortgage Association	Aaa	5.50	3/1/2035	630,090	609,253
Federal National Mortgage Association	Aaa	5,50	3/1/2035	811,312	785,504
Federal National Mortgage Association	Aaa	5.50	3/1/2035	4,936,907	4,773,653
Federal National Mortgage Association	Aaa	4.50	4/1/2035	37,439	34,079
Federal National Mortgage Association	Aaa	4.50	4/1/2035	67,794	61,709
Federal National Mortgage Association	Aaa	4.50	4/1/2035	1,256,068	1,143,336
				2,546	2,396
Federal National Mortgage Association	Aaa	5.00	4/1/2035		
Federal National Mortgage Association	Aaa	5.50	4/1/2035	26,906	26,016
Federal National Mortgage Association	Aaa	5,50	4/1/2035	38,914	37,627
Federal National Mortgage Association	Aaa	5.50	4/1/2035	82,252	79,532

Federal National Mortgage Association	Aaa	5.50	4/1/2035	84,118	81,442
Federal National Mortgage Association					
	Aaa	5.50	4/1/2035	148,818	143,896
Federal National Mortgage Association	Aaa	5.50	4/1/2035	603,996	584,022
Federal National Mortgage Association	Aaa	5.50	4/1/2035	620,996	600,460
Federal National Mortgage Association	Aaa	5,50	4/1/2035	717,595	693,865
Federal National Mortgage Association				794,949	768,660
	Aaa	5.50	4/1/2035		
Federal National Mortgage Association	Aaa	5.50	4/1/2035	831,245	803,756
Federal National Mortgage Association	Aaa	6.00	4/1/2035	15,211	15,099
Federal National Mortgage Association	Aaa	6.00	4/1/2035	2,339,886	2,329,041
Federal National Mortgage Association	Aaa	6.00	4/1/2035	8,092,615	8,045,367
Federal National Mortgage Association	Aaa	6.00	4/1/2035	14,039,316	13,974,244
Federal National Mortgage Association	Aaa	7.00	4/1/2035	297,123	307,769
Federal National Mortgage Association	Aaa	7.00	4/1/2035	432,601	448,101
Federal National Mortgage Association	Aaa	4.50	5/1/2036	252,524	229,860
Federal National Mortgage Association	Aaa	4.50	5/1/2035	386,390	351,711
Federal National Mortgage Association	Aaa	4.50	5/1/2035	834,289	759,411
Federal National Mortgage Association					
	Aaa	4.50	5/1/2035	1,165,700	1,061,078
Federal National Mortgage Association	Aaa	5.50	5/1/2035	63,075	60,989
Federal National Mortgage Association	Aaa	5.50	5/1/2035	202,125	195,441
Federal National Mortgage Association	Aaa	5.50	5/1/2035	579,576	560,409
Federal National Mortgage Association					
	Aaa	5.50	5/1/2035	598,628	578,832
Federal National Mortgage Association	Aaa	5.50	5/1/2035	624,281	603,636
Federal National Mortgage Association	Aaa	5.50	5/1/2035	661,120	639,256
Federal National Mortgage Association	Aaa	5.50	5/1/2035	704,477	681,180
Federal National Mortgage Association	Aaa	5.50	5/1/2035	751,197	726,355
Federal National Mortgage Association	Aaa	5,50	5/1/2035	803,006	778,026
Federal National Mortgage Association	Aaa	5.50	5/1/2035	850,470	B22,345
Federal National Mortgage Association		5,50	5/1/2035	4,963,120	4,798,990
	Aaa				
Federal National Mortgage Association	Aaa	6.00	5/1/2035	246,328	244,116
Federal National Mortgage Association	Aaa	4.67	5/25/2035	600,000	591,923
Federal National Mortgage Association	Aaa	4.67	5/25/2035	100,000	98,654
Federal National Mortgage Association					
	Aaa	4.50	6/1/2035	305,030	277,653
Federal National Mortgage Association	Aaa	4.50	6/1/2035	513,662	467,561
Federal National Mortgage Association	Aaa	4.50	6/1/2035	841,975	766,408
Federal National Mortgage Association	Aaa	5.50	6/1/2035	37,050	35,825
Federal National Mortgage Association	Aaa	5,50	6/1/2035	44,494	43,022
Federal National Mortgage Association	Aaa	5.50	6/1/2035	76,362	73,836
Federal National Mortgage Association	Aaa	5,50	6/1/2035	127,491	123,275
Federal National Mortgage Association	Aaa	5.50	6/1/2035	160,507	155,199
Federal National Mortgage Association	Aaa	5.50	6/1/2035	255,941	247,477
Federal National Mortgage Association	Aaa	5,50	6/1/2035	327,641	316,806
Federal National Mortgage Association	Aaa	5.50	6/1/2035	437,925	423,442
Federal National Mortgage Association	Aaa	5.50	6/1/2035	622,055	601,484
Federal National Mortgage Association	Aaa	5.50	6/1/2035	653,742	632,124
Federal National Mortgage Association	Aaa	5,50	6/1/2035	712,659	689,092
Federal National Mortgage Association	Aaa	5.50	6/1/2035	771,103	745,603
Federal National Mortgage Association					
	Aaa	5.50	6/1/2035	789,382	763,277
Federal National Mortgage Association	Aaa	5,50	6/1/2035	B00,493	774,020
Federal National Mortgage Association	Aaa	5.50	6/1/2035	822,156	794,968
Federal National Mortgage Association	Aaa	5.50	6/1/2035	3,430,288	3,316,848
Federal National Mortgage Association					425
	Aaa	4.50	7/1/2035	467	
Federal National Mortgage Association	Aaa	4,50	7/1/2035	291,532	265,367
Federal National Mortgage Association	Aaa	4.50	7/1/2035	718,658	654,158
Federal National Mortgage Association	Aaa	4.90	7/1/2035	1,599,893	1,592,917
Federal National Mortgage Association		5.00	7/1/2035	340,351	319,775
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Federal National Mortgage Association	Aaa	5.00	7/1/2035	414,424	389,370
Federal National Mortgage Association	Aaa	5.00	7/1/2035	618,491	581,100
Federal National Mortgage Association	Aaa	5.00	7/1/2035	855,937	804,196
Federal National Mortgage Association	Aaa	5.00	7/1/2035	872,186	819,463
Federal National Mortgage Association	Aaa	5.00	7/1/2035	877,340	824,304
Federal National Mortgage Association	Aaa	5.00	7/1/2035	878,660	825,545
Federal National Mortgage Association	Aaa	5.00	7/1/2035	884,997	831,499
Federal National Mortgage Association	Aaa	5.00	7/1/2035	886,033	832,472
Federal National Mortgage Association	Aaa	5.00	7/1/2035	1,111,373	1,044,191
Federal National Mortgage Association	Aaa	5.00	7/1/2035	1,775,040	1,667,738
Federal National Mortgage Association	Aaa	5.05	7/1/2035	2,607,746	2,597,790
Federal National Mortgage Association	Aaa	5.50	7/1/2035	45,921	44,402
					47,864
Federal National Mortgage Association	Aaa	5.50	7/1/2035	49,501	
Federal National Mortgage Association	Aaa	5.50	7/1/2035	242,723	234,696
Federal National Mortgage Association	Aaa	5,50	7/1/2035	553,243	534,947
Federal National Mortgage Association	Aaa	5.50	7/1/2035	554,170	535,843
				667,942	645,853
Federal National Mortgage Association	Aaa	5.50	7/1/2035		
Federal National Mortgage Association	Aaa	5,50	7/1/2035	747,632	722,909
Federal National Mortgage Association	Aaa	5.50	7/1/2035	749,964	725,163
Federal National Mortgage Association	Aaa	5.50	7/1/2035	778,058	752,328
					763,329
Federal National Mongage Association	Aaa	5.50	7/1/2035	789,435	
Federal National Mortgage Association	Aaa	5,50	7/1/2035	803,797	777,215
Federal National Mortgage Association	Aaa	5.50	7/1/2035	868,547	839,824
Federal National Mortgage Association	Aaa	5.50	7/1/2035	1,226,148	1,185,600
Federal National Mortgage Association	Aaa	5.50	7/1/2035	5,658,583	5,471,453
Federal National Mortgage Association	Aaa	6.00	7/1/2035	320,388	317,511
Federal National Mortgage Association	Aaa	6.00	7/1/2035	1,578,207	1,570,892

Federal National Mortgage Association	Aaa	6,00	7/1/2035	13,720,659	13,657,063
Federal National Mortgage Association	Aaa	5.50	7/25/2035	4,196,285	4,170,142
Federal National Mortgage Association	Aaa	4.50	8/1/2035	93,062	84,710
Federal National Mortgage Association	Aaa	4.50	8/1/2035	249,654	227,248
Federal National Mortgage Association	Aaa	4.50	8/1/2035	284,096	258,598
Federal National Mortgage Association	Aaa	4.50	8/1/2035	833,117	758,345
Federal National Mortgage Association	Aaa	4.50	8/1/2035	5,740,778	5,669,707
Federal National Mortgage Association	Aaa	4.62	8/1/2035	1,169,469	1,156,464
Federal National Mortgage Association	Aaa	5.00	8/1/2035	27,397	25,74 1
Federal National Mortgage Association	Aaa	5.00	8/1/2035	833,014	782,658
Federal National Mortgage Association	Aaa	5.00	8/1/2035	864,403	812,150
Federal National Mortgage Association	Aaa	5.50	8/1/2035	43,064	41,639
Federal National Mortgage Association	Aaa	5.50	8/1/2035	141,626	136,943
Federal National Mortgage Association		5.50	8/1/2035	306,962	296,81 1
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Federal National Mortgage Association	Aaa	5.50	8/1/2035	796,690	770,343
Federal National Mortgage Association	Aaa	5.50	8/1/2035	1,294,955	1,252,131
Federal National Mortgage Association	Aaa	5,50	8/1/2035	1,478,351	1,429,465
Federal National Mortgage Association	Aaa	5.50	8/1/2035	2,552,308	2,467,903
Federal National Mortgage Association	Aaa	5.50	8/1/2035	6,962,295	6,747,188
Federal National Mortgage Association	Aaa	6.00	8/1/2035	311,205	308,410
Federal National Mortgage Association	Aaa	7,50	8/1/2035	217,810	225,338
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Federal National Mortgage Association	Aaa	4.50	9/1/2035	1,570	1,429
Federal National Mortgage Association	Aaa	4.50	9/1/2035	25,019	22,773
Federal National Mortgage Association	Aaa	4.86	9/1/2035	209,953	204,700
Federal National Mortgage Association	Aaa	4.86	9/1/2035	902,798	880,210
Federal National Mortgage Association	Aaa	5.00	9/1/2035	532,863	500,651
Federal National Mortgage Association	Aaa	5.00	9/1/2035	606,564	569,897
Federal National Mortgage Association	Aaa	5.00	9/1/2035	686,198	646,596
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Federal National Mortgage Association	Aaa	5.00	9/1/2035	711,823	668,794
Federal National Mortgage Association	Aaa	5.05	9/1/2035	12,357,300	12,109,536
Federal National Mortgage Association	Aaa	5.50	9/1/2035	28,796	27,843
Federal National Mortgage Association	Aaa	5.50	9/1/2035	76,281	73,758
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Federal National Mortgage Association	Aaa	5,50	9/1/2035	144,400	139,625
Federal National Mortgage Association	Aaa	5.50	9/1/2035	337,660	326,494
Federal National Mortgage Association	Aaa	5.50	9/1/2035	449,729	434,857
Federal National Mortgage Association	Aaa	5.50	9/1/2035	630,243	609,401
Federal National Mortgage Association	Aaa	5.50	9/1/2035	1,570,692	1,518,749
Federal National Mortgage Association	Aaa	5.50	9/1/2035	3,150,751	3,046,556
Federal National Morlgage Association	Aaa	6.00	9/1/2035	251,006	248,752
Federal National Mortgage Association	Aaa	4.50	10/1/2035	2,306	2,099
Federal National Mortgage Association	Aaa	4.50	10/1/2035	8,992	8,185
Federal National Mortgage Association	Aaa	4.50	10/1/2035	179,999	163,844
Federal National Mortgage Association		4.50	10/1/2035	733,300	667,486
	Aaa				
Federal National Mortgage Association	Aaa	4,99	10/1/2035	3,354,778	3,352,832
Federal National Mortgage Association	Aaa	5.50	10/1/2035	67,976	65,728
Federal National Mortgage Association	Aaa	5.50	10/1/2035	87,231	84,346
		5.50	10/1/2035		151,291
Federal National Mortgage Association	Aaa			156,466	
Federal National Mortgage Association	Aaa	5.50	10/1/2035	635,663	614,641
Federal National Mortgage Association	Aaa	5.50	10/1/2035	659,379	637,573
Federal National Mortgage Association	Aaa	5.50	10/1/2035	713,266	689,679
Federal National Mortgage Association		5.50	10/1/2035	714,555	690,925
	Aaa				
Federal National Mortgage Association	Aaa	5.50	10/1/2035	876,814	847,820
Federal National Mortgage Association	Aaa	5.50	10/1/2035	1,087,057	1,051,110
Federal National Mortgage Association	Aaa	5.50	10/1/2035	1,465,822	1,417,347
• •				2,645,648	2,558,157
Federal National Mortgage Association	Aaa	5.50	10/1/2035		
Federal National Mortgage Association	Aaa	6.00	10/1/2035	53,242	52,764
Federal National Mortgage Association	Aaa	7.50	10/1/2035	26,002	26,901
Federal National Mortgage Association	Aaa	7.50	10/1/2035	2,164,229	2,239,025
Federal National Mortgage Association	Aaa	4.37	11/1/2035	968,046	954,939
• •					2,454,322
Federal National Mongage Association	Aaa	4.37	11/1/2035	2,488,009	• •
Federal National Mortgage Association	Aaa	4.56	11/1/2035	536,893	533,001
Federal National Mortgage Association	Aaa	5.00	11/1/2035	1,637,374	1,538,394
Federal National Mortgage Association	Aaa	5.00	11/1/2035	1,699,511	1,596,767
Federal National Mortgage Association	Aaa	5.00	11/1/2035	8,273,046	7,772,940
Federal National Mortgage Association	Aaa	6.96	11/1/2035	144,498	149,332
Federal National Mortgage Association	Aaa	4.50	12/1/2035	1,290	1,174
Federal National Mortgage Association	Aaa	4.50	12/1/2035	22,773	20,729
					32,659
Federal National Mortgage Association	Aaa	4.87	12/1/2035	33,091	
Federal National Mortgage Association	Aaa	5.00	12/1/2035	488,845	459,295
Federal National Mortgage Association	Aaa	5.00	12/1/2035	914,480	859,200
Federal National Mortgage Association	Aaa	5.00	12/1/2035	12,329,605	11,584,280
			12/1/2035	2,641,252	2,557,221
Federal National Mortgage Association	Aaa	5,50			
Federal National Mortgage Association	Aaa	5.50	12/1/2035	13,288,800	12,866,017
Federal National Mortgage Association	Aaa	4.50	1/1/2036	724	659
Federal National Mortgage Association	Aaa	5.00	1/1/2036	354,036	332,635
Federal National Mortgage Association	Aaa	5.50	1/1/2036	2,182,831	2,110,650
Federal National Mortgage Association	Aaa	5.50	1/1/2036	8,731,326	8,442,598
Federal National Mortgage Association	Aaa	5.63	1/1/2036	1,026,179	1,030,868
Federal National Mortgage Association	Aaa	5.70	1/1/2036	1,637,787	1,641,292
Federal National Mortgage Association	Aaa	6.00	1/1/2036	308,909	306,135
Federal National Mortgage Association	Aaa	5.00	2/1/2036	1,796,855	1,688,226
Federal National Mortgage Association	Aaa	5.00	2/1/2036	47,999,643	45,097,824
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Federal National Mortgage Association	Aaa	6.00	2/1/2036	560,908	555,221
Federal National Mortgage Association	Aaa	7.50	2/1/2036	1,359,764	1,406,445
Federal National Mortgage Association					
	Aaa	4.91	3/1/2036	2,164,433	2,141,752
Federal National Mortgage Association	Aaa	5.00	3/1/2036	336,920	316,553
Federal National Mortgage Association	Aaa	5,00	3/1/2036	3,046,485	2,862,310
Federal National Mortgage Association	Aaa	5.00	3/1/2036	45,002,191	42,281,584
Federal National Mortgage Association	Aaa	5.00	3/1/2036	101,254,930	95,133,563
Federal National Mortgage Association	Aaa	6.00	3/1/2036	887,330	883,217
Federal National Mortgage Association	Aaa	7.50	3/1/2036	669,279	692,255
Federal National Mortgage Association		4.78			
· · ·	Aaa		4/1/2036	289,840	285,727
Federal National Mortgage Association	Aaa	4.78	4/1/2036	1,231,820	1,214,340
Federal National Mortgage Association	Aaa	4,84	4/1/2036	14,328,862	14,180,415
Federal National Mortgage Association	Aaa	5.50	4/1/2036	919,260	887,046
Federal National Mortgage Association					
	Aaa	5.50	4/1/2036	1,324,862	1,281,051
Federal National Mortgage Association	Aaa	5.50	4/1/2036	3,003,020	2,903,716
Federal National Mortgage Association	Aaa	5.50	4/1/2036	4,416,205	4,270,170
Federal National Mortgage Association	Aaa	6.00	4/1/2036	644,026	637,496
Federal National Mortgage Association					
	Aaa	6.18	4/1/2036	1,274,694	1,288,968
Federal National Mortgage Association	Aaa	5.50	5/1/2036	949,305	916,042
Federal National Mortgage Association	Aaa	6.00	5/1/2036	22,713	22,483
Federal National Mortgage Association	Aaa	6,00	5/1/2036	745,775	738,212
Federal National Mortgage Association	Aaa	6.00	5/1/2038	765,744	757,979
Federal National Mortgage Association	Aaa	6.00	5/1/2036	3,172,934	3,140,754
Federal National Mortgage Association	Aaa	4.34	6/1/2036	568,777	560,564
Federal National Mortgage Association	Aaa	4.34	6/1/2036	2,417,302	2,382,396
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Federal National Mortgage Association	Aaa	6.00	6/1/2036	1,223,631	1,211,223
Federal National Mortgage Association	Aaa	6.50	6/1/2036	989,067	998,691
Federal National Mortgage Association	Aaa	5.50	7/1/2036	159,491	152,903
Federal National Mortgage Association	Aaa	5.50	7/1/2036	674,257	646,404
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Federal National Mortgage Association	Aaa	5.50	7/1/2036	735,560	709, 786
Federal National Mortgage Association	Aaa	5.50	7/1/2036	863,275	833,023
Federal National Mortgage Association	Aaa	6.00	7/1/2036	1,317,921	1,304,557
Federal National Mortgage Association					2,823,873
	Aaa	6.00	7/1/2036	2,852,800	
Federal National Mortgage Association	Aaa	6.50	7/1/2036	862,805	871,200
Federal National Mortgage Association	Aaa	7.50	7/1/2036	81,000	83,781
Federal National Mortgage Association	Aaa	7,50	7/1/2036	506,806	524,205
Federal National Mortgage Association					730,835
	Aaa	6.00	8/1/2036	738,322	
Federal National Mortgage Association	Aaa	5.00	8/1/2036	738,793	731,302
Federal National Mortgage Association	Aaa	6.00	8/1/2036	932,785	923,327
Federal National Mortgage Association	Aaa	6.00	8/1/2036	3,186,046	3,153,740
Federal National Mortgage Association					
	Aaa	6.50	8/1/2036	895,236	903,944
Federal National Mortgage Association	Aaa	5.50	9/1/2036	126,414	122,392
Federal National Mortgage Association	Aaa	5.50	9/1/2036	15,442,359	14,951,061
Federal National Mortgage Association	Aaa	6.00	9/1/2036	22,811	22,579
Federal National Mortgage Association	Aaa	6.00	9/1/2036	124,715	123,450
Federal National Mortgage Association	Aaa	6.00	9/1/2036	298,221	295,197
Federal National Mortgage Association	Aaa	6.00	9/1/2036	414,226	410,026
Federal National Mortgage Association	Aaa	6.00	9/1/2036	595,270	589,233
Federal National Mortgage Association	Аза	6.00	9/1/2036	785,098	777,137
Federal National Mortgage Association	Aaa	6.00	9/1/2036	900,044	890,918
Federal National Mortgage Association	Aaa	8.00	9/1/2036	1,617,350	1,600,946
Federal National Mortgage Association	Aaa	6.00	9/1/2036	6,753,099	6,684,609
Federal National Mortgage Association	Aaa	6.50	9/1/2036	451,139	455,526
Federal National Mortgage Association	Aaa	6.50	9/1/2036	1,383,042	1,396,494
Federal National Mortgage Association	Aaa	6.50	9/1/2036	1,616,604	1,632,334
Federal National Mongage Association	Aaa	6.50	9/1/2036	1,630,749	1,646,616
Federal National Mortgage Association	_			93,999	99,908
	Aaa	0.00	9/25/2036		
Federal National Mortgage Association	Aaa	6.00	9/25/2036	25,246	25,153
Federal National Mortgage Association	Aaa	6.00	10/1/2036	22,881	22,649
Federal National Mortgage Association	Aaa	6.00	10/1/2036	428,813	424,464
Federal National Mortgage Association	Aaa	6.00	10/1/2036	441,566	437,089
Federal National Mortgage Association	Aaa	6.00	10/1/2036	514,967	509,745
Federal National Mortgage Association	Aaa	6.00	10/1/2036	758,733	751,040
Federal National Mortgage Association	Aaa	6.00	10/1/2036	945,002	935,419
Federal National Mortgage Association	Aaa	6.00	10/1/2036	945,230	935,645
	_			970,475	960,635
Federal National Montgage Association	Aaa	6.00	10/1/2036		
Federal National Mortgage Association	Aaa	6.00	10/1/2036	992,058	981,999
Federal National Mortgage Association	Aaa	6.50	10/1/2036	192,154	194,023
Federal National Mortgage Association	Aaa	7.50	10/1/2036	39,814	41,180
					•
Federal National Mortgage Association	Aaa	7,50	10/1/2036	1,630,743	1,686,726
Federal National Mortgage Association	Aaa	5.00	11/1/2036	374,008	351,399
Federal National Mortgage Association	Aaa	5,00	11/1/2036	1,202,507	1,129,815
Federal National Mortgage Association	Aaa	5.50	11/1/2036	1,537,100	1,483,240
Federal National Mortgage Association	Aaa	5.50	11/1/2036	3,393,182	3,274,275
Federal National Mortgage Association	Aaa	5.50	11/1/2036	4,180,986	4,034,485
Federal National Mortgage Association	Аза	6.00	11/1/2036	22,587	22,358
Federal National Mortgage Association	Aaa	6.00	11/1/2036	30,973	30,659
Federal National Mortgage Association	Aaa	6.00	11/1/2036	31, 071	30,756
Federal National Mortgage Association	Aaa	6.00	11/1/2036	430,457	426,092
Federal National Mortgage Association	Aaa	6.00	11/1/2036	604,730	598,598
Federal National Mortgage Association		6.00	11/1/2036	925,634	916,248
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Federal National Mortgage Association	Aaa	5.00	12/1/2036	913,375	858,161

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Federal National Mortgage Association	Aaa	5.00	12/1/2036	1 000 000	030 550
				1,000,000	939,550
Federal National Mortgage Association	Aaa	5.00	12/1/2036	2,891,201	2,716,428
Federal National Mortgage Association	Aaa	6.00	12/1/2036	590,541	584,551
Federal National Mortgage Association					
	Aaa	6.00	12/1/2036	939,901	930,371
Federal National Mortgage Association	Aaa	6.27	12/1/2036	1,703,016	1,719,843
Federal National Mortgage Association	Aaa	5.00	1/1/2037	3,449,847	3,235,267
Federal National Mortgage Association					
	Aaa	5,50	1/1/2037	836,398	607,088
Federal National Mortgage Association	Aaa	4.50	2/1/2037	446	405
Federal National Mortgage Association	Aaa	5.50	3/1/2037	977,035	942,800
Federal National Mortgage Association	Aaa	5.50	3/1/2037	1,954,070	1,885,599
Federal National Mortgage Association	Aaa	5,50	3/1/2037	7,816,279	7,542,397
Federal National Mortgage Association					
	Aaa	6.00	3/1/2037	30,117	29,812
Federal National Mortgage Association	Aaa	6.00	3/1/2037	399,602	395,323
Federal National Mortgage Association	Aaa	6.00			932,587
			3/1/2037	942,683	
Federal National Mortgage Association	Aaa	6.00	3/1/2037	19,760,901	19,549,262
Federal National Mortgage Association	Aaa	6.50	3/1/2037	2,266,678	2,288,733
Federal National Mortgage Association					
	Aaa	4.50	5/1/2037	147	134
Federal National Mortgage Association	Aaa	4.50	5/1/2037	1,033	939
Federal National Mortgage Association	Aaa	5.00	5/1/2037	997,689	923,640
Federal National Mortgage Association	Aaa	6.00	5/1/2037	499,556	494,206
Federal National Mortgage Association	Aaa	6,00	5/1/2037	800,000	791,432
Federal National Mortgage Association					
	Aaa	6.00	5/1/2037	944,819	934,700
Federal National Mortgage Association	Aaa	7.00	6/1/2037	500,000	513,395
Federal National Mortgage Association	Aaa	5.00	7/1/2037	1,534,000	1,418,950
Federal National Mortgage Association	Aaa	5.00	7/1/2037	6,511,000	6,022,675
Federal National Mortgage Association	Aaa	6,82	7/1/2039	1,338,895	1,352,337
Federal National Mortgage Association			10/25/2041		
	Aaa	7.00		1,452,591	1,484,131
Federal National Mortgage Association	Aaa	6.22	6/1/2043	291,846	295,856
Federal National Morlgage Association	Aaa	6.22	6/1/2043	1,406,165	1,425,486
Federal National Mortgage Association	Aaa	7.00	2/25/2044	2,714,261	2,787,799
Federal National Mortgage Association	Aaa	7.00	8/25/2044	520,170	534,994
Federal National Mortgage Association	Aaa	5.39	6/25/2019	1,955,000	1,894,055
Federal National Mortgage Association 15-Year TBA	Aaa	4.50	7/15/2019	860,000	815,925
Federal National Mortgage Association 15-Year TBA	Aaa	4,50	7/15/2019	1,000,000	948,750
Federal National Mortgage Association 15-Year TBA					
• •	Aaa	4.50	7/15/2019	3,600,000	3,415,500
Federal National Mortgage Association 15-Year TBA	Aaa	5.00	7/1/2022	(6,000,000)	(5,797,500)
Federal National Mortgage Association 15-Year TBA	Aaa	5.00	7/1/2022	400,000	386,500
				•	
Federal National Mortgage Association 15-Year TBA	Aaa	5.00	7/1/2022	471,000	455,104
Federal National Mortgage Association 15-Year TBA	Aaa	5,00	7/1/2022	2,002,000	1,934,433
Federal National Mortgage Association 15-Year TBA	Aaa	5.00	7/1/2022	8,000,000	7,730,000
Federal National Mortgage Association 15-Year TBA (settles July)	Aaa	6.00	7/15/2019	(6,000,000)	(6,026,250)
Federal National Mortgage Association 15-Year TBA (settles July)	Aaa	6.00	7/15/2019	(800,000)	(803,500)
Federal National Mortgage Association 15-Year TBA (settles July)		5.50			
	Aaa		7/1/2022	(27,200,000)	(26,792,000)
Federal National Mortgage Association 15-Year TBA (settles July)	Aaa	5.50	7/1/2022	70,000	68,950
Federal National Mortgage Association 15-Year TBA (settles July)	Aaa	5.50	7/1/2022	585,000	576,225
Federal National Mortgage Association 15-Year TBA (settles July)	Aaa	5.50	7/1/2022	8,300,000	8,175,500
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	6,50	7/15/2036	170,000	171,594
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	6.50	7/15/2036	840,000	847,875
				•	•
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	7/1/2037	(1,000,000)	(964,375)
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa		740007	4 000 000	(· · · · · · · · · · · · · · · · · ·
		5.50	1/1/2037	1.600.000	
Federal National Modoage Association 30-Year Pass-Throughs TBA	A 00	5.50	7/1/2037	1,600,000	1,543,000
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5,50	7/1/2037	2,000,000	1,543,000 1,928,750
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa				1,543,000
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5,50 5,50	7/1/2037 7/1/2037	2,000,000 2,970,000	1,543,000 1,928,750 2,864,194
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa	5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000	1,543,000 1,928,750 2,864,194 11,861,813
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa	5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000	1,543,000 1,928,750 2,864,194 11,861,813 11,958,250
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa	5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000	1,543,000 1,928,750 2,864,194 11,861,813
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000	1,543,000 1,928,750 2,864,194 11,861,813 11,958,250 14,465,625
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Ааа Ааа Ааа Ааа Ааа	5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,300,000	1,543,000 1,928,750 2,864,194 11,861,813 11,958,250 14,465,625 15,719,313
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,300,000 16,985,000	1,543,000 1,928,750 2,864,194 11,861,813 11,958,250 14,465,625 15,719,313 16,379,909
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Ааа Ааа Ааа Ааа Ааа	5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,300,000	1,543,000 1,928,750 2,864,194 11,861,813 11,958,250 14,465,625 15,719,313
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,300,000 16,985,000 30,000,000	1,543,000 1,928,750 2,864,194 11,861,813 11,958,250 14,465,625 15,719,313 16,379,909 28,931,250
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Ааа Ааа Ааа Ааа Ааа Ааа Ааа Ааа Ааа	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000	1,543,000 1,928,750 2,864,194 11,861,813 11,958,250 14,465,625 15,719,313 16,379,909 28,931,250 125,368,750
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,985,000 30,000,000 130,000,000 130,000,000	1,543,000 1,928,750 2,864,194 11,861,813 11,958,250 14,465,625 15,719,313 16,379,909 28,931,250 125,368,750 1,060,125
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Ааа Ааа Ааа Ааа Ааа Ааа Ааа Ааа Ааа	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000	1,543,000 1,928,750 2,864,194 11,861,813 11,958,250 14,465,625 15,719,313 16,379,909 28,931,250 125,368,750
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000	1,543,000 1,928,750 2,864,194 11,861,813 11,958,250 14,465,625 15,719,313 16,379,909 28,931,250 125,368,750 1,060,125 1,224,926
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000 4,400,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000 1,271,000 2,000,000 4,400,000 5,000,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000 4,400,000 5,000,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,924,926$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000 1,271,000 2,000,000 4,400,000 5,000,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.50 5.50 5.50 5.50 5.50 5.50 5.50 5.50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,300,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000 4,400,000 5,000,000 57,000,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000 4,400,000 5,000,000 5,400,000 57,000,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$ $197,688$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,985,000 30,000,000 130,000,000 1,271,000 2,000,000 4,400,000 5,000,000 5,400,000 57,000,000 3,700,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,985,000 30,000,000 130,000,000 1,271,000 2,000,000 4,400,000 5,000,000 5,400,000 57,000,000 3,700,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,300,000 30,000,000 130,000,000 1,271,000 2,000,000 5,000,000 5,000,000 5,000,000 5,000,000 3,700,000 (2,000,000)	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$ $(2,016,876)$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 1,30,000,000 1,271,000 2,000,000 5,000,000 5,000,000 57,000,000 3700,000 3,700,000 (2,000,000) 16,300,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$ $(2,016,876)$ $16,437,539$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,300,000 30,000,000 130,000,000 1,271,000 2,000,000 5,000,000 5,000,000 5,000,000 5,000,000 3,700,000 (2,000,000)	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$ $(2,016,876)$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000 1,271,000 2,000,000 5,000,000 5,000,000 5,000,000 57,000,000 3,700,000 (2,000,000) 3,700,000 (2,000,000) 310,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$ $(2,016,876)$ $16,437,539$ $318,234$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000 5,000,000 5,000,000 57,000,000 3,700,000 3,700,000 3,700,000 3,10,000 310,000 1,154,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$ $(2,016,876)$ $16,437,539$ $318,234$ $1,184,653$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA Federal National Mortgage Association 30-Year TBA Federal National Mortgage Association 30-Year TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.50 5.00 7.00 5.00	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 7/15/2034 7/15/2034 7/15/2034	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 30,000,000 130,000,000 1,271,000 2,000,000 4,400,000 5,000,000 57,000,000 3,700,000 (2,000,000 3,700,000 3,10,000 3,10,000 (3,000,000)	$\begin{array}{c} 1,543,000\\ 1,928,750\\ 2,864,194\\ 11,861,813\\ 11,958,250\\ 14,465,625\\ 15,719,313\\ 16,379,909\\ 28,931,250\\ 125,368,750\\ 1,060,125\\ 1,224,926\\ 1,927,500\\ 4,240,500\\ 4,240,500\\ 4,240,500\\ 4,818,750\\ 5,204,250\\ 54,933,750\\ 197,688\\ 3,657,221\\ (2,016,876)\\ 16,437,539\\ 318,234\\ 1,184,653\\ (2,810,625)\\ \end{array}$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5,50 5,50 5,50 5,50 5,50 5,50 5,50 5,50	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000 5,000,000 5,000,000 57,000,000 3,700,000 3,700,000 3,700,000 3,10,000 310,000 1,154,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$ $(2,016,876)$ $16,437,539$ $318,234$ $1,184,653$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA	Aaa A	5.50 5.00 5.00	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2034 7/15/2034 7/15/2034	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000 4,400,000 5,000,000 57,000,000 200,000 3,700,000 (2,000,000) 16,300,000 3,10,000 (3,000,000) 1,154,000	$\begin{array}{c} 1,543,000\\ 1,928,750\\ 2,864,194\\ 11,861,813\\ 11,958,250\\ 14,465,625\\ 15,719,313\\ 16,379,909\\ 28,931,250\\ 125,368,750\\ 1,060,125\\ 1,224,926\\ 1,927,500\\ 4,240,500\\ 4,818,750\\ 5,204,250\\ 54,933,750\\ 197,688\\ 3,657,221\\ (2,016,876)\\ 16,437,539\\ 318,234\\ 1,184,653\\ (2,810,625)\\ 1,091,459\\ \end{array}$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA	Aaa A	5.50 5.00 5.00 5.00 5.00	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 7/15/2034 7/15/2034 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000 4,400,000 5,000,000 5,400,000 57,000,000 200,000 3,700,000 310,000 1,154,000 (3,000,000) 1,165,000 4,900,000	$\begin{array}{c} 1,543,000\\ 1,928,750\\ 2,864,194\\ 11,861,813\\ 11,958,250\\ 14,465,625\\ 15,719,313\\ 16,379,909\\ 28,931,250\\ 125,368,750\\ 1,060,125\\ 1,224,926\\ 1,927,500\\ 4,240,500\\ 4,240,500\\ 4,240,500\\ 4,818,750\\ 5,204,250\\ 54,933,750\\ 197,688\\ 3,657,221\\ (2,016,876)\\ 16,437,539\\ 318,234\\ 1,184,653\\ (2,810,625)\\ 1,091,459\\ 4,590,688\\ \end{array}$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA Federal National M	Aaa A	5,50 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 7/15/2034 7/15/2034 7/15/2034 7/11/2037 7/11/2037 7/11/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,985,000 30,000,000 130,000,000 1,271,000 2,000,000 5,000,000 5,000,000 57,000,000 57,000,000 3700,000 3700,000 310,000 1,154,000 (3,000,000) 1,165,000 4,900,000 6,865,000	$\begin{array}{c} 1,543,000\\ 1,928,750\\ 2,864,194\\ 11,861,813\\ 11,958,250\\ 14,465,625\\ 15,719,313\\ 16,379,909\\ 28,931,250\\ 125,368,750\\ 1,060,125\\ 1,224,926\\ 1,927,500\\ 4,240,500\\ 4,240,500\\ 4,818,750\\ 5,204,250\\ 54,933,750\\ 197,688\\ 3,657,221\\ (2,016,876)\\ 16,437,539\\ 318,234\\ 1,184,653\\ (2,810,625)\\ 1,091,459\\ 4,590,688\\ 6,431,647\\ \end{array}$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA	Aaa A	5.50 5.00 5.00 5.00 5.00	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 7/15/2034 7/15/2034 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000 4,400,000 5,000,000 5,400,000 57,000,000 200,000 3,700,000 310,000 1,154,000 (3,000,000) 1,165,000 4,900,000	$\begin{array}{c} 1,543,000\\ 1,928,750\\ 2,864,194\\ 11,861,813\\ 11,958,250\\ 14,465,625\\ 15,719,313\\ 16,379,909\\ 28,931,250\\ 125,368,750\\ 1,060,125\\ 1,224,926\\ 1,927,500\\ 4,240,500\\ 4,240,500\\ 4,240,500\\ 4,818,750\\ 5,204,250\\ 54,933,750\\ 197,688\\ 3,657,221\\ (2,016,876)\\ 16,437,539\\ 318,234\\ 1,184,653\\ (2,810,625)\\ 1,091,459\\ 4,590,688\\ \end{array}$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA Federal National Mortgage Associ	Aaa A	5,50 5,00 5,00	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 7/15/2034 7/15/2034 7/15/2034 7/11/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,985,000 30,000,000 130,000,000 1,21,000 30,000,000 1,271,000 2,000,000 5,000,000 5,000,000 57,000,000 3,700,000 3,700,000 3,700,000 3,10,000 310,000 1,154,000 3,000,000 1,165,000 4,900,000 6,865,000 24,000,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$ $(2,016,876)$ $16,437,539$ $318,234$ $1,184,653$ $(2,810,625)$ $1,091,459$ $4,590,688$ $6,431,647$ $22,485,000$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year	Aaa A	5,50 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00 5,00	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 7/15/2034 7/15/2034 7/15/2034 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000 5,000,000 5,000,000 57,000,000 3700,000 3700,000 310,000 1,154,000 310,000 1,165,000 4,900,000 6,865,000 24,000,000 29,200,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,224,926$ $1,927,500$ $4,240,500$ $4,818,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$ $(2,016,876)$ $16,437,539$ $318,234$ $1,184,653$ $(2,810,625)$ $1,091,459$ $4,590,688$ $6,431,647$ $22,485,000$ $27,356,750$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA Federal Na	Aaa A	5,50 5,00 5,00	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 7/15/2034 7/15/2034 7/15/2034 7/11/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,985,000 30,000,000 130,000,000 1,21,000 30,000,000 1,271,000 2,000,000 5,000,000 5,000,000 57,000,000 3,700,000 3,700,000 3,700,000 3,10,000 310,000 1,154,000 3,000,000 1,165,000 4,900,000 6,865,000 24,000,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,927,500$ $4,240,500$ $4,240,500$ $4,618,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$ $(2,016,876)$ $16,437,539$ $318,234$ $1,184,653$ $(2,810,625)$ $1,091,459$ $4,590,688$ $6,431,647$ $22,485,000$ $27,356,750$ $2,052,304$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year	Aaa A	5.50 5.00 5.00 5.00 5.00 5.00 5.00 5.00 5.00 5.00 5.00 5.00 5.00 5.00 5.00 5.00 5.00 5.00 5.00	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 7/15/2034 7/15/2034 7/15/2034 7/11/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 15,000,000 16,300,000 16,985,000 30,000,000 130,000,000 1,100,000 1,271,000 2,000,000 5,000,000 5,000,000 57,000,000 3,700,000 3,700,000 3,700,000 3,700,000 3,10,000 1,154,000 (3,000,000) 1,165,000 4,900,000 6,865,000 24,000,000 29,200,000 29,200,000 29,200,000 29,200,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,927,500$ $4,240,500$ $4,240,500$ $4,618,750$ $5,204,250$ $54,933,750$ $197,688$ $3,657,221$ $(2,016,876)$ $16,437,539$ $318,234$ $1,184,653$ $(2,810,625)$ $1,091,459$ $4,590,688$ $6,431,647$ $22,485,000$ $27,356,750$ $2,052,304$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA Federal Na	Aaa A	5.50 5.00 5.0	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 7/15/2034 7/15/2034 7/15/2034 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,300,000 16,985,000 30,000,000 1,100,000 1,271,000 2,000,000 5,000,000 57,000,000 57,000,000 3,700,000 3,700,000 3,700,000 3,10,000 3,10,000 1,154,000 (3,000,000) 1,165,000 4,900,000 24,000,000 29,200,000 29,200,000 29,200,000 29,200,000 29,200,000 29,000 20,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,924,926$ $1,927,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $197,688$ $3,657,221$ $(2,016,876)$ $16,437,539$ $318,234$ $1,184,653$ $(2,810,625)$ $1,091,459$ $4,590,688$ $6,431,647$ $22,485,000$ $27,356,750$ $2,052,304$ $2,472,655$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA Federal Na	Aaa A	5.50 5.00 5.0	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 7/15/2034 7/11/2037 7/11/2037 7/11/2037 7/11/2037 7/11/2037 7/11/2037 7/11/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,985,000 30,000,000 130,000,000 1,271,000 2,000,000 4,400,000 5,000,000 57,000,000 200,000 3,700,000 200,000 3,700,000 (2,000,000) 16,300,000 310,000 310,000 3,100,000 3,000,000) 1,154,000 (3,000,000) 1,165,000 4,900,000 29,200,000 2,075,000 2,500,000 3,297,000	$\begin{array}{c} 1,543,000\\ 1,928,750\\ 2,864,194\\ 11,861,813\\ 11,958,250\\ 14,465,625\\ 15,719,313\\ 16,379,909\\ 28,931,250\\ 125,368,750\\ 1,060,125\\ 1,224,926\\ 1,927,500\\ 4,240,500\\ 4,240,500\\ 4,240,500\\ 4,240,500\\ 4,240,500\\ 4,818,750\\ 5,204,250\\ 54,933,750\\ 197,688\\ 3,657,221\\ (2,016,876)\\ 16,437,539\\ 318,234\\ 1,184,653\\ (2,810,625)\\ 1,091,459\\ 4,590,688\\ 6,431,647\\ 22,485,000\\ 27,356,750\\ 2,052,304\\ 2,472,655\\ 3,260,937\\ \end{array}$
Federal National Mortgage Association 30-Year Pass-Throughs TBA Federal National Mortgage Association 30-Year TBA Federal Na	Aaa A	5.50 5.00 5.0	7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 8/15/2037 7/15/2034 7/15/2034 7/15/2034 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037 7/1/2037	2,000,000 2,970,000 12,300,000 12,400,000 15,000,000 16,300,000 16,985,000 30,000,000 1,100,000 1,271,000 2,000,000 5,000,000 57,000,000 57,000,000 3,700,000 3,700,000 3,700,000 3,10,000 3,10,000 1,154,000 (3,000,000) 1,165,000 4,900,000 24,000,000 29,200,000 29,200,000 29,200,000 29,200,000 29,200,000 29,000 20,000	1,543,000 $1,928,750$ $2,864,194$ $11,861,813$ $11,958,250$ $14,465,625$ $15,719,313$ $16,379,909$ $28,931,250$ $125,368,750$ $1,060,125$ $1,924,926$ $1,927,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $4,240,500$ $197,688$ $3,657,221$ $(2,016,876)$ $16,437,539$ $318,234$ $1,184,653$ $(2,810,625)$ $1,091,459$ $4,590,688$ $6,431,647$ $22,485,000$ $27,356,750$ $2,052,304$ $2,472,655$

Federal National Mortgage Association 30-Year TBA	Aaa	6.00	7/1/2037	11,500,000	11,374,213
Federal National Mortgage Association 30-Year TBA	Aaa	6.00	7/1/2037	13,000,000	12,857,806
Federal National Mortgage Association 30-Year TBA					
5 5	Aaa	6.00	7/1/2037	16,000,000	15,824,992
Federal National Mortgage Association 30-Year TBA	Aaa	6,00	7/1/2037	53,100,000	52,519,192
Federal National Mortgage Association 30-Year TBA	Aaa	6.00	7/1/2037	57,200,000	56,574,346
Federal National Mortgage Association 30-Year TBA	Aaa	5.00	8/15/2037	1,556,000	1,457,290
Federal National Mortgage Association 30-Year TBA					
	Aaa	5.00	8/15/2037	2,600,000	2,435,061
Federal National Mortgage Association 30-Year TBA	Aaa	5.00	8/15/2037	3,500,000	3,277,967
Federal National Mortgage Association 30-Year TBA	Aaa	5.00	8/15/2037	3,900,000	3,652,592
Federal National Mortgage Association 30-Year TBA	Aaa	5.00	8/15/2037		
				5,806,000	5,437,679
Federal National Mortgage Association 30-Year TBA	Aaa	5.00	8/15/2037	11,200,000	10,489,494
Federal National Mortgage Association Remic	Aaa	4.65	12/25/2012	715,792	695,499
Federal National Mortgage Association Remic	Aaa	6,50	10/25/2028	1,566,607	1,566,416
Federal National Mortgage Association Remic					
	Aaa	7.00	7/25/2032	1,149,492	1,167,401
Federal National Mortgage Association Remic	Aaa	5.56	6/25/2033	169,002	167,410
Federal National Mortgage Association Remic	Aaa	5.56	6/25/2033	746,744	739,709
Federal National Mortgage Association Remic	Aaa	5.44	3/25/2034	298,866	299,015
Federal National Mortgage Association Remic	Aaa	5.63	3/25/2034	265,659	265,791
Federal National Mortgage Association Remic	Aaa	5.50	1/25/2035	741,213	736,721
Federal National Mortgage Association Remic	Aaa	5.50	1/25/2035	3,189,714	3,170,384
Federal National Mortgage Association Remic					
	Aaa	5.50	8/25/2035	1,428,073	1,416,283
Federal National Mortgage Association Remic	Aaa	5.50	1/25/2036	597,988	572,954
Federal National Mortgage Association Remic	Aaa	6.00	1/25/2039	906,626	885,665
Federal National Mortgage Association Remic	Aaa	6,27	8/25/2042	763,161	776,719
Federal National Mortgage Association Remic					
	Aaa	5.67	9/25/2042	1,633,371	1,641,128
Federal National Mortgage Association Remic	Aaa	6.50	12/25/2042	752,597	761,284
Federal National Mortgage Association Remic	Aaa	7.00	7/25/2044	508,030	521,518
Federal National Mortgage Association Remic Adjustable					
	Aaa	0.00	5/25/2035	97,956	100,746
Federal National Mortgage Association Remic Adjustable	Aaa	0.00	6/25/2037	99,492	115,432
Federal National Mortgage Association Remic Adjustable	Aaa	0.00	6/25/2037	100,000	118,067
Federal National Mortgage Association Remic Trust	Aaa	6.50		-	
· · ·			11/25/2017	2,305,890	2,351,856
Federal National Mortgage Association Remic Trust	Aaa	6,50	11/25/2017	9,911,878	10,109,461
Federal National Mortgage Association Remic Trust	Aaa	9.25	7/25/2019	309,614	334,042
Federal National Mortgage Association Remic Trust	Aaa	5.00	4/25/2034	924,306	897,689
Federal National Mortgage Association Remic Trust				,	
••	Aaa	5.00	4/25/2034	4,052,726	3,936,019
Federal National Mortgage Association Zero Coupon	Aaa	0.00	5/25/2037	192,316	219,733
Government National Mortgage Association	Aaa	6.50	5/15/2008	12,586	12,659
Government National Mortgage Association	Aaa	6.50	6/15/2008	11,379	11,445
Government National Mortgage Association	Aaa	6.50	6/15/2008	36,380	36,590
Government National Mortgage Association	Aaa	6.50	6/15/2008	101,332	101,918
Government National Mortgage Association	Aaa	6,50	7/15/2008	29,106	29,274
					•
Government National Mortgage Association	Aaa	6.50	7/15/2008	42,259	42,503
Government National Mortgage Association	Aaa	6.00	9/15/2008	12,576	12,616
Government National Mortgage Association	Aaa	6.00	11/15/2008	6,079	6,099
Government National Mortgage Association					
	Aaa	6.00	11/15/2008	12,116	12,155
Government National Mortgage Association	Aaa	6.00	11/15/2008	18,027	18,085
Government National Mortgage Association	Aaa	6.00	12/15/2008	2,876	2,886
Government National Mortgage Association	Aaa	6.00	12/15/2008	15,289	15,33B
Government National Mortgage Association					
	Aaa	6.00	12/15/2008	19,570	19,633
Government National Mortgage Association	Aaa	6.00	12/15/2008	27,983	28,072
Government National Mortgage Association	Aaa	6.00	1/15/2009	19,196	19,322
Government National Mortgage Association					
••	Aaa	6.00	1/15/2009	24,740	24,903
Government National Mortgage Association	Aaa	6.00	2/15/2009	4,002	4,029
Government National Mortgage Association	Aaa	6.00	3/15/2009	24,729	24,892
Government National Mortgage Association	Aaa	6.00	3/15/2009	25,748	25,917
Government National Mortgage Association					
	Aaa	6.00	3/15/2009	25,922	26,093
Government National Mortgage Association	Aaa	6.00	4/15/2009	19,734	19,864
Government National Mortgage Association	Aaa	6.00	4/15/2009	21,996	22,140
Government National Mortgage Association	Aaa	13.50	6/15/2010	2,018	2,219
Government National Mortgage Association	Aaa	13.00	12/15/2010	3,935	4,300
Government National Mortgage Association	Aaa	13.00	12/15/2010	9,924	10,847
Government National Mortgage Association	Aaa	6.00	3/15/2011	22,604	22,862
Government National Mortgage Association	Aaa	6.00	3/15/2011	28,028	28,348
Government National Mortgage Association	Aaa	6.00	3/15/2011	35,980	36,390
Government National Mortgage Association	Aaa	13,50	4/15/2011	1,523	1,691
Government National Mortgage Association	Aaa	6.00	5/15/2011	29,319	29,653
Government National Mortgage Association	Aaa		5/15/2011	63	71
		13.50			
Government National Mortgage Association	Aaa	6.50	8/15/2011	226,299	230,857
Government National Mortgage Association	Aaa	6.50	10/15/2011	229,166	233,690
Government National Mortgage Association	Aaa	7.00	3/15/2013	167,745	172,315
Government National Mortgage Association	Aaa	11.25	7/15/2013	43,847	48,019
Government National Mortgage Association	Aaa	6,00	10/15/2013	15,776	15,876
Government National Mortgage Association	Aaa	13.50	7/15/2014	1,791	2,019
				-	
Government National Mortgage Association	Aaa	9.50	11/15/2016	84,926	91,784
Government National Mortgage Association	Aaa	7.25	5/15/2017	1,553,140	1,589,126
Government National Mortgage Association	Aaa	9.50	5/15/2018	138,679	149,991
Government National Mortgage Association	-	9.50	7/15/2018	•	
	Aaa			93,558	101,003
Government National Mortgage Association	Aaa	10,00	8/15/2018	149,895	165,159
Government National Mortgage Association	Aaa	9,50	10/15/2018	102,998	111,455
Government National Mortgage Association	Aaa	10.00	12/15/2020	130,752	144,145
				-	
Government National Mortgage Association	Aaa	10.00	2/15/2021	121,983	134,379
Government National Mortgage Association	Aaa	10.00	7/15/2022	120,617	132,925
	Add	10.00			

Government National Mortgage Association	Aaa	7.50	5/15/2023	7,782	8,145
Government National Mortgage Association			9/15/2023	95,376	
	Aaa	6.50			97,256
Government National Mortgage Association	Aaa	6,50	9/15/2023	157,348	160,450
Government National Mortgage Association	Aaa	6.50	10/15/2023	81,961	83,576
Government National Mortgage Association	Aaa	6.50	11/15/2023	41,228	42,04 1
Government National Mortgage Association	Aaa	6.50	11/15/2023	109,248	111,401
Government National Mortgage Association	Aaa	6.50	12/15/2023	386,838	394,462
Government National Mortgage Association	Aaa	6,50	1/15/2024	113,955	116,211
Government National Mortgage Association	Aaa	8.00	1/15/2024	215,026	227,808
Government National Mortgage Association					,
	Aaa	6.50	2/15/2024	166,010	169,297
Government National Mortgage Association	Aaa	6.50	3/15/2024	1,019,052	1,039,229
Government National Mortgage Association					
	Aaa	6.50	4/15/2024	348,253	355,147
Government National Mortgage Association	Aaa	8.00	6/15/2024	211,665	224,246
Government National Mortgage Association	Aaa	6.50	7/15/2024	124,281	126,732
				-	
Government National Mortgage Association	Aaa	8.00	7/15/2024	93,531	99,091
Government National Mortgage Association	Aaa	8,00	7/15/2024	93,810	99,386
Government National Mortgage Association				•	
	Aaa	6.50	10/15/2024	309,607	315,434
Government National Mortgage Association	Aaa	9.00	11/15/2024	83,251	89,469
Government National Mortgage Association	Aaa	10.00	2/15/2025	677,067	746,535
Government National Mortgage Association	Aaa	7.50	2/15/2027	3,796	3,979
Government National Mortgage Association	Aaa	7.50	9/15/2027	2,271	2,380
Government National Mortgage Association	Aaa	7.50	12/15/2027	321	337
Government National Mortgage Association	Aaa	7.50	6/15/2028	316	331
Government National Mortgage Association	Aaa	6,75	7/20/2028	4,578,625	4,664,616
Government National Mortgage Association	Aaa	6.50	3/15/2029	24,039	24,560
Government National Mortgage Association	Aaa	6.50	3/15/2029	133,332	136,221
Government National Mortgage Association	Aaa	6.50	5/15/2029	47,300	48,325
Government National Mortgage Association	Aaa	6.50	5/15/2029	62,684	64.039
Government National Mortgage Association	Aaa	6,50	7/15/2029	13,818	14,117
				-	
Government National Mortgage Association	Aaa	7.00	7/15/2029	47,698	49,724
Government National Mortgage Association	Aaa	7.00	8/15/2029	1,737	1,811
Government National Mortgage Association	Aaa	7.50	12/15/2029	1,305	1,367
Government National Mortgage Association	Aaa	7.50	12/15/2029	6,346	6,648
Government National Mortgage Association				508	
	Aaa	7.50	2/15/2030		532
Government National Mortgage Association	Aaa	7.50	3/15/2030	2,274	2,382
Government National Mortgage Association	Aaa	8.00	6/15/2030	686,369	728,656
Government National Mortgage Association	Aaa	7.50	11/15/2030	432	453
Government National Mortgage Association	Aaa	7.00	5/15/2031	14,383	14,986
Government National Mortgage Association					
	Aaa	7.00	6/15/2031	55,532	57,860
Government National Mortgage Association	Aaa	7.00	7/15/2031	24,213	25,228
Government National Mortgage Association	Aaa	7.00	7/15/2031	164,672	171,610
Government National Mortgage Association	Aaa	7.00	9/15/2031	235,693	245,57 6
Government National Mortgage Association	Aaa	6.00	10/15/2031	7,298	7,283
Government National Mortgage Association	Aaa	6.00	11/15/2031	98,668	98,472
Government National Mortgage Association	Aaa	7.00	11/15/2031	316,344	329,609
Government National Mortgage Association		6,00	12/15/2031	20,922	20,880
	Aaa				
Government National Mortgage Association	Aaa	6.00	1/15/2032	1,552	1,549
Government National Mongage Association	Aaa	6.00	1/15/2032	81,589	81,411
Government National Mortgage Association					
	Aaa	6.00	1/15/2032	94,598	94,393
Government National Mortgage Association	Aaa	6.00	3/15/2032	220,724	220,245
Government National Mortgage Association	Aaa	6.00	4/15/2032	4,660	4,650
Government National Mortgage Association	Aaa	6.00	4/15/2032	14,412	14,381
Government National Mortgage Association	Aaa	7.00	5/15/2032	27,043	28,183
Government National Mortgage Association			5/15/2032	33,455	34,866
	Aaa	7.00			
Government National Mortgage Association	Aaa	7.00	5/15/2032	47,061	49.044
Government National Mortgage Association	Aaa	7.00	6/15/2032	67,260	70,095
Government National Mortgage Association	Aaa	7.00	6/15/2032	262,110	273,155
Government National Mortgage Association	Aaa	7.00	7/15/2032	36,588	38,129
Government National Mortgage Association	Aaa	7.00	1/15/2033	801,429	835,169
Government National Mortgage Association	Aaa	5,50	3/15/2033	349,127	339,533
Government National Mortgage Association	Aaa	5.50	3/15/2033	1,015,642	987,732
Government National Mortgage Association		5.50	4/15/2033	665,972	647,771
• •	Aaa				
Government National Mortgage Association	Aaa	5.00	8/15/2033	207,631	196,852
Government National Mortgage Association	Aaa	5.00	8/15/2033	1,868,674	1,771,671
Government National Mortgage Association	Aaa	5,00	9/15/2033	399,893	379,134
Government National Mortgage Association	Aaa	5.00	9/15/2033	1,599,570	1,516,537
Government National Mortgage Association					1,310,123
	Aaa	5.00	10/15/2033	1,381,855	
Government National Mortgage Association	Aaa	5.00	10/15/2033	6,080,163	5,764,542
Government National Mortgage Association	Aaa	5.50	1/15/2034	422,979	411,220
Government National Mortgage Association	Aaa	5.00	3/20/2034	292,193	275,647
Government National Mortgage Association	Aaa	5.50	4/15/2034	421,791	410,065
Government National Mortgage Association	Aaa	5.50	4/15/2034	1,428,208	1,388,503
Government National Mortgage Association	Aaa	5.50	4/20/2034	391,204	379,719
Government National Mortgage Association	Aaa	5.50	4/20/2034	1,620,702	1,573,123
Government National Mortgage Association	Aaa	3.75	5/20/2034	1,589,015	1,583,430
Government National Mortgage Association	Aaa	6.00	9/15/2034	1,673,320	1,667,413
				•	
Government National Mortgage Association	Aaa	5.50	11/20/2034	532,289	516,663
Government National Mortgage Association	Aaa	5.50	11/20/2034	2,328,766	2,260,400
Government National Mortgage Association	Aaa	6.00	12/15/2034	1,517,748	1,512,345
Government National Mortgage Association	Aaa	5.50	1/20/2035	485,086	470,571
Government National Mortgage Association	Aaa	5.50	1/20/2035	1,940,344	1,882,285
Government National Mortgage Association	Aaa	6.00	2/15/2035	1,565,187	1,559,600

Government National Mortgage Association	Aaa	4.50	5/20/2035	661,128	603,954
Government National Mortgage Association	Aaa	5.50	6/15/2035	74,859	72,736
Government National Mortgage Association	Aaa	5,00	9/15/2035	603,337	571,356
Government National Mortgage Association	Aaa	5.00	9/15/2035	2,327,156	2,203,801
Government National Mortgage Association	Aaa	5.00	11/20/2035	718,325	
					677,110
Government National Mortgage Association	Aaa	5.00	11/20/2035	3,052,883	2,877,718
Government National Mortgage Association	Aaa	7.00	1/15/2036	102,347	105,681
Government National Mortgage Association	Aaa	7.00	2/15/2036	427,789	441,727
Government National Mortgage Association	Aaa	5,00	9/15/2036	88,850	84,068
Government National Mortgage Association	Aaa	5.00	9/15/2036	2,215,691	2,096,440
Government National Mortgage Association	Aaa	5.50	2/15/2037	12,141	
					11,783
Government National Mortgage Association	Aaa	5.00	3/20/2037	1,992,044	1,875,410
Government National Mortgage Association	Aaa	5,00	3/20/2037	7,470,164	7,032,786
Government National Mortgage Association	Aaa	13.00	10/15/2012	9,920	11,001
Government National Mortgage Association	Aaa	2.91	8/16/2020	807,380	777,707
Government National Mortgage Association 30-Year TBA	Aaa	5.50	7/1/2037	5,700,000	5,530,778
Government National Mortgage Association 30-Year TBA	Aaa	5.00	7/1/2037	1,000,000	994,688
Government National Mortgage Association 30-Year TBA					
	Aaa	6.00	7/1/2037	1,000,000	994,688
Government National Mortgage Association 30-Year TBA	Aaa	6.00	7/1/2037	1,100,000	1,094,157
Government National Mortgage Association 30-Year TBA	Aaa	6.00	7/1/2037	3,000,000	2,984,064
Government National Mortgage Association II	Aaa	5.38	6/20/2023	220,027	222,394
Government National Mortgage Association (I	Aaa	4.75	8/20/2023	276,126	278,399
Government National Mortgage Association II	Aaa	4.75	8/20/2023	328,608	331,423
Government National Mortgage Association II		5.13	10/20/2023		
	Aaa			225,318	227,733
Government National Mortgage Association It	Aaa	5.13	12/20/2023	571,270	577,413
Government National Mortgage Association II	Aaa	5.38	1/20/2024	155,535	156,983
Government National Mortgage Association Ii	Aaa	5.38	2/20/2024	183,945	185,541
Government National Mortgage Association II	Aaa	5.38	2/20/2024	218,556	220,668
Government National Mortgage Association II	Aaa	4.75	8/20/2024	104,673	105,598
Government National Mortgage Association II	Aaa	5,75	8/20/2024	310,536	313,388
Government National Mortgage Association II	Aaa	5.38	1/20/2025	209,007	211,423
Government National Mortgage Association II	Aaa	5.38	3/20/2025	53,282	53,866
Government National Mortgage Association II	Aaa	5.38	4/20/2025	25,044	25,348
Government National Mortgage Association 1	Aaa	5.38	4/20/2025	100,304	101,729
Government National Mortgage Association II	Aaa	5.38	5/20/2025	17,504	17,716
Government National Mortgage Association II					
	Aaa	4.75	8/20/2025	66,798	67,408
Government National Mortgage Association II	Aaa	5.13	10/20/2025	33,812	34,288
Government National Mortgage Association II	Aaa	5.38	1/20/2026	32,036	32,314
Government National Mortgage Association II	Aaa	4.75	7/20/2026	38,760	39,110
Government National Mortgage Association II	Aaa	4.75	8/20/2026	70,395	71,033
Government National Mortgage Association II	Aaa	4.75	9/20/2026	7,202	7,267
Government National Mortgage Association II	Aaa	5.38	2/20/2027	23,031	23,258
Government National Mortgage Association II	Aaa	5.38	2/20/2027	399,056	402,584
Government National Mortgage Association II	Aaa	5.38	3/20/2027	47,011	47,489
Government National Mortgage Association II	Aaa	4.75	7/20/2027	27,007	27,266
Government National Mortgage Association II	Aaa	5.75	7/20/2027	71,923	72,614
Government National Mortgage Association II	Aaa	5.13	10/20/2027	13,933	14,107
Government National Mortgage Association II	Aaa	5.13	11/20/2027	22,150	22,428
Government National Mortgage Association II					
	Aaa	5.13	12/20/2027	11,759	11,906
Government National Mortgage Association II	Aaa	5,38	1/20/2028	14,668	14,819
Government National Mortgage Association II	Aaa	7.00	8/20/2028	59,943	62,339
Government National Mortgage Association II	Aaa	5.13	11/20/2029	600,414	607,871
Government National Mortgage Association II	Aaa	6.13	11/20/2029	262,694	265,956
Government National Mortgage Association II	Aaa	6.13	11/20/2029	1,138,186	1,152,321
Government National Mortgage Association II	Aaa	5.13	12/20/2029	559,573	566,528
Government National Mortgage Association II	Aaa	6.50	1/20/2032	62,171	63,455
Government National Mortgage Association II	Aaa	6.00	1/20/2033	575,244	580,370
Government National Mortgage Association II	Aaa	6.00	12/20/2033	1,232,837	1,227,018
Government National Mortgage Association II	Aaa	5.00	4/20/2035	319,334	301,011
Government National Mortgage Association II	Aaa	5.00	4/20/2035	1,437,003	1,354,548
Government National Mortgage Association II	Aaa	5.00	9/20/2035	2,986,990	2,815,597
Government National Mortgage Association II		5.50	9/20/2035	2,852,958	2,767,591
	Aaa				
Government National Mortgage Association II	Aaa	5.50	3/20/2036	3,143,682	3,046,702
Government National Mortgage Association II	Aaa	5.00	4/20/2036	3,225,305	3,037,925
Government National Mortgage Association Remic	Aaa	3.31	4/16/2017	1,540,837	1,519,073
Government National Mortgage Association Remic	Aaa	2.21	10/16/2017	691,835	663,372
Government National Mortgage Association Remic	Aaa	3.14	5/16/2020	548,893	534,698
Government National Mortgage Association Remic		5.88	3/16/2024	569,699	569,481
	Aaa			-	
Government National Mortgage Association Remic	Aaa	4.00	7/16/2027	19,996	19,927
Government National Mortgage Association Remic	Aaa	6.50	7/20/2028	13,676,329	13,916,759
Government National Mortgage Association Remic	Aaa	6.50	9/20/2028	3,010,584	3,075,260
Government National Mortgage Association Remic	Aaa	5.05	11/16/2028	3,600,000	3,558,740
Government National Mortgage Association Remic	Aaa	6.00	12/16/2029	1,197,310	1,186,503
Government National Mortgage Association Remic		5,32	8/16/2030	700,000	690,651
	Aaa				
Government National Mortgage Association Remic	Aaa	5.32	8/16/2030	2,900,000	2,861,268
Government National Mortgage Association Remic	Aaa	4.25	2/16/2031	500,000	480,729
I/O CMO Federal National Mortgage Association	Aaa	NA	7/1/2036	12,236,304	2,970,387
I/O Federal Home Loan Mortgage Corp. Multiclass	Aaa	NA	10/15/2018	155,712	29,216
I/O Federal Home Loan Mortgage Corp. Multiclass	Aaa	NA	10/15/2035	1,039,149	10,638
I/O Federal National Mortgage Association	Aaa	NA	3/25/2009	36,793	1,579
			8/25/2035		18,060
I/O Federal National Mortgage Association	Aaa	NA		101,509	
I/O Federal National Mortgage Association	Aaa	NA	11/1/2035	2,606,714	699,097

I/O Federal National Mortgage Association	Aaa	NA	11/1/2035	10,847,293	2,909,146
I/O Federal National Mortgage Association	Aaa	NA	1/25/2036	174,627	47,430
I/O Federal National Mortgage Association	Aaa	NA	11/25/2036	2,885,926	698,935
I/O Federal National Mortgage Association Remic Trust	Aaa	NA	9/25/2008	525	3,368
I/O Federal National Mortgage Association Remic Trust	Aaa	NA	8/25/2020	676	11,847
Small Business Administration	Aaa	3.87	1/1/2014	572,654	549,458
Small Business Administration	Aaa	4.50	2/10/2014	851,671	812,804
Small Business Administration	Aaa	4.92	10/1/2023	994,892	959,136
Small Business Administration	Aaa	4.93	1/1/2024	832,219	802,693
Small Business Administration	Aaa	4.72	2/1/2024	1,099,426	1,049,122
Small Business Administration	Aaa	5.11	8/1/2025	731,539	707,292
Small Business Administration	Aaa	5,11	8/1/2025	1,920,291	1,856,641
Small Business Administration	Aaa	6.07	7/1/2026	754,244	767,524
U.S. Department of Veterans Affairs	Aaa	7.75	5/15/2022	1,615,490	1,689,594
U.S. Department of Veterans Affairs	Aaa	7.75	5/15/2022	7,243,292	7,575,549
Total U.S. Government Mortgage Backed Securities				\$	3,192,471,823

	Moody's				
U.S. Municipals (Taxable)	Quality Rating	Rate	Maturity Date	Par Value	Market Value
Salt River Project (Arizona) Agricultural Improvement & Power District	Aa1	4.75	1/1/2035	300,000	301,251
Total U.S. Municipals (Taxable)				\$	301,251

	Moody's				
Asset Backed Securities	Quality Rating	Rate	Maturity Date	Par Value	Market Value
Accredited Montgage Loan Trust	Aaa	5.36	9/25/2036	859,706	859,703
Ace Securities Corp. Home Equity Loan Trust	Aaa	5.36	7/25/2036	113,206	113,166
Ace Securities Corp. Home Equity Loan Trust	Aaa	5.36	7/25/2036	532,068	531,882
Ace Securities Corp. Home Equity Loan Trust	Aaa	5.41	7/25/2036	310,000	309,810
Ace Securities Corp. Home Equity Loan Trust	Aaa	5.57	10/25/2036	1,865,581	1,865,575
Ace Securities Corp. Home Equity Loan Trust	Aaa	5.72	8/25/2045	563,081	563,326
Ace Securities Corp. Home Equity Loan Trust	Aaa	5.72	8/25/2045	3,894,641	3,896,339
ACS Pass Through Trust	Aaa	5,58	6/14/2037	500,000	499,996
ACS Pass Through Trust	Aaa	5.58	6/14/2037	3,600,000	3,599,969
Aesop Funding II, L.L.C.	Aaa	3,61	6/20/2009	6,600,000	6,511,685
Aesop Funding II, L.L.C.	Aaa	3.61	6/20/2009	700,000	690,633
AmeriCredit Automobile Receivables Trust	Aaa	4.22	7/6/2009	18,809	18,738
AmeriCredit Automobile Receivables Trust	Aaa	4.22	7/6/2009	76,052	75,766
Ameriquest Mortgage Securities, Inc.	Aaa	5.62	11/25/2034	2,356,269	2,361,429
AMRESCO Residential Securities Corp.	A2	6.37	9/25/2028	84,427	84,460
AMRESCO Residential Securities Corp.	A2	6.37	9/25/2028	464,348	464,530
ARG Funding Corp.	Aaa	4.02	4/20/2009	7,100,000	7,038,961
Asset Backed Funding Certificates	Aaa	5.57	1/25/2037	301,458	301,457
Asset Backed Funding Certificates	Aaa	5.57	1/25/2037	1,281,198	1,281,194
Asset Backed Securities Corp. Home Equity Loan Trust	Aaa	5.60	9/25/2034	2,110,623	2,109,591
Asset Backed Securities Corp. Home Equity Loan Trust	Aaa	5.67	5/25/2035	149,061	149,090
Asset Backed Securities Corp. Home Equity Loan Trust	Aaa	5.67	5/25/2035	708,038	708,179
Asset Backed Securities Corp. Home Equity Loan Trust	Aaa	5.57	7/25/2035	315,302	315,773
Asset Backed Securities Corp. Home Equity Loan Trust	Aaa	5.57	7/25/2035	1,395,272	1,397,359
Asset Backed Securities Corp. Home Equity Loan Trust	Aaa	5.39	3/25/2036	72,684	72,691
Asset Backed Securities Corp. Home Equity Loan Trust	Aaa	5.57	3/25/2036	289,314	289,360
Asset Backed Securities Corp. Home Equity Loan Trust	Aaa	5.57	3/25/2036	1,285,164	1,285,366
Banc of America Securities Auto Trust	WR	5.35	11/18/2007	367,670	367,780
Banc of America Securities Auto Trust	WR	5.35	11/18/2007	105,049	105,080
Bank One Issuance Trust	Aaa	5.72	12/15/2010	5,090,000	5,095,202
Bank One Issuance Trust	Aaa	5.51	6/15/2012	2,225,000	2,235,206
Bayview Financial Acquisition Trust	Aaa	5,67	5/28/2037	8,548,928	8,588,852
Bayview Financial Asset Trust	Aaa	5.77	3/25/2035	715,417	715,365
Bayview Financial Asset Trust	Aaa	5.77	3/25/2035	3,755,941	3,755,666
Bear Stearns Asset Backed Securities Trust	Aaa	5.82	8/25/2034	456,915	459,944
Bear Stearns Asset Backed Securities Trust	Aaa	5.67	10/25/2034	2,100,000	2, 1 06, 218
Bear Steams Asset Backed Securities I, L.L.C.	Aaa	5.72	3/25/2035	1,140,007	1,140,162
Bear Stearns Asset Backed Securities I, L.L.C.	Aaa	5.72	3/25/2035	5,506,233	5,506,982
Bear Stearns Asset Backed Securities I, L.L.C.	Aaa	5.72	6/25/2035	159,514	159,563
Bear Stearns Asset Backed Securities I, L.L.C.	Aaa	5.72	6/25/2035	1,156,479	1,156,830
Bear Stearns Asset Backed Securities Trust	Aaa	5.60	12/25/2035	683,429	683,425
BMW Vehicle Owner Trust	Aaa	5,13	9/25/2010	825,000	823,300
BMW Vehicle Owner Trust	Aaa	5.13	9/25/2010	3,475,000	3,467,838
California Infrastructure & Economic Dev. Bank Special Purpose Trust	Aaa	6.37	12/26/2009	794,925	800,879
Capital Auto Receivables Asset Trust	Aaa	5.03	9/15/2008	481,188	480,988
Capital Auto Receivables Asset Trust	Aaa	5.03	9/15/2008	1,202,969	1,202,471
Capital Auto Receivables Asset Trust	Aaa	4.05	7/15/2009	1,448,609	1,441,611
Capital Auto Receivables Asset Trust	Aaa	4.05	7/15/2009	6,266,454	6,236,181
Capital Guardian 1X ABS	Aaa	5,78	4/3/2034	4,532,224	4,532,224
Capital Guardian 1X ABS	Aaa	5,78	4/3/2034	906,445	906,445
Carrington Mortgage Loan Trust	Aaa	5.37	5/25/2031	1,213,116	1,213,114
Carrington Mortgage Loan Trust	Aaa	5.36	5/25/2036	1,136,521	1,136,110
Carrington Mongage Loan Trust	Aaa	5.37	8/25/2036	3,068,744	3,058,959
Carrington Mortgage Loan Trust	Aaa	5.48	10/25/2036	8,632,000	8,628,979
Carrington Mongage Loan Trust	Aaa	5.56	1/25/2037	1,467,656	1,467,566
Caterpillar Financial Trust	Aaa	5.50 5.59	2/25/2009	900,472	900,842
	naa	0.09	212312003	000,472	500,04Z

Chase Auto Owner Trust	Aaa	4.88	6/15/2012	8,300,000	8,244,415
Chase Credit Card Owner Trust	Aaa	5.44	1/17/2011	2,950,000	2,954,903
Chase Funding Mortgage Loan	Aaa	6.25	10/25/2032	66,291	66,325
Chase Funding Mortgage Loan	Aaa	6.25	10/25/2032	311,567	311,725
Citibank Credit Card Issuance Trust	Aaa	4.85	2/10/2011	2,400,000	2,382,271
Citigroup Mortgage Loan Trust	Aa2	5.59	12/25/2036	496,000	494,849
Citigroup Mortgage Loan Trust	Aa3	5.62	12/25/2036	50,000	49,832
Citigroup Mortgage Loan Trust	Aa3	5.62	12/25/2036	213,000	212,283
Citigroup Mortgage Loan Trust	Aaa	5.48	1/25/2037	8,137,214	8,143,675
Citigroup Mortgage Loan Trust		5.52	11/25/2045	652,095	651,830
Citigroup Mortgage Loan Trust	Aaa	5.52	11/25/2045		3,041,874
• • • • •	Aaa			3,043,110	
Citigroup Mortgage Loan Trust	Aaa	5.72	11/25/2046	8,888,393	8,888,196
Citigroup Mortgage Loan Trust	Aaa	5.72	11/25/2046	1,338,038	1,338,008
Citigroup Mortgage Loan Trust	Aa2	5.59	12/25/2036	117,000	116,729
CMO Indymac Residential Asset Backed Trust	Aaa	5.47	6/28/2036	4,279,412	4,278,158
CMO Indymac Residential Asset Backed Trust	Aaa	5.47	6/28/2036	1,069,853	1,069,540
College Loan Corp. Trust i	Aaa	5.50	1/25/2012	550,195	550,195
Consumers Funding, L.L.C.	Аза	5.76	10/20/2016	600,000	606,977
Countrywide Asset Backed Certificates Trust	Aaa	5.37	3/25/2028	2,031,300	2,031,399
Countrywide Asset Backed Certificates Trust	Aaa	5.56	5/25/2028	1,403,223	1,403,219
Countrywide Asset Backed Certificates Trust	Aaa	5.37	6/25/2028	2,057,759	2,057,753
Countrywide Asset Backed Certificates Trust	Aaa				
		5.68	10/25/2028	2,471,000	2,463,545
Countrywide Asset Backed Certificates Trust	Aaa	5.37	11/25/2028	1,465,334	1,465,054
Countrywide Asset Backed Certificates Trust	Aaa	5.56	11/25/2028	1,556,291	1,556,179
Countrywide Asset Backed Certificates Trust	Aaa	5.56	9/25/2029	123,499	123,505
Countrywide Asset Backed Certificates Trust	Aaa	5,56	9/25/2029	679,244	679,276
Countrywide Asset Backed Certificates Trust	Aaa	5,69	8/25/2034	366,000	363,300
Countrywide Asset Backed Certificates Trust	Aaa	5.52	3/25/2037	7,450,662	7,448,426
Countrywide Asset Backed Certificates Trust	Aaa	5.58	6/25/2037	346,837	346,813
Countrywide Asset Backed Certificates Trust	Aaa	5.58	6/25/2037	1,560,767	1,560,659
Countrywide Asset Backed Certificates Trust	Aaa	5.59	6/25/2037	88,349	88,349
Countrywide Asset Backed Certificates Trust	Aaa	5.56	11/25/2037	248,933	248,917
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Countrywide Asset Backed Certificates Trust	Aaa	5.56	11/25/2037	1,244,665	1,244,583
Countrywide Asset Backed Certificates Trust	Aaa	5.62	10/25/2046	343,728	343,671
Countrywide Asset Backed Certificates Trust	Aaa	5.62	10/25/2046	2,199,856	2,199,495
Countrywide Asset Backed Notes Trust	Aaa	2.00	4/25/2037	700,000	700,000
Countrywide Asset Backed Notes Trust	Aaa	2.00	4/25/2037	4,600,000	4,600,000
Countrywide Asset Backed Securities, Inc.	Aaa	5.39	10/25/2027	3,416,525	3,416,980
Countrywide Asset Backed Securities, Inc.	Aaa	5.41	9/25/2028	1,045,052	1,045,130
Countrywide Asset Backed Securities, Inc.	Aaa	5.58	10/15/2028	413,065	413,587
Countrywide Asset Backed Securities, Inc.	Aaa	5.58	10/15/2028	3,304,521	3,308,695
Countrywide Asset Backed Securities, Inc.	Aaa	5.60	2/15/2034	224,042	224,392
Countrywide Asset Backed Securities, Inc.	Aaa	5.55	3/25/2034	280,506	280,705
Countrywide Asset Backed Securities, Inc.	Aaa	5.55	3/25/2034	1,238,695	1,239,576
Countrywide Asset Backed Securities, Inc.					
, , , , , , , , , , , , , , , , , , , ,	Aaa	7.00	9/25/2034	867,399	883,036
Countrywide Asset Backed Securities, Inc.	Aaa	5.60	6/25/2035	1,257,871	1,260,611
Countrywide Asset Backed Securities, Inc.	Aaa	5.61	6/25/2035	225,812	225,879
Countrywide Asset Backed Securities, Inc.	Aaa	5.52	7/25/2035	2,243,588	2,244,055
Countrywide Asset Backed Securities, Inc.	Aaa	5.52	8/25/2035	1,602,445	1,602,819
Countrywide Asset Backed Securities, Inc.	Aaa	5.61	1/25/2036	4,642,819	4,847,589
Countrywide Asset Backed Securities, Inc.	Aaa	5.52	4/25/2036	381,563	381,330
Countrywide Asset Backed Securities, Inc.	Aaa	5.66	6/25/2033	423,455	424,641
Countrywide Asset Backed Securities, Inc. Revolving Home Equity Loan	Aaa	5.60	2/15/2034	330,390	330,913
Countrywide Asset Backed Securities, Inc. Revolving Home Equity Loan	Aaa	5.60	2/15/2034	1,570,371	1,572,857
Countrywide Home Equity, Inc.	Aaa	5.56	2/15/2036	301,127	301,091
Countrywide Home Equity, Inc.		5.56	2/15/2036	1,455,449	1,455,273
	Aaa			-	
CPL Transition Funding, L.L.C.	Aaa	5.01	1/15/2010	649,070	647,942
CPS Auto Receivables Trust	Aaa	5.33	6/15/2012	421,710	421,504
CPS Auto Receivables Trust	Aaa	5.33	6/15/2012	1,241,702	1,241,095
Credit Suisse First Boston Mortgage Securities Corp.	Aaa	6.13	1/25/2031	360,786	360,921
Credit-Based Asset Servicing & Securities Mortgage Loan	Aaa	5.75	12/25/2036	713,000	709,556
Credit-Based Asset Servicing & Securities Mortgage Loan	Aaa	5.75	12/25/2036	168,000	167,189
Credit-Based Asset Servicing & Securities Mortgage Loan	Aaa	6.02	12/25/2036	583,000	576,255
Credit-Based Asset Servicing & Securities Mortgage Loan	Aaa	6.02	12/25/2036	137,000	135,415
Credit-Based Asset Servicing & Securities Mongage Loan ABS	Aaa	4.83	1/25/2030	332,000	325,939
Credit-Based Asset Servicing & Securities Mortgage Loan ABS	Aaa	4.83	1/25/2030	1,410,000	1,384,258
Credit-Based Asset Servicing & Securities Mongage Loan ABS	Aaa	5,57	11/25/2036	1,392,078	1,392,074
	Aaa	5.49	3/25/2036	5,380,000	5,376,960
Credit-Based Asset Servicing & Securities Trust		5.36	7/25/2036	238,959	238,866
Credit-Based Asset Servicing & Securities Trust	Aaa				1,135,256
Credit-Based Asset Servicing & Securities Trust	Aaa	5.36	7/25/2036	1,135,697	
DaimlerChrysler Auto Trust	Aaa	5.33	8/8/2010	2,275,000	2,275,278
DaimlerChrysler Auto Trust	Aaa	5.33	8/8/2010	9,600,000	9,601,171
Detroit Edison Securitization Funding, L.L.C.	Aaa	6.19	3/1/2013	2,000,000	2,038,324
EMC Mortgage Loan Trust	Aaa	5.79	4/25/2042	5,765,322	5,827,991
Equity One ABS, Inc.	Aa2	5.05	9/25/2033	1,981,000	1,952,884
First Franklin Mortgage Loan Trust	Aaa	5.70	10/25/2034	11,281	11,311
First Franklin Mortgage Loan Trust	Aaa	5.70	10/25/2034	50,108	50,243
First Franklin Mortgage Loan Trust	Aaa	5.56	11/25/2036	2,292,280	2,292,273
Ford Credit Auto Owner Trust	Aaa	3.48	11/15/2008	1,926,962	1,921,763
Ford Credit Auto Owner Trust	Aaa	4.17	1/15/2009	2,860,202	2,852,705
Ford Credit Auto Owner Trust		5.07	12/15/2010	7,400,000	7,359,885
	Aaa			•	
Fremont Home Loan Trust	Aaa	5.58	2/25/2037	896,471	896,279

GMAC Home Equity Loan Trust	Aaa	5.47	2/25/2036	5,000,000	5,003,020
GMAC Home Equity Loan Trust	Aaa	5,53	11/25/2036	8,400,000	8,398,354
Green Tree Financial Corp.	A2	7.40	6/15/2027	295,158	303,726
Green Tree Financial Corp.	Aa1	7.65	9/15/2027	653,471	670,714
Green Tree Financial Corp.	Aa2	7.95	9/15/2027	661,417	688,617
Greenpoint Mortgage Funding Trust	Aa2	5.72	9/25/2034	600 ,000	600,319
Greenpoint Mortgage Funding Trust	Aa2	5,72	9/25/2034	3,400,000	3,401,809
Greenpoint Mortgage Funding Trust	Ааа	5.55	1/25/2037	500,902	501,010
GS Mortgage Securities Corp.	Aaa	5.63	12/25/2035	219,159	219,262
GS Mortgage Securities Corp.	Aaa	5.61	11/25/2030	62,992	62,995
GS Mortgage Securities Corp.	Aaa	5.54	5/25/2035	917,900	918,159
GS Mortgage Securities Corp.	Aaa	5,54	5/25/2035	215,977	216,037
GS Mortgage Securities Corp.	Aaa	5.62	11/25/2035	13,565	13,565
GS Mortgage Securities Corp.	Aaa	5.51		4,940,000	
			2/25/2046		4,939,960
GS Mortgage Securities Corp.	Aaa	5.38	3/25/2046	858,013	858,107
GSAA Home Equity Trust	Aaa	5.88	9/25/2036	1,015,000	1,015,223
GSAA Home Equity Trust	Aaa	5.88	9/25/2036	1,932,000	1,932,425
GSAMP Trust	Aaa	5.66	1/25/2035	340,371	340,433
GSAMP Trust	Aaa	5.66	1/25/2035	1,697,920	1,698,231
GSAMP Trust	Aaa	5.36	8/25/2036	318,227	318,226
GSAMP Trust	Aaa	5,58	10/25/2036	2,277,137	2,277,132
GSAMP Trust	Aaa	5,58	12/25/2036	329,920	329,895
GSAMP Trust	Aaa	5.62	12/25/2036	1,277,432	1,281,149
Harborview NIM Corp.	A3	6.41	11/19/2036	32,203	32,197
Harborvíew NIM Corp.	A3	6.41	11/19/2036	138,011	137,985
Harley-Davidson Motorcycle Trust	P-1	5.30	2/15/2008	168,403	168,444
Harley-Davidson Motorcycle Trust	P-1	5.30	2/15/2008	842,016	842,222
Harley-Davidson Motorcycle Trust	Aaa	5,24	1/15/2012	490,000	489,520
Harley-Davidson Motorcycle Trust	Aaa	5.24	1/15/2012	2,120,000	2,117,925
Home Equity Loan Trust	Aaa	5.89	4/25/2022	657,000	655,666
Home Equity Loan Trust	Aaa				
Home Equity Mortgage Loan Asset Backed Trust Series I		5.89	4/25/2022	155,000	154,685
	Aaa	5.42	5/25/2036	143,529	143,536
Home Equity Mortgage Loan Asset Backed Trust Series I	Aaa	5.42	5/25/2036	633,215	633,248
Home Equity Mortgage Loan Asset Backed Trust Series 1	Aaa	5.57	4/25/2037	1,105,265	1,104,878
Home Equity Mortgage Loan Asset Backed Trust Series I	Aaa	5.40	7/25/2037	4,800,000	4,800,000
Home Equity Mortgage Trust	Aaa .	5.43	2/25/2036	13,948	13,948
Homebanc Mortgage Trust	Aaa	5.75	8/25/2029	978,194	976,192
Honda Auto Receivables Owner Trust	A3	5.32	3/18/2008	7,326,146	7,328,535
Honda Auto Receivables Trust	Aaa	5.08	7/18/2011	2,575,000	2,564,455
Household Home Equity Loan Trust	Aaa	5.89	9/20/2033	750,020	752,207
HSBC Home Equity Loan Trust USA	Aaa	5.48	1/20/2036	229,316	229,215
HSBC Home Equity Loan Trust USA	Aaa	5.48	1/20/2036	1,018,024	1,017,576
HSBC Home Equity Loan Trust USA	Aaa	5.47	3/20/2036	326,065	325,859
HSI Asset Securitization Corp. Trust	Aaa	5.37	12/25/2036	337,246	337,245
HSI Asset Securitization Corp. Trust	Aaa	5.37	12/25/2036	1,517,609	1,517,604
HSI Asset Securitization Corp. Trust	Aaa	5.37	12/25/2036	927,427	927,425
Hudson Mezzanine Funding	Aa2	6.07	6/12/2042	1,399,000	1,400,917
Hudson Mezzanine Funding	Aa2	6.07	6/12/2042	329,000	329,451
I/O National Collegiate Student Loan Trust			-		2,340,732
	Aaa	NA	7/25/2012	17,210,000	
I/O National Collegiate Student Loan Trust	Aaa	NA	7/25/2012	3,470,000	471,955
Irwin Home Equity Loan Trust	Aaa	5.96	8/25/2037	154,000	154,156
Irwin Home Equity Loan Trust	Aaa	5.96	8/25/2037	654,000	654,661
J.P. Morgan Mortgage Acquisition Corp.	Aaa	5,58	7/25/2035	2,526,287	2,530,521
J.P. Morgan Mortgage Acquisition Trust	Aaa	5.38	12/25/2029	679,018	678,950
J.P. Morgan Mortgage Acquisition Trust	Aaa	5.36	8/25/2036	161,241	161,247
J.P. Morgan Mortgage Acquisition Trust	Aaa	5.56	8/25/2036	182,321	182,320
J.P. Morgan Mortgage Acquisition Trust	Aaa	5.56	8/25/2036	729,283	729,282
J.P. Morgan Mortgage Acquisition Trust	Aaa	5.56	10/25/2036	1,553,263	1,550,840
Long Beach Mortgage Loan Trust	Aaa	5.60	10/25/2034	189,928	190,156
Long Beach Mortgage Loan Trust	Aaa	5.60	10/25/2034	275,702	276,034
Long Beach Mortgage Loan Trust	Aaa	5.79	10/25/2034	36,760	36,804
Long Beach Mortgage Loan Trust	Aaa	5.79	10/25/2034	159,295	159,486
Long Beach Mortgage Loan Trust	Aa1	5.82	2/25/2035	1,200,000	1,203,420
Long Beach Mortgage Loan Trust	Aa1	5.82	2/25/2035	6,000,000	6,017,100
Long Beach Mortgage Loan Trust	Aaa	5.39	3/25/2036	1,180,183	1,180,271
Long Beach Mongage Loan Trust	Aaa	5.38	4/25/2036	766,381	766,455
Long Beach Mortgage Loan Trust	Aaa	5.38	12/25/2036	1,456,930	1,456,926
		6.53	6/1/2015	419,977	433,714
Massachusetts R.R.B. Special Purpose Trust Massachusette R.R. Special Purpose Trust	Aaa				1,437,452
Massachusetts R.R.B. Special Purpose Trust	Aaa	6.53	6/1/2015	1,391,925	
Master Asset Backed Securities Trust	Aaa	5.61	12/25/2034	41,227	41,231 325 691
Master Asset Backed Securities Trust	Aaa	5.57	11/25/2036	325,670	325,691
Master Asset Backed Securities Trust	Aaa	5.57	11/25/2036	1,628,352	1,628,456
MBNA Credit Card Master Trust	Aaa	5.44	8/16/2010	500,000	500,497
MBNA Credit Card Master Trust	Aaa	5.44	8/16/2010	1,600,000	1,601,589
MBNA Credit Card Master Trust	Aaa	5.73	8/16/2010	400,000	400,397
MBNA Credit Card Master Trust	Aaa	5.73	8/16/2010	2,000,000	2,001,986
MBNA Credit Card Master Trust	Aaa	2.75	10/15/2010	9,250,000	9,047,740
MBNA Credit Card Master Trust	Aaa	2.65	11/15/2010	2,550,000	2,486,704
MBNA Credit Card Master Trust	Aaa	4.90	7/15/2011	10,025,000	9,966,985
Merrill Lynch Mortgage Investors Trust	Aaa	5,58	8/25/2036	5,659,954	5,656,937
Merrill Lynch Mortgage investors, Inc.	Aaa	5.58	12/25/2035	49,020	49,026
Memil Lynch Mortgage Investors, Inc.	Aaa	5.58	12/25/2035	242,522	242,551
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Merrill Lynch Mortgage Investors, Inc.	Aaa	5.43	9/25/2036	1,560,518	1,560,752
Memill Lynch Mortgage Investors, Inc. Mid-State Trust VI	Aaa	5.95	3/25/2037	4,500,000	4,470.152
Morgan Stanley ABS Capital I, Inc.	Aaa	7.34	7/1/2035	11,884,173	12,509,792
Morgan Stanley ABS Capital I, Inc.	Aaa Aaa	5.56 5.55	9/25/2036	5,820,813	5,818,456
Morgan Stanley ABS Capital I, Inc.	Aaa	5.38	10/25/2036 5/25/2037	810,306 5,152,323	810,205 5,151,911
Morgan Stanley Dean Witter Capital I Trust	Aaa	6.60	9/25/2032	4,127,111	4,128,064
Morgan Stanley Dean Witter Capital Trust	Aaa	6.78	9/25/2032	4,295,564	4,296,557
Nelnet Student Loan Trust	Aaa	5.34	9/25/2012	1,097,832	1,097,832
Nelnet Student Loan Trust	Aaa	5.45	10/25/2016	840,420	840,493
Nissan Auto Receivables Grantor Trust	Aaa	4,19	7/15/2009	1,806,329	1,794,991
Nissan Auto Receivables Grantor Trust	Aaa	4.19	7/15/2009	7,763,371	7,714,640
Nissan Auto Receivables Grantor Trust	Aaa	4.31	3/15/2011	590,000	579,259
Option One Mortgage Securities Corp.	Aaa	5.42	12/25/2010	176,861	176,891
Option One Mortgage Securities Corp.	Aaa	5.42	12/25/2010	785,329	785,462
Origen Manufactured Housing Contract Trust	Aaa	5.47	11/15/2018	821,796	821,675
Origen Manufactured Housing Contract Trust	Aaa	5.47	11/15/2018	4,191,158	4,190,542
Park Place Securities Inc.	Aaa	5,82	10/25/2034	2,572,526	2,577,429
Popular ABS, Inc.	Aa2	5.75	6/25/2035	880,000	883,493
Popular ABS, Inc.	Aa2	5.75	6/25/2035	5,420,000	5,441,512
Popular ABS, Inc.	A2	5.95	6/25/2035	367,000	368,042
Popular ABS, Inc.	A2	5.95	6/25/2035	2,300,000	2,306,532
PSNH Funding, L.L.C.	Aaa	5.73	11/1/2010	916,339	918,788
RAAC Series Trust RAMP Series Trust	Aaa	5.57	2/25/2037	1,163,628	1,163,507
	Aaa	5.58	11/25/2025	638,170	638,168
Renaissance Home Equity Loan Trust	Aaa	5.57	6/25/2037	3,731,000	3,730,955
Renaissance Home Equity Loan Trust Rental Car Finance Corp.	Aaa	5.57	6/25/2037	500,000	499,994
Residential Asset Securities Corp.	Aaa	5.52	6/25/2009	500,000	500,386
Residential Asset Securities Corp.	Aaa	5.40	10/25/2024	43,110	43,114
Residential Asset Securities Corp.	Aaa Aaa	5.41 5,94	6/25/2026 10/25/2033	368,628	368,671
Residential Asset Securities Corp.	Aaa	5,94	10/25/2033	21,011 105,053	21,018
Residential Asset Securities Corp.	Aaa	5.58	11/25/2035	383,253	105,092 383,294
Residential Asset Securities Corp.	Aaa	5.58	11/25/2036	1,762,962	1,763,151
Residential Funding Mortgage Securities II, Inc.	Aaa	5.65	9/25/2035	70,834	70,838
Revolving Home Equity Loan Trust	Aaa	5.56	4/15/2035	33,027	33,055
Revolving Home Equity Loan Trust	Aaa	5.56	4/15/2035	146,912	147,036
SACO I Trust	Aaa	5.49	9/25/2035	438,198	438,054
SACO I Trust	Aaa	5.49	9/25/2035	2,234,809	2,234,073
Saxon Asset Securities Trust	Aaa	5.57	10/25/2036	848,460	848,162
SBI Heloc Trust	Aaa	5.51	11/25/2035	410,488	409,635
Securitized Assel Backed Receivables, L.L.C.	Aaa	5.57	12/25/2036	2,405,388	2,405,016
Sierra Timeshare Receivables Funding	Aaa	5.47	5/21/2018	612,254	612,358
SLC Student Loan Trust	Aaa	5.54	2/15/2015	2,300,000	2,299,641
SLM Private Credit Student Loan Trust	Aaa	5.40	6/15/2018	532,117	532,058
SLM Student Loan Trust	Aaa	5.34	4/25/2012	571,233	571,232
SLM Student Loan Trust	Аза	5.33	10/25/2012	2,579,442	2,579,184
SLM Student Loan Trust	Aaa	5.33	7/25/2013	864,559	864,537
SLM Student Loan Trust SLM Student Loan Trust	Aaa	5.36	1/25/2016	466,144	466,229
SLM Student Loan Trust	Aaa	5.36	1/25/2016	258,969	259,016
SLM Student Loan Trust	Aaa	5,35	10/25/2016	9,000,000	9,003,438
SLM Student Loan Trust	Aaa	5.36	7/25/2017 7/25/2017	2,100,000	2,099,920
SLM Student Loan Trust	Aaa	5.36 5.36	1/25/2018	8,900,000 117,562	8,899,662
Soundview Home Loan Trust	Aaa Aaa	5.61	12/25/2015	22,311	117,589 22,313
Soundview Home Loan Trust	Aaa	5.39	4/25/2036	192,622	192,628
Soundview Home Loan Trust	Aaa	5.38	6/25/2036	1,707,649	1,707,733
Soundview Home Loan Trust	Aaa	5.57	6/25/2036	181,114	181,123
Soundview Home Loan Trust	Aaa	5.56	10/25/2036	237,552	237,563
Soundview Home Loan Trust	Aaa	5.56	10/25/2036	950,209	950,251
Soundview Home Loan Trust	Aaa	5.57	11/25/2036	6,388,865	6,389,184
Soundview Home Loan Trust	Aaa	5.57	12/25/2036	318,417	318,416
Soundview Home Loan Trust	Aaa	5.59	1/25/2037	1,299,051	1,299,047
Structured Asset Investment Loan Trust	Aaa	5.41	12/25/2035	818,146	818,256
Structured Asset Investment Loan Trust	Аза	5.40	1/25/2036	625,995	625,898
Structured Asset Securities Corp.	Aaa	3.36	1/25/2031	836,034	761,414
Structured Asset Securities Corp.	Aaa	4.91	6/25/2033	180,536	176,771
Structured Asset Securities Corp.	Aaa	4.91	6/25/2033	764,903	748,949
Structured Asset Securities Corp.	Aaa	5.52	2/25/2035	76,249	76,265
Structured Asset Securities Corp.	Aaa	5.52	2/25/2035	371,626	371,706
Superior Wholesale Inventory Financing Trust X Superior Wholesale Inventory Financing Trust XII	Aaa	5.42	9/15/2011	1,000,000	998,380
Superior Wholesale Inventory Financing Trust XII Superior Wholesale Inventory Financing Trust XII	Aaa	5.50	6/15/2010	500,000	501,242
Superior Wholesale Inventory Financing Trust XII Terwin Mortgage Trust Asset Backed Securities	Aaa	5.50	6/15/2010	2,250,000	2,255,587
Terwit Mortgage Trust Asset Backed Securities	Aaa	4.75	10/25/2037 1/25/2033	524,940 133,033	519,223 133,431
Truman Capital Mongage Loan Trust	Aaa Aaa	5.85 5.85	1/25/2033	615,412	617,252
Truman Capital Mortgage Loan Trust	Aaa	5.75	3/25/2037	727,673	728,452
Truman Capital Moltgage Loan Trust	Aaa	5.75	3/25/2037	3,492,831	3,496,570
United Airlines Pass Through Trust	Ba2	6.60	3/1/2015	4,379,008	4,411,850
UPFC Auto Receivables Trust	Aaa	3.27	9/15/2010	842,291	835,347
USAA Auto Owner Trust	P-1	5.34	7/11/2008	1,600,000	1,599,861
USAA Auto Owner Trust	Aaa	5.36	6/15/2012	575,000	575,216

USAA Auto Owner Trust	Aaa	5.36	6/15/2012	2,390,000	2,390,896
Wachovia Auto Loan Owner Trust	P-1	5,34	6/20/2008	1,900,000	1,899,789
Wachovia Auto Owner Trust	WR	4.82	2/20/2009	155,464	155,464
Wachovia Auto Owner Trust	WR	4.82	2/20/2009	33,796	33,797
Wachovia Loan Trust	Aaa	5.6B	5/25/2035	886,131	885,671
Wachovia Loan Trust	Aaa	5.68	5/25/2035	4,430,655	4,428,355
WEF issuer L.L.C.	Aaa	5.19	12/15/2014	1,791,012	1,781,674
WEF issuer L.L.C.	Aaa	5.19	12/15/2014	374,863	372,908
WMC Mortgage Loan Trust	Aaa	6.00	4/15/2030	1,078,860	1,079,150
Total Asset Backed Securities				\$	536,240,991

ommercial Mortgage-Backed Securities	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Valu
nthracite Ltd.	A2	6.17	5/23/2051	367,543	365,4
nthracite Ltd.	A2	6.17	5/23/2051	1,631,531	1,622,23
ST Securitization Corp.	Aaa	6.75	2/14/2043	700,327	702,6
ST Securitization Corp.	Aaa	6.75	2/14/2043	3,845,316	3,858,0
amden Property Trust	Baa2	5.70	5/15/2017	2,250,000	2,177,30
amden Property Trust	Baa2	5.70	5/15/2017	275,000	266,1
MO Banc America Commercial Mortgage Trust	Aaa	5,36	7/10/2046	695,969	693,6
MO Banc America Commercial Montgage Trust	Aaa	5.36	7/10/2046	2,783,876	2,774,5
MO Banc America Commercial Mortgage Trust	Aaa	5.63	7/10/2046	1,000,000	981,8
MO Banc America Commercial Mortgage Trust	Aaa	5.63	7/10/2046	3,500,000	3,436,3
MO Banc America Commercial Mortgage Trust	Aaa	5,41	9/10/2047	1,000,000	968,3
MO Banc America Commercial Mortgage Trust	Aaa	5.41	9/10/2047	3,500,000	3,389,3
MO Banc America Commercial Mortgage Trust	Aa2	5,46	9/10/2047	179,000	171.0
MO Banc America Commercial Mortgage Trust	Aa2	5.46	9/10/2047	760,000	726,4
MO Banc America Commercial Mortgage, Inc.	Aaa	7.33	11/15/2031	7,985,000	8,237,7
MO Banc America Commercial Mortgage, Inc.	Aaa	4,16	12/10/2042	36,000	35,0
MO Banc America Commercial Mortgage, Inc.	Aaa	4.16	12/10/2042	152,000	147,8
MO Banc America Commercial Mortgage, Inc.	Aaa	5.12	10/10/2045	2,000,000	1,908,9
MO Banc America Commercial Mortgage, Inc.	Aaa	5.12	10/10/2045	8,000,000	7,635,8
MO Banc America Commercial Mortgage, Inc.	Aaa	5,35	9/10/2047	1,000,000	964,4
MO Banc America Commercial Mortgage, Inc.	Aaa	6.19	6/11/2035	1,570,000	1,602,9
MO Banc America Commercial Mortgage, Inc.	Aaa	4.78	7/10/2042	2,000,000	1,929,9
MO Banc America Commercial Mortgage, Inc.	Aaa	4.50	7/10/2043	6,580,000	6,404,6
MO Banc America Commercial Mortgage, Inc.	Aaa	5.12	7/11/2043	8,255,000	8,086,3
AO Banc America Mortgage, inc.	Aaa	6.50	4/15/2036	6,437,683	6,602,3
10 Bayview Commercial Asset Trust	Aaa	5.62	1/25/2036	6,194,541	6,209,2
IO Bear Stearns Adjustable Rate Mortgage Trust	Aaa	5.30	2/25/2033	250,109	253,3
10 Bear Stearns Adjustable Rate Mortgage Trust	Aaa	5.63	2/25/2033	376,544	373,9
10 Bear Stearns Commercial Mortgage Securities Trust		5.90	9/11/2038	3,500,000	3,484,3
10 Bear Stearns Commercial Mongage Securities Trust	Aaa				
	Aaa	5.33	2/11/2044	230,000	220,9
10 Bear Steams Commercial Mortgage Securities Trust	NR	5.66	9/11/2041	286,000	277,1
O Bear Stearns Commercial Mortgage Securities Trust	NR	5.66	9/11/2041	1,213,000	1,178,
10 Bear Stearns Commercial Mortgage Securities Trust	Aaa	5,54	10/12/2041	4,000,000	3,912,
O Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	5.42	4/12/2038	1,105,136	1,103,
10 Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	5.04	12/11/2038	166,716	164.
10 Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	5.04	12/11/2038	1,038,403	1,025,
O Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	4,67	6/11/2041	420,000	390,
O Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	7.78	2/15/2032	310,000	323,
O Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	7.78	2/15/2032	617,000	644,
10 Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	7,32	10/15/2032	6,460,000	6,753,
O Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	7.32	10/15/2032	5,000,000	5,227,
10 Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	5.41	12/11/2040	2,000,000	1,947.
O Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	4.03	2/13/2046	25,000	24,
O Chase Commercial Mortgage Securities Corp.	Aaa	7.32	10/15/2032	675,000	704,
O Citigroup Commercial Mortgage Trust	Aaa	5.91	3/15/2049	4,000,000	3,983,
O Citigroup Commercial Mortgage Trust	Aaa	5.43	10/15/2049	2,000,000	1,936,
O Citigroup/Deutsche Bank Commercial Mortgage	Aaa	5.36	1/15/2046	4,000,000	3,882,
O Citigroup/Deutsche Bank Commercial Mortgage	Aaa	5,54	1/15/2046	1,400,000	1,358,
O Citigroup/Deutsche Bank Commercial Mortgage Trust	Aaa	5.23	7/15/2044	7,000,000	6,778,
O Citigroup/Deutsche Bank Commercial Mortgage Trust	Aaa	5.40	7/15/2044	1,500,000	1,452,
O Citigroup/Deutsche Bank Commercial Mortgage Trust	Aaa	5.69	10/15/2048	3,700,000	3,626,
O Citigroup/Deutsche Bank Commercial Mortgage Trust	Aaa	5.40	12/11/2049	850,000	814,
O Citigroup/Deutsche Bank Commercial Mortgage Trust	Aaa	5.40	12/11/2049	3,650,000	3,495,
O Commercial Mortgage Pass-Through Certificates	Aaa	5.55	2/5/2019	1,800,000	1,807,
O Commercial Mortgage Pass-Through Certificates	Aaa	5.82	7/16/2034	1,090,000	1,106,
O Commercial Mortgage Pass-Through Certificates	Aaa	5.82	7/16/2034	5,380,000	5,461,
O Commercial Mortgage Trust	Aa1	5.53	3/10/2039	158,000	151,
O Commercial Mortgage Trust	Aa1	5.53	3/10/2039	677,000	649,
O Commercial Mortgage Trust	Aa2	5.55	3/10/2039	80,000	76,
O Commercial Mortgage Trust	Aaz	5.55	3/10/2039	343,000	328,
O Commercial Mortgage Trust	A1	5.61	3/10/2039	64,000	61,
O Commercial Mortgage Trust	A1	5.61	3/10/2039	274,000	261,
10 Credit Suisse Commercial Mortgage Trust	Aaa	5.72	6/15/2039	555,000	551,
10 Credit Suisse Commercial Mortgage Trust		5.72	6/15/2039	3,330,000	3,307,
	Aaa			2,666,724	2,623,
O Credit Suisse Commercial Mortgage Trust	Aaa	4.77	9/15/2039		
O Credit Suisse Commercial Mortgage Trust	Aaa	5.47	9/15/2039	455,000	441,
IO Credit Suisse Commercial Mortgage Trust	Aaa	5.47	9/15/2039	1,930,000	1,872,
10 Credit Suisse Commercial Mortgage Trust	Aaa	5.31	12/15/2039	7,000,000	6,710,

CMO Credit Suisse Commercial Mortgage Trust	Aaa	5.38	2/15/2040	2,865,000	2,759,098
CMO Credit Suisse Commercial Mortgage Trust	Aaa	5.45	1/15/2049	255,000	252,634
CMO Credit Suisse Commercial Mortgage Trust	Aaa	5.45	1/15/2049	1,600,000	1,585,155
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	5.72	11/15/2019	2,149,325	2,148,957
CMO Credit Suisse First Boston Mortgage Securities Corp.					
	Aaa	5,11	7/15/2036	245,000	235,668
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	5.11	7/15/2036	780,000	750,289
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	5.12	8/15/2038	435,000	424,202
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	4.37	2/15/2039	150,661	147,924
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	4.37	2/15/2039	697,799	685,124
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	5.68	2/15/2039	185,000	183,402
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	5.68	2/15/2039	820,000	812,916
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa		12/15/2040	2,345,878	2,324,849
CMO Credit Sulsse First Boston Mortgage Securities Corp.		4.94			
OMO Oredit Ouisse First Boston Mongage Securities Corp.	Aaa	6.30	11/15/2030	7,169,454	7,225,777
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	4.94	12/15/2035	8,940,000	8,629,362
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	3.82	5/15/2036	33,397	31,817
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	3.82	5/15/2036	66,795	63,635
CMO Credit Suisse First Boston Mortgage Trust	Aaa	5.25	3/15/2039	556,444	553,178
CMO Credit Suisse First Boston Mortgage Trust	Aaa	5.25	3/15/2039	2,375,929	2,361,983
CMO Credit Suisse First Boston Mortgage Trust	Aaa	5.85	3/15/2039	155,000	154,734
CMO Credit Suisse First Boston Mortgage Trust	Aaa	5.85	3/15/2039	690,000	688,617
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CMO DLJ Commercial Mortgage Corp.	Aaa	7.18	11/10/2033	1,524,050	1,566,178
CMO DLJ Commercial Mortgage Corp.	Aaa	7,18	11/10/2033	1,856,570	1,932,253
CMO DLJ Commercial Mortgage Corp.	Aaa	7.16	11/10/2033	4,756,884	4,950,798
CMO DLJ Commercial Mortgage Corp.	Aaa	7.18	11/10/2033	4,618,334	4,806,600
CMO First Union National Bank Commercial Mortgage Trust	Aaa	5.67	12/12/2033	1,268,784	1,270,812
CMO First Union-Lehman Bros, Commercial Mortgage Trust	Aaa	6,65	11/18/2029	110,393	110.303
CMO First Union-Lehman Bros. Commercial Mortgage Trust	Aaa	6,65	11/18/2029	466,436	466,057
CMO Four Times Square Trust					
	Aaa	7.69	4/15/2015	1,299,004	1,339,732
CMO GE Capital Commercial Mortgage Corp.	Aaa	5.35	8/11/2036	7,875,000	7,769,318
CMO GE Commercial Mortgage Corp.	Aaa	5.51	11/10/2045	740,000	719,755
CMO GE Commercial Montgage Corp.	Aaa	5.51	11/10/2045	3,200,000	3,112,454
CMO GE Commercial Mortgage Corp.	Aaa	0.52	6/10/2048	6,897,258	118,860
CMO GE Commercial Mortgage Corp.	Aaa	0.52	6/10/2048	29,308,495	504,223
CMO GE Commercial Mortgage Corp.	Aaa	4.77	6/10/2048	85,000	79,781
CMO GE Commercial Mortgage Corp.					
	Aaa	4.77	6/10/2048	380,000	356,668
CMO GE Commercial Mortgage Corp.	Aaa	4.83	6/10/2048	2,430,000	2,274,368
CMO GMAC Commercial Mortgage Securities, Inc.	Aaa	7.72	3/15/2033	1,389,268	1,449,091
CMO GMAC Commercial Mortgage Securities, Inc.	Aaa	7.46	8/16/2033	1,185,939	1,237,299
CMO GMAC Commercial Mortgage Securities, Inc.	Aaa	6.95	9/15/2033	7,583,177	7,740,611
CMO GMAC Commercial Mortgage Securities, Inc.	Aaa	7,18	8/15/2036	1,730,363	1,775,972
CMO GMAC Commercial Mortgage Securities, Inc.	Aaa	7.18	8/15/2036	4,779,262	4,905,234
CMO GMAC Commercial Mortgage Securities, Inc.	Aaa	4,65	4/10/2040	2,380,000	2,311,992
CMO GMAC Commercial Mortgage Securities, Inc.				· ·	
CMO Creanwich Contral Commercial Function Contra	Aaa	4.47	5/10/2043	920,000	697,896
CMO Greenwich Capital Commercial Funding Corp.	Aaa	5.12	4/10/2037	246,000	243,268
CMO Greenwich Capital Commercial Funding Corp.	Aaa	5.12	4/10/2037	1,000,0 00	988,895
CMO Greenwich Capital Commercial Funding Corp.	Aaa	5.22	4/10/2037	360,000	346,641
CMO Greenwich Capital Commercial Funding Corp.	Aaa	5.22	4/10/2037	1,460,000	1,405,822
CMO GS Mortgage Securities Corp. 1	Aaa	5,41	3/6/2020	500,000	500,000
CMO GS Mortgage Securities Corp. II	Aaa	5.41	3/6/2020	1,600,000	1,600,000
CMO GS Mortgage Securities Corp. II	Aaa	6.14	10/18/2030	1,504,979	1,509,586
CMO GS Mortgage Securities Corp. II					
	Aaa	6.62	10/18/2030	123,309	124,084
CMO GS Mortgage Securities Corp. II	Aaa	6.62	10/18/2030	1,159,109	1,166,387
CMO GS Mortgage Securities Corp. II	Aaa	6.62	10/18/2030	553,131	556,604
CMO GS Mortgage Securities Corp. II	Aaa	5.51	4/10/2038	6,900,000	6,888,456
CMO GS Mongage Securities Corp. II	Ааа	5.63	4/10/2038	237,000	229,703
CMO GS Mortgage Securities Corp. II	Aaa	5.63	4/10/2038	1,008,000	976,964
CMO GS Mortgage Securities Trust	Aaa	5.99	8/10/2045	7,025,000	6,971,961
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	6.26	3/15/2033	1,421,203	1,448,291
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.					
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.21	12/12/2034	500,000	489,062 5 238 832
	Aaa	5,21	12/12/2034	5,356,000	5,238,832
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.86	10/12/2035	1,610,000	1,621,850
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.86	10/12/2035	7,020,000	7,071,667
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	4.45	1/12/2038	185,000	178,823
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	4.45	1/12/2038	815,000	787,790
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	4.92	10/15/2042	960,000	904,560
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.04	10/15/2042	600,000	565,929
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.25	1/12/2043	135,000	133,793
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CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.25	1/12/2043	500,000	495,531
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.28	12/12/2043	108,255	107,540
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.28	12/12/2043	475,379	472,242
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.49	12/12/2044	470,000	465,571
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.49	12/12/2044	2,060,000	2,040,587
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.51	12/12/2044	70,000	69,106
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.51	12/12/2044	305,000	301,107
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.04	12/15/2044	210,904	209,221
CMO J.P. Morgan Chase Commercial Morgage Securities Corp.			12/15/2044	916,973	909,656
	Aaa	5.04			
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.37	12/15/2044	150,000	146,841
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aəa	5.37	12/15/2044	650,000	636,310
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	4.63	3/15/2046	2,080,000	2,038,152
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.42	1/15/2049	450,000	434,424
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	5.42	1/15/2049	2,005,000	1,935,599
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5.43	12/12/2043	1,400,000	1,355,064

CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5.43	12/12/2043	1,000,000	967,903
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5.43	12/12/2043	5,900,000	5,710,628
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5,43	12/12/2043	2,500,000	2,419,758
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5.31	1/15/2049	1,680,000	1,652,117
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5,75	2/12/2049	885,000	875,690
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CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5.75	2/12/2049	6,975,000	6,901,623
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	6.01	6/15/2049	195,000	193,914
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	6.01	6/15/2049	5,630,000	5,598,641
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5.81	6/12/2043	2,000,000	1,993,812
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5.81	6/12/2043	6,000,000	5,981,436
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5.83	4/15/2045	157,135	158,350
CMO J.P. Morgan Chase Commercial Morgage Securities Trust				284,000	287,162
	Aaa	6.05	4/15/2045		
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	6.05	4/15/2045	1,537,000	1,554,113
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	6.07	4/15/2045	6,350,000	6,388,411
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5.40	5/15/2045	5,850,000	5,653,013
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	5,28	5/15/2047	3,407,642	3,358,494
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aa3	5.45	5/15/2047	53,000	51,426
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust		5,45	5/15/2047	-	
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	Aa3			224,000	217,350
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	A2	5.49	5/15/2047	106,000	102,355
CMO J.P. Morgan Chase Commercial Mortgage Securities Trust	A2	5.49	5/15/2047	448,000	432,594
CMO J.P. Morgan Chase Securities Corp.	Aaa	6.47	11/15/2035	6,050,000	6,228,959
CMO J.P. Morgan Chase Securities Corp.	Aaa	6,47	11/15/2035	1,400,000	1,441,412
CMO J.P. Morgan Commercial Mortgage Finance Corp.	Aaa	7.61	9/15/2029	1,825,000	1,939,395
CMO J.P. Morgan Commercial Mortgage Finance Corp.		7.37	6/15/2032		
	Aaa			1,124,791	1,166,407
CMO Lehman Brothers Commercial Conduit Mortgage Trust	Aaa	6.21	10/15/2035	1,179,407	1,185,707
CMO Lehman Brothers Trust	Aaa	5.69	9/15/2021	88,088	88,088
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aa2	4.84	2/15/2040	40,000	37,314
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aa2	4.84	2/15/2040	170,000	158,585
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	5.40	2/15/2040	316,000	308,960
CMO Lehman Brothers-UBS Commercial Mortgage Trust					
	Aaa	5.40	2/15/2040	1,341,000	1,311,127
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aa2	5.53	2/15/2040	83,000	79,655
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aa2	5.53	2/15/2040	353,000	338,350
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aa3	5,56	2/15/2040	166,000	158,673
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aa3	5.56	2/15/2040	705,000	673,883
CMO Lehman Brothers-UBS Commercial Mortgage Trust	A2	5.29	4/15/2040	220,000	210,451
CMO Lehman Brothers-UBS Commercial Mortgage Trust	A2	5.29	4/15/2040	935,000	894,415
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	7.37	8/15/2026	1,516,010	1,582,758
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	7.37	8/15/2026	386,489	403,506
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	7.37	8/15/2026	5,320,072	5,554,309
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	7.37	8/15/2026	1,642,344	1,714,655
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	4.06	9/15/2027	3,430,000	3,346,805
CMO Lehman Brothers-UBS Commercial Mortgage Trust		6.37			3,918,364
•••	Aaa		12/15/2028	3,818,000	
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	4.57	6/15/2029	50,000	49,318
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	4.57	6/15/2029	110,000	108,499
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	4.20	12/15/2029	122,000	118,680
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	4.20	12/15/2029	414,000	402,734
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	4.51	12/15/2029	30,000	28,744
CMO Lehman Brothers-UBS Commercial Mortgage Trust		4.51	12/15/2029	80,000	76,652
	Aaa				
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	4.89	9/15/2030	230,000	226,657
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	4.95	9/15/2030	520,000	492,064
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	5.10	11/15/2030	155,000	153,193
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	5.10	11/15/2030	681,000	673,062
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	5.16	2/15/2031	1,500,000	1,432,820
CMO Lehman Brothers-UBS Commercial Mortgage Trust		5.16	2/15/2031	7,000,000	6,666,491
	Aaa				
CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	5.35	11/15/2038	2,000,000	1,925,256
CMO Lehman Brothers-UBS Commercial Mortgage Trust	A1	5.52	11/15/2038	119,000	113,537
CMO Lehman Brothers-UBS Commercial Mortgage Trust	A1	5.52	11/15/2038	504,000	480,862
CMO Memili Lynch Mortgage Trust	Aaa	5.42	11/12/2037	4,730,000	4,575,504
CMO Merrill Lynch Mortgage Trust	Aaa	5.53	5/12/2039	62,232	62,249
CMO Merrill Lynch Mortgage Trust	NR	0.19	10/12/2041	21,768,684	429,866
CMO Merrill Lynch Mortgage Trust				5,122,331	101,151
	NR	0.19	10/12/2041		
CMO Merrill Lynch Mortgage Trust	Aaa	4.89	2/12/2042	2,000,000	1,942,688
CMO Merrill Lynch Mortgage Trust	Aaa	4.56	6/12/2043	4,400,000	4,288,214
CMO Merrill Lynch Mortgage Trust	Aaa	5.02	1/12/2044	7,579	7,548
CMO Merrill Lynch Mortgage Trust	Aaa	5.02	1/12/2044	35,055	34,908
CMO Merrill Lynch/Countrywide Commercial Mortgage	Aaa	3,64	12/12/2049	170,985	164,327
		3.64		734,773	706,160
CMO Merrill Lynch/Countrywide Commercial Mortgage	Aaa		12/12/2049		
CMO Merrill Lynch/Countrywide Commercial Mortgage Trust	Aa2	5.48	8/12/2048	71,000	67,672
CMO Merrill Lynch/Countrywide Commercial Mortgage Trust	Aa2	5.48	8/12/2048	303,000	268,798
CMO Merrill Lynch/Countrywide Commercial Mortgage Trust	Aa3	5.51	8/12/2048	79,000	75,088
CMO Merrill Lynch/Countrywide Commercial Mortgage Trust	Aa3	5.51	8/12/2048	338,000	321,264
CMO Morgan Stanley Capital I Trust	Aaa	5.51	11/12/2049	1,000,000	974,084
• • •		5,51	11/12/2049	5,000,000	4,870,420
CMO Morgan Stanley Capital I Trust	Aaa			•	
CMO Morgan Stanley Capital I, Inc.	Aaa	6.17	10/3/2034	700,000	705,619
CMO Morgan Stanley Capital I, Inc.	Aaa	6.17	10/3/2034	4,700,000	4,737,727
CMO Morgan Stanley Capital I, Inc.	Aaa	5.01	1/14/2042	30,000	29,232
CMO Morgan Stanley Capital J, Inc.	Aaa	5.37	11/14/2042	740,000	713,575
CMO Morgan Stanley Capital I, Inc.	Aaa	5,01	1/14/2042	25,000	24,360
				800,000	781,326
CMO Morgan Stanley Capital I, inc.	Aaa	5.56	3/12/2044	-	
CMO Morgan Stanley Capital I, Inc.	Aaa	5.56	3/12/2044	2,765,000	2,700,459
CMO Morgan Stanley Dean Witter	Aaa	7.20	10/15/2033	1,858,848	1,926,081
				.,,	
CMO Morgan Stanley Dean Witter Capital I Trust	Aaa	4.18	3/12/2035	41,167	39,210

CMO Muringage Capital Funding, Inc. Asia 6.42 6.1822030 4.362.863 4.362.863 CMO Muringage Capital Funding, Inc. Asia 7.64 9.202031 1.905.00 1.946.476 CMO Notigage Acceptance Corp. Asia 7.61 9.215201 1.249.902 1.286.00 CMO Salomon Brothers Commercial Mortgage Trust Asia 6.56 1.912.82031 1.770.000 1.815.434 CMO Salomon Brothers Kingage Securities VI, Inc. Asia 6.56 6.1920221 1.305.124 1.334.666 CMO Machine Bank Commercial Mortgage Trust Asia 6.68 6.1920221 1.317.683 0.000 .841.663 CMO Wachovia Bank Commercial Mortgage Trust Asia 5.54 1.195.2042 1.0000 .841.843 CMO Wachovia Bank Commercial Mortgage Trust Asia 5.54 1.195.2042 1.900.00 1.453.464 CMO Wachovia Bank Commercial Mortgage Trust Asia 5.21 1.195.2044 1.900.00 1.453.464 CMO Wachovia Bank Commercial Mortgage Trust Asia 5.21 1.915.2044 5.60.00 6.57.92	CMO Morgan Stanley Dean Witter Capital I Trust	Aaa	4,18	3/12/2035	99,976	95,224
CMO Mortgage Capital Funding, Inc. Aaa 6.68 3/18/2030 1.113.1449 1.115.182 CMO Nationalis Funding Corp. Aaa 7.61 2/15/2010 1.249.0902 1.269.004 CMO Salamon Brothers Commercial Mortgage Struits Aaa 6.58 12/15/2013 1.70.000 6.650.547 CMO Salamon Brothers Mortgage Securities VI, Inc. Aaa 6.66 6/19/2031 1.320.000 1.345.642 CMO Salamon Brothers Mortgage Securities VI, Inc. Aaa 6.66 6/19/2031 1.320.000 1.345.662 CMO Wachovia Bark Commercial Mortgage Trust Aaa 6.50 9/15/2021 1.320.000 3.96,72 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.35 6/15/2043 1.340.000 1.383.643 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.51 10/15/2044 1.500.000 1.453.100 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 10/15/2044 1.500.000 1.453.400 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 10/15/2044 1.500.000 1.453.484	÷ 1 1					,
CMO Nationäink Funding Corp. Aai 7.41 7.41 202/031 1.905.000 1.948.76 CMO PNC Mortgage Acceptance Corp. Aaa 6.56 12/16/2031 1.703.000 1.815.44 CMO Salomon Brohers: Mortgage Securities VII, Inc. Aaa 6.56 10/16/2031 1.305.124 1.334.806 CMO Salomon Brohers: Mortgage Securities VII, Inc. Aaa 6.66 6/10/2031 1.302.000 1.345.652 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.29 7/15/2042 10.900 9.918 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.29 7/15/2042 10.900 1.385.043 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.29 7/15/2043 1.190.000 1.433.000 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.21 10/15/2044 5.60.00 5.47.92 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.21 10/15/2044 5.60.00 5.47.92 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.21 10/15/2044 2.50.00 2.73.85	CMO Mortgage Capital Funding, Inc.	Aaa	6.66			
CMO NPLC Mortgage Acceptaince Corp. Aaa 7.61 215/2010 1.249.092 1.249.092 CMO Salamon Brothers Mortgage Securities VII, Inc. Aaa 6.56 101/12/2011 6.610.000 6.605.947 CMO Salamon Brothers Mortgage Securities VII, Inc. Aaa 7.06 5/10/12/2011 1.305.124 1.324.606 CMO Salamon Brothers Mortgage Fruits Aaa 6.66 6/19/2031 1.320.000 1.345.652 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.29 7/15/2042 1.030.000 3.86,672 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.53 5/15/2043 1.340.000 1.385,403 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.54 101/5/2044 1.600.000 1.433,100 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 101/5/2044 1.600.000 1.433,100 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 101/5/2044 2.640.000 2.78,66 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 101/5/2044 2.640.00 2.78,66		Aa1	7.41			
CMO Salamon Brothers Kortgage Scurities VI, Inc. Aaa 6.60 12/18/203 1,70,000 1,615,441 CMO Salamon Brothers Kortgage Scurities VI, Inc. Aaa 7.68 5/18/2032 1,305,124 1,324,600 CMO Tachers Kortgage Scurities VI, Inc. Aaa 6.66 6/19/2031 1,322,000 1,345,662 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.29 7/18/2042 10,000 8,918 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.95 5/15/2043 1,140,000 1,343,040 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.91 1/15/2042 40,000 38,672 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 10/15/2043 1,140,000 1,431,000 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 10/15/2044 4,5600 6,3696 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 10/15/2044 2,850,000 27,1566 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 10/15/2044 2,800,00 27,1566 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.46 12/15/2044 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
CMO Salomon Brothers Mortgage Securities VII, Inc. Aaa 6.0 10/19/2011 6,10,000 6,605,437 CMO Salomon Brothers Mortgage Securities VII, Inc. Aaa 7.08 5/19/2052 1,305,124 1,324,806 CMO Salomon Brothers Mortgage Trust Aaa 6.66 6/19/2021 1,322,000 1,345,682 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.29 7/15/2042 10,000 9,815 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.29 7/15/2042 10,000 1,336,043 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.95 5/15/2043 1,440,000 1,386,043 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 10/15/2044 1,600,000 1,453,100 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 10/15/2044 2,454,000 2,322,475 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 10/15/2044 2,459,000 53,898 CMO Wachovia Bark Commercial Mortgage Trust Aaa 5.21 10/15/2044 2,8000 27/1,898					, ,	
CMO Salomon Brothers Mortgåge Securities VI, Inc. Aaa 7.08 5/19/2032 1, 305, 124 1, 324, 800 CMO Teachers Insurance & Annully Association of America Aaa 6.68 6/19/2031 1, 322, 080 1, 331, 963 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.29 7/15/2042 40, 000 9, 918 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.29 7/15/2042 40, 000 1, 386, 040 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.34 1, 15/2043 1, 400, 000 1, 143, 100 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.21 10/15/2044 1, 600, 000 1, 453, 464 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.21 10/15/2044 4, 660, 00 88, 898 CMO Wachovia Bank Commercial Mortgage Trust A3 5.21 10/15/2044 466, 000 88, 898 CMO Wachovia Bank Commercial Mortgage Trust A3 5.21 10/15/2044 280, 000 271, 586 CMO Wachovia Bank Commercial Mortgage Trust Aaa 5.81 1/15/2044 280, 000 271,					• •	
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I/O CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.AaaNA1/12/204389,356,809139,307I/O CMO Lehman Brothers-UBS Commercial Mortgage TrustAaaNA2/15/20401,378,99947,478I/O CMO Lehman Brothers-UBS Commercial Mortgage TrustAaaNA2/15/20405,859,745201,745I/O CMO Merrill Lynch Mortgage TrustAaaNA11/12/20354,991,59731,252I/O CMO Merrill Lynch Mortgage TrustAaaNA11/12/203521,202,719132,750I/O CMO Merrill Lynch/Countrywide Commercial Mortgage TrustAaaNA8/12/2048938,53038,813I/O CMO Merrill Lynch/Countrywide Commercial Mortgage TrustAaaNA8/12/20483,989,002164,965Lehman Brothers-UBS Commercial Mortgage TrustAaa4.824/15/20301,462,4421,460,048Lehman Brothers-UBS Commercial Mortgage TrustAaa4.824/15/2030349,725344,442Merrill Lynch Mortgage Investors, Inc.Aaa7.5611/15/2031414,649427,348	I/O CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	NA	1/12/2043		
I/O CMO Lehman Brothers-UBS Commercial Mortgage TrustAaaNA2/15/20401,378,99947,478I/O CMO Lehman Brothers-UBS Commercial Mortgage TrustAaaNA2/15/20405,859,745201,745I/O CMO Merrill Lynch Mortgage TrustAaaNA11/12/20354,991,59731,252I/O CMO Merrill Lynch Mortgage TrustAaaNA11/12/203521,202,719132,750I/O CMO Merrill Lynch/Countrywide Commercial Mortgage TrustAaaNA8/12/2048938,53038,813I/O CMO Merrill Lynch/Countrywide Commercial Mortgage TrustAaaNA8/12/20483,989,002164,965Lehman Brothers-UBS Commercial Mortgage TrustAaa4.824/15/20301,462,4421,460,048Lehman Brothers-UBS Commercial Mortgage TrustAaa4.824/15/2030349,725344,442Merrill Lynch Mortgage Investors, Inc.Aaa7.5611/15/2031414,649427,348	I/O CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	NA			139,307
I/O CMO Lehman Brothers-UBS Commercial Mortgage Trust Aaa NA 2/15/2040 5,859,745 201,745 I/O CMO Merrill Lynch Mortgage Trust Aaa NA 11/12/2035 4,991,597 31,252 I/O CMO Merrill Lynch Mortgage Trust Aaa NA 11/12/2035 21,202,719 132,750 I/O CMO Merrill Lynch/Countrywide Commercial Mortgage Trust Aaa NA 8/12/2048 938,530 38,813 I/O CMO Merrill Lynch/Countrywide Commercial Mortgage Trust Aaa NA 8/12/2048 3,989,002 164,965 Lehman Brothers-UBS Commercial Mortgage Trust Aaa Aaa 4.82 4/15/2030 1,462,442 1,460,048 Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 349,725 344,442 Merrill Lynch Mortgage Investors, Inc. Aaa 7.56 11/15/2031 414,649 427,348	I/O CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	NA	2/15/2040	1,378,999	47,478
I/O CMO Merrill Lynch Mortgage Trust Aaa NA 11/12/2035 4,991,597 31,252 I/O CMO Merrill Lynch Mortgage Trust Aaa NA 11/12/2035 21,202,719 132,750 I/O CMO Merrill Lynch/Countrywide Commercial Mortgage Trust Aaa NA 8/12/2048 938,530 38,813 I/O CMO Merrill Lynch/Countrywide Commercial Mortgage Trust Aaa NA 8/12/2048 3,989,030 164,965 Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 1,462,442 1,460,048 Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 349,725 344,442 Merrill Lynch Mortgage Investors, Inc. Aaa 7.56 11/15/2031 414,649 427,348		Aaa	NA	2/15/2040	5,859,745	201,745
I/O CMO Merrill Lynch Mortgage Trust Aaa NA 11/12/2035 21,202,719 132,750 I/O CMO Merrill Lynch/Countrywide Commercial Mortgage Trust Aaa NA 8/12/2048 938,530 38,813 I/O CMO Merrill Lynch/Countrywide Commercial Mortgage Trust Aaa NA 8/12/2048 3,989,002 164,965 Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 1,482,442 1,460,048 Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 349,725 344,442 Merrill Lynch Mortgage Investors, Inc. Aaa 7.56 11/15/2031 414,649 427,348		Aaa	NA	11/12/2035	4,991,597	31,252
I/O CMO Merrill Lynch/Countrywide Commercial Mortgage Trust Aaa NA 8/12/2048 938,530 38,813 I/O CMO Merrill Lynch/Countrywide Commercial Mortgage Trust Aaa NA 8/12/2048 3,989,002 164,965 Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 1,482,442 1,460,048 Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 349,725 344,442 Merrill Lynch Mortgage Investors, Inc. Aaa 7.56 11/15/2031 414,649 427,348	I/O CMO Merrill Lynch Mortgage Trust	Aaa	NA	11/12/2035		132,750
I/O CMO Merrill Lynch/Countrywide Commercial Mortgage Trust Aaa NA 8/12/2048 3,989,002 164,965 Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 1,482,442 1,460,048 Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 349,725 344,442 Merrill Lynch Mortgage Investors, Inc. Aaa 7.56 11/15/2031 414,649 427,348	I/O CMO Merrill Lynch/Countrywide Commercial Mortgage Trust	Aaa	NA	8/12/2048		38,813
Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 1,482,442 1,460,048 Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 349,725 344,442 Merrill Lynch Mortgage Investors, Inc. Aaa 7.56 11/15/2031 414,649 427,348		Aaa	NA	8/12/2048	3,989,002	164,965
Lehman Brothers-UBS Commercial Mortgage Trust Aaa 4.82 4/15/2030 349,725 344,442 Merrill Lynch Mortgage Investors, Inc. Aaa 7.56 11/15/2031 414,649 427,348					, .	
Merrill Lynch Mortgage Investors, Inc. Aaa 7.56 11/15/2031 414,649 427,348						
	Memil Lynch Montgage Investors, Inc.			11/15/2031		427,348
						493,727,355

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Collateralized Mortgage Obligations	Quality Rating	Rate	Maturity Date	Par Value	Market Value
CMO Aames Mortgage Investment Trust	Aaa	5.38	4/25/2036	525,013	525,056
CMO Adjustable Rate Mortgage Trust	Aaa	5.07	7/25/2035	7,146,649	7,072,195
CMO Adjustable Rate Mortgage Trust	Aaa	4.72	1/25/2036	1,187,382	1,193,030
CMO Alternative Loan Trust	Aaa	5.57	6/25/2037	799,915	799,788
CMO Alternative Loan Trust	Aaa	5.51	8/25/2046	6,413,157	6,409,585
CMO Alternative Loan Trust	Aaa	5.51	8/25/2046	1,496,403	1 495 57 0
CMO Alternative Loan Trust	Aaa	5.56	11/25/2046	252,737	253,555
CMO Alternative Loan Trust	Aaa	5.91	11/25/2046	467,840	469,014
CMO American Home Mortgage Assets Trust	Aaa	5.51	9/25/2046	9,608,875	9,627,824
CMO American Home Mortgage Assets Trust	Aaa	5.53	10/25/2046	8,745,638	8,764,318
CMO American Home Mortgage Investment Trust	Aaa	5.69	10/25/2034	521,056	521,725
CMO American Home Mortgage Investment Trust	Aaa	5.69	10/25/2034	106,338	106,474
CMO Banc of America Alternative Loan Trust	Aaa	6.51	4/25/2037	582,864	585,406
CMO Banc of America Alternative Loan Trust	Aaa	6.51	4/25/2037	137, 314	137,913
CMO Banc of America Funding Corp.	Aaa	4.99	11/20/2035	1,147,183	1,151,228
CMO Banc of America Funding Corp.	Aaa	5.81	3/25/2037	1,188,000	1,182,305
CMO Banc of America Funding Trust	Aaa	4.58	6/20/2036	1,868,138	1,838,282
CMO Banc of America Funding Trust	Aaa	4.58	6/20/2036	7,472,553	7,353,127
CMO Banc of America Funding Trust	Aaa	5.40	7/20/2036	152,570	152,388
CMO Banc of America Funding Trust	Aaa	5.54	7/20/2036	181,688	181,965
CMO Banc of America Funding Trust	Aaa	5.81	3/25/2037	6,031,385	6,002,471
CMO Banc of America Funding Trust	NR	5,66	6/20/2037	4,066,526	4,074,984
CMO Banc of America Funding Trust	NR	5,66	6/20/2037	956,888	958,878
CMO Banc of America Funding Trust	NR	5.70	9/20/2046	7,170,640	7,167,413
CMO Banc of America Mortgage Securities Alternative Loan Trust	Aaa	5,00	7/25/2019	2,939,455	2,825,551
CMO Banc of America Mortgage Securities Alternative Loan Trust	Aaa	5.00	7/25/2019	683,594	657,105
CMO Banc of America Mortgage Securities, Inc.	Aaa	6.50	10/25/2031	160,104	161,784
CMO Banc of America Mortgage Securities, Inc.	Aaa	6.50	10/25/2031	177,894	179,760
CMO Banc of America Mortgage Securities, Inc.	Aaa	6,50	9/25/2033	67,648	67,658
CMO Banc of America Mortgage Securities, Inc.	Aaa	4.14	7/25/2034	863,000	842,209

CMO Banc of America Mortgage Securities, Inc.	Aaa	4.14	7/25/2034	203,000	198,110
CMO Banc of America Mortgage Securities, Inc.	Aaa	4.93	8/25/2035	6,634,562	6,523,360
CMO Banc of America Mongage Securities, Inc.	Aaa	4.93	8/25/2035	1,658,640	1,630,840
CMO Band of America Mortgage Securities, Inc.	Aaa	5.18	9/25/2035	1,374,050	1,335,045
CMO Banc of America Mortgage Securities, Inc.	Aaa	5.18	9/25/2035	327,485	318,188
CMO Banc of America Mortgage Securities, Inc.	Aaa	3.53	5/25/2034	470,988	472,370
CMO Banc of America Mortgage Securities, Inc.	Aaa	3.53	5/25/2034	117,747	118,093
CMO Bank of America Alternative Loan Trust	Aaa	6.29	11/25/2021	626,245	627,047
CMO Bank of America Alternative Loan Trust	Aaa				
CMO Bank of America Funding Corp.		6.29	11/25/2021	2,660,179	2,663,587
· · · · · · · · · · · · · · · · ·	Aaa	4.11	5/25/2035	2,311,339	2,262,417
CMO Bank of America Funding Corp.	Aaa	4.11	5/25/2035	521,915	510,868
CMO Bank of America Funding Corp.	Aaa	4.11	5/25/2035	521,915	510,868
CMO Bank of America Funding Corp.	Aaa	4.11	5/25/2035	2,460,457	2,408,379
CMO Bayview Commercial Asset Trust	Aaa	5.59	4/25/2036	790,299	791,200
CMO Bear Steams Adjustable Rate Mortgage Trust	Aaa	4.62	1/25/2034	2,026,654	2,030,774
CMO Bear Stearns Adjustable Rate Mortgage Trust	Aaa	4.62	1/25/2034	456,711	457,639
CMO Bear Stearns Adjustable Rate Mortgage Trust	Aaa	4.77	1/25/2034	400,660	398,542
CMO Bear Stearns Adjustable Rate Mortgage Trust	Aaa	6.07	1/25/2034	265,891	268,159
CMO Bear Stearns Adjustable Rate Mortgage Trust	Aaa	6.07			
CMO Bear Steams Adjustable Rate Morigage Trust			1/25/2034	54,542	55,007
	Aaa	3.52	6/25/2034	285,000	281,227
CMO Bear Stearns Adjustable Rate Mortgage Trust	Aaa	3.52	6/25/2034	70,000	69,073
CMO Bear Stearns Adjustable Rate Mortgage Trust	Aaa	4.00	7/25/2034	1,838,676	1,796,173
CMO Bear Steams Adjustable Rate Mortgage Trust	Aaa	4.00	7/25/2034	7,941,845	7,758,261
CMO Bear Stearns Adjustable Rate Mortgage Trust	Aaa	4,75	10/25/2035	5,426,662	5,363,403
CMO Bear Stearns Alt-A Trust	Aaa	5.67	2/25/2034	309,823	309,797
CMO Bear Steams Alt-A Trust	Aaa	4.70	4/25/2035	3,462,059	3,410,125
CMO Bear Stearns Alt-A Trust	Aaa	4.71	4/25/2035	702,381	691,845
CMO Bear Stearns Alt-A Trust	Aaa	5.38	5/25/2035	214,867	213,836
CMO Bear Stearns Alt-A Trust				,	
CMO Bear Stearns Alt-A Trust	Aaa	5.38	5/25/2035	3,437,874	3,421,369
	Aaa	4.65	10/25/2035	2,700,000	2,628,958
CMO Bear Stearns Alt-A Trust	Aaa	4.65	10/25/2035	1,000,000	973,688
CMO Bear Stearns Alt-A Trust	Aaa	4.75	10/25/2035	1,125,040	1,111,925
CMO Bear Stearns Alt-A Trust	Aaa	5.59	10/25/2035	514,114	514,956
CMO Bear Stearns Alt-A Trust	Aaa	5.98	3/25/2036	4,964,498	4,983,026
CMO Bear Stearns Alt-A Trust	Aaa	6.48	7/25/2036	4,044,993	4,079,072
CMO Bear Stearns Alt-A Trust	Aaa	5.95	10/25/2036	4,007,546	4,017,429
CMO Bear Stearns Alt-A Trust	Aaa	5.95	10/25/2036	946,341	948,674
CMO Bear Stearns Alt-A Trust		5.48			
CMO Bear Stearns Alt-A Trust	Aaa		1/25/2047	11,147,032	11,140,120
	Aaa	5.48	1/25/2047	1,654,637	1,653,612
CMO Bear Stearns Asset Backed Securities Trust	Aaa	5.47	1/25/2037	254,126	254,125
CMO Bear Stearns Asset Backed Securities Trust	Aaa	5.72	9/25/2046	4,894,887	4,916,762
CMO Bear Stearns Mortgage Funding Trust	Aaa	5.54	12/25/2035	5,003,625	5,006,177
CMO Bear Stearns Mortgage Funding Trust	Aaa	5.54	12/25/2035	1,137,188	1,137,768
CMO Carrington Mortgage Loan Trust	Aaa	5.39	2/25/2036	1,198,987	1,199,106
CMO Chase Mortgage Finance Trust	Aaa	5.50	11/25/2035	1,819,379	1,798,926
CMO Chase Mortgage Finance Trust	Aaa	5.50	11/25/2035	428,184	423,370
CMO Chase Mortgage Finance Trust	Aaa	5.41	12/25/2035	3,004,482	2,921,859
CMO Chase Mortgage Finance Trust	Aaa	5.41	12/25/2035		
CMO Chase Mongage Finance Trust				705,942	685,529
	Aaa	6.03	9/25/2036	1,009,093	1,009,156
CMO Chase Mortgage Finance Trust	Aaa	6.03	9/25/2036	214,476	214,490
CMO Chase Mortgage Finance Trust	Aaa	4.14	2/25/2037	6,668,578	6,526,384
CMO Chase Mortgage Finance Trust	Aaa	4.14	2/25/2037	1,905,308	1,864,681
CMO Chase Mortgage Finance Trust	Aaa	4,17	2/25/2037	5,651,410	5,534,731
CMO Chase Mortgage Finance Trust	Aaa	4.17	2/25/2037	970,199	950,168
CMO Chase Mortgage Finance Trust	Aaa	4.58	2/25/2037	954,320	932,663
CMO Chase Mortgage Finance Trust	Aaa	4.61	2/25/2037	2,907,705	2,849,763
CMO Chase Morigage Finance Trust	_	4.82	2/25/2037	3,764,988	3,710,686
CMO Chase Mortgage Finance Trust	Aaa	4.82			
CMO Chaseflex Trust	Aaa		2/25/2037	941,247	927,671
	Aaa	6.50	2/25/2037	1,151,771	1,156,949
CMO Chaseflex Trust	Aaa	6.50	2/25/2037	755,879	759,277
CMO Chevy Chase Mortgage Funding Corp.	Aaa	5.45	5/25/2048	1,600,000	1,600,000
CMO Chevy Chase Mortgage Funding Corp.	Aaa	5.45	5/25/2048	500,000	500,000
CMO Citicorp Mortgage Securities Trust	Aaa	5.50	4/25/2037	795,081	777,099
CMO Citigroup Mortgage Loan Trust, Inc.	Aaa	4,90	4/25/2035	364,581	363,698
CMO Citigroup Mortgage Loan Trust, Inc.	Aaa	4.90	4/25/2035	291,665	290,958
CMO Citigroup Mortgage Loan Trust, Inc.	Aaa	4.70	9/25/2035	849,277	833,525
CMO Citigroup Mortgage Loan Trust, Inc.	Aaa	4.70	9/25/2035	169,855	166,705
CMO Citigroup Mortgage Loan Trust, Inc.	Aaa	5.94	6/25/2036	2,409,340	2,399,097
CMO Citigroup Mortgage Loan Trust, Inc.	Aaa	5,37	10/25/2036	5,376,144	5,376,418
CMO Citigroup Mortgage Loan Trust, Inc.	Aaa	5.91	3/25/2037	675,355	676,224
CMO Citigroup Mortgage Loan Trust, Inc.	Aaa	5.91	3/25/2037	4,823,822	4,830,025
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5,40	2/25/2028	1,562,028	1,562,437
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.77	9/25/2034	1,794,203	1,804,505
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.77	9/25/2034	416,930	419,324
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	7.50	12/25/2034	375,219	376,090
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.60	10/25/2035	25,130	25,130
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CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.62	11/20/2035	1,067,976	1,069,748
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.33	12/25/2035	7,576,411	7,537,291
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.33	12/25/2035	1,515,282	1,507,458
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.62	12/25/2035	5,456,245	5,494,685
CMO Countrywide Alternative Loan Trust, Inc.	Aa1	6.10	1/25/2036	10,000,000	10,109,030
CMO Countrywide Alternative Loan Trust, Inc.	Aa1	6,10	1/25/2036	1,200,000	1,213,084

CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.59	2/25/2036	1,405,423	1,407,553
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.39	10/25/2036	1,242,355	1,241,587
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.41	11/25/2036	1,197,152	1,196,749
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.52	12/20/2046	2,884,361	2,883,634
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.52	12/20/2046	721,090	720,909
CMO Countrywide Alternative Loan Trust, Inc.		5.69	5/25/2047	1,379,601	1,382,543
	Aaa				
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.69	5/25/2047	275,920	276,509
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.40	12/25/ 2027	198,514	198,458
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	6,00	11/25/2033	1,152,611	1,140,447
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	6.00	11/25/2033	256,136	253,433
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	6.00	11/25/2033	279,421	276,472
CMO Countrywide Mortgage Backed Securities, Inc.					. –
	Aaa	7.44	11/25/2034	2,917,014	3,000,741
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	7.44	11/25/2034	717,099	737,682
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	5.59	2/25/2035	1,175,092	1,175,969
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	5.59	2/25/2035	272,810	273,014
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	5.80	4/25/2035	525,216	526,490
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	5.80	4/25/2035	112,546	112,819
CMO Countrywide Mortgage Backed Securities, Inc.			5/25/2035		
	Aaa	5.62		1,585,522	1,587,730
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	5.62	5/25/2035	724,705	725,714
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	5.25	10/25/2035	880,907	830,717
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	5.25	10/25/2035	207,104	195,304
CMO Countrywide Mortgage Backed Securities, Inc.	Aa1	5,82	4/25/2036	2,600,000	2,815,557
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	5.52	4/25/2046	6,767,262	6,759,203
CMO Countrywide Mortgage Backed Securities, Inc.	Aaa	5.52	4/25/2046	1,592,297	1,590,401
CMO Credit Suisse First Boston	Aaa	6.50	3/25/2036	5,320,946	5,359,566
CMO Credit Suisse First Boston	Aaa	6.50	3/25/2036	1,270,674	1,279,896
CMO Credit Suisse First Boston Mortgage Acceptance Corp.	Aaa	6.98	12/25/2032	4,956,119	5,070,729
CMO Credit Suisse First Boston Mortgage Acceptance Corp.	Aaa	6.98	12/25/2032	1,001,153	1,024,304
CMO Credit Suisse First Boston Mortgage Acceptance Corp.			12/25/2035	4,191,656	4,202,789
	Aaa	6.50		• •	
CMO Credit Suisse First Boston Mortgage Acceptance Corp.	Aaa	6.50	12/25/2035	989,231	991,858
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	6.75	8/21/2031	37,794	37,683
CMO Credit Suisse First Boston Montgage Securities Corp.	Aaa	7.50	5/25/2032	277,962	279,148
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	6.89	6/25/2032	18,894	18,877
CMO Credit Suisse First Boston Mortgage Securities Corp.	Ааа	7.47	6/25/2032	38,607	38,513
CMO Credit Suisse First Boston Mortgage Securities Corp.			3/25/2033	351,189	350,532
	Aaa	5.10			
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	5.10	3/25/2033	87,797	87,633
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	4.67	5/25/2034	3,900,226	3,851,396
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	6.00	10/25/2035	992,415	986,240
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	6.09	3/25/2036	5,223,657	5,246,688
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	6.09	3/25/2036	1,233,631	1,239,070
CMO Credit Suisse Mortgage Capital Trust				670,802	634,536
	Aaa	4.50	10/25/2021		
CMO Credit Suisse Mortgage Capital Trust	Aaa	6.00	8/25/2036	4,214,844	4,218,102
CMO Deutsche Alt-A Securities, Inc.	NR	5.57	2/25/2036	7,366,926	7,319,085
CMO Deutsche Alt-A Securities, Inc.	NR	5.57	2/25/2036	1,391,530	1,382,494
CMO DSLA Mortgage Loan Trust	Aaa	5.74	9/19/2044	1,362,673	1,369,179
CMO DSLA Mortgage Loan Trust	Aaa	5.74	9/19/2044	272,535	273,836
CMO EMC Mortgage Loan Trust					
• •	Aaa	5.77	12/25/2042	6,293,971	6,356,596
CMO EMC Mortgage Loan Trust	Aaa	5.77	5/25/2043	4,526,133	4,562,885
CMO EMC Mortgage Loan Trust	Aaa	5.77	5/25/2043	905,227	912,577
CMO Federal Home Loan Mortgage Corp.	AGY	5,00	12/15/2017	2,122,000	2,066,421
CMO Federal Home Loan Mortgage Corp.	AGY	5.00	12/15/2017	499,000	485,930
CMO Federal Home Loan Mortgage Corp.	AGY	5.50	12/15/2020	818,000	794,441
CMO Federal Home Loan Mortgage Corp.				192,000	186,470
	AGY	5.50	12/15/2020		
CMO Federal Home Loan Mortgage Corp.	AGY	5.50	9/15/2032	521,000	501,727
CMO Federal Home Loan Morigage Corp.	AGY	5.50	9/15/2032	123,000	118,450
CMO Federal Home Loan Mortgage Corp.	AGY	5.50	10/15/2032	491,000	476,652
CMO Federal Home Loan Mortgage Corp.	AGY	5.50	10/15/2032	115,000	111,639
CMO Federal Home Loan Mortgage Corp.	AGY	5.50	11/15/2032	436,000	420,104
CMO Federal Home Loan Mortgage Corp.	AGY	5.50	11/15/2032	102,000	98,281
•••					
CMO Federal Home Loan Mortgage Corp.	AGY	6.23	2/25/2045	1,790,510	1,782,675
CMO Federal Home Loan Mortgage Corp.	AGY	6.23	2/25/2045	350,040	348,508
CMO Federal Home Loan Mortgage Corp. Multiclass	AGY	0.00	8/15/2035	63,798	72,639
CMO Federal Home Loan Mortgage Corp. Multiclass	AGY	0.00	9/15/2035	74,809	74,301
CMO Federal Home Loan Mortgage Corp. Multiclass	AGY	0.00	9/15/2035	149,618	148,602
CMO Federal Home Loan Mortgage Corp. Multiclass	AGY	0.00	4/15/2036	87,040	100,605
				-	
CMO Federal Home Loan Mortgage Corp. Multiclass	AGY	0.00	6/15/2036	175,044	161,918
CMO Federal Home Loan Mortgage Corp. Multiclass	AGY	0.00	6/15/2036	787,700	728,630
CMO Federal Home Loan Mortgage Corp. Multiclass	AGY	0.00	7/15/2036	193,530	210,343
CMO Federal Home Loan Mortgage Corp. Multiclass	AGY	0.00	1/15/2037	98,601	93,943
CMO Federal Home Loan Mortgage Corp. Multiclass	AGY	0.00	2/15/2037	97,546	118,311
CMO Federal Home Loan Mortgage Corp. Multiclass Gold	AGY	0.00	9/15/2036	95,733	102,806
CMO Federal Home Loan Mortgage Corp. Multiclass Gold	AGY	0.00	3/15/2037	99,760	94,926
CMO Federal Home Loan Mortgage Corp. Multiclass Gold	AGY	0.00	3/15/2037	199,320	189,661
CMO Federal National Mortgage Association	AGY	6.28	8/25/2036	4,277,668	4,376,093
CMO Federal National Mortgage Association	AGY	6.28	8/25/2036	742,812	759,903
CMO Federal National Mortgage Association				3,184,820	3,072,058
	AGY	5.50	12/25/2036		
CMO Federal National Mortgage Association	AGY	5.50	12/25/2036	730,272	704,416
CMO First Horizon Alternative Mortgage Securities Trust	Aaa	6.57	1/25/2037	1,641,974	1,658,318
CMO First Horizon Alternative Mortgage Securities Trust	Aaa	6.57	1/25/2037	382,483	386,291
CMO First Horizon Mortgage Pass-Through Trust	Aaa	5,30	9/25/2034	2,059,164	2,046,607
CMO First Horizon Mortgage Pass-Through Trust	Aaa	5.30	9/25/2034	429,771	427,150
					73,224
CMO First Horizon Mortgage Pass-Through Trust	Aaa	5.59	2/25/2035	73,246	10,224

CMO First Horizon Mortgage Pass-Through Trust	Aaa	5.06	3/25/2035	724,075	727,381
CMO First Horizon Mortgage Pass-Through Trust	Aaa	5.29	7/25/2035	1,256,514	1,257,732
CMO First Honzon Mortgage Pass-Through Trust	Aaa	5,29	7/25/2035	418,838	419,244
CMO First Horizon Mortgage Pass-Through Trust	NR	5.50	12/25/2035	1,080,390	1,068,514
CMO First Horizon Mortgage Pass-Through Trust	NR	5.50	12/25/2035	254,209	251,415
CMO GMAC Mortgage Corporation Home Equity Loan Trust		5.42		1,597,105	1,597,174
• • • •	Aaa		10/25/2036		
CMO GMAC Mortgage Corporation Home Equity Loan Trust	Aaa	5.42	10/25/2036	337,167	337,181
CMO GMAC Mortgage Corporation Loan Trust	Aaa	4.75	9/25/2018	638,329	609 ,00 4
CMO GMAC Mortgage Corporation Loan Trust	Aaa	4.75	6/19/2035	4,292,042	4,287,561
CMO GMAC Mortgage Corporation Loan Trust	Aaa	4.75	6/19/2035	915,636	914,680
CMO GMAC Mortgage Corporation Loan Trust	Aaa	5.60	4/19/2036	2,065,602	2,060,306
CMO GMAC Mortgage Corporation Loan Trust		5.60	4/19/2036	467,539	466,340
	Aaa				
CMO GMAC Mortgage Loan Trust	Aaa	4.87	7/19/2035	4,189,989	4,202,458
CMO GMAC Mortgage Loan Trust	Aaa	4.67	7/19/2035	827,539	830,002
CMO Greenpoint Mortgage Funding Trust	Aaa	5.78	11/25/2045	141,075	141,26 <u>2</u>
CMO Greenpoint Mortgage Funding Trust	Aaa	5.59	10/25/2046	1,824,044	1,824,492
CMO Greenpoint Mortgage Funding Trust	Aaa	5.59	10/25/2046	347,437	347,522
CMO GS Mortgage Securities Corp.	Aaa	6.50	4/25/2020	3,223,566	3,290,049
CMO GS Mortgage Securities Corp.		6,50		761,195	776,894
	Aaa		4/25/2020	-	
CMO GS Mortgage Securities Corp.	Aaa	4.50	1/25/2021	731,525	693,251
CMO GS Mortgage Securities Corp.	Aaa	5.24	6/25/2034	185,000	183,019
CMO GS Mortgage Securities Corp.	Aaa	5.24	6/25/2034	102,000	100,908
CMO GS Mortgage Securities Corp.	Aaa	5.72	6/25/2034	1,545,499	1,554,366
CMO GS Mortgage Securities Corp.	Aaa	4.68	5/25/2035	1,145,223	1,140,339
CMO GS Mortgage Securities Corp.	Aaa	4.81	5/25/2035	5,543,921	5,520,276
				-	
CMO GS Mortgage Securities Corp.	Aaa	5.54	5/25/2035	616,322	616,496
CMO GS Mortgage Securities Corp.	Aaa	5.54	5/25/2035	119,039	119,072
CMO GS Mortgage Securities Corp.	Aaa	5.50	7/25/2035	800,022	785,437
CMO GS Mortgage Securities Corp.	Aaa	5.50	7/25/2035	188,292	184,860
CMO GSMPS Mortgage Loan Trust	Aaa	5.73	12/31/2040	2,198,530	2,195,069
CMO GSR Mortgage Loan Trust	Aaa	5.67	1/25/2034	271,845	272,289
CMO GSR Mortgage Loan Trust				50,971	51,054
	Aaa	5.86	1/25/2034		
CMO GSR Mortgage Loan Trust	Aaa	5.35	6/25/2034	2,800,526	2,815,601
CMO GSR Mortgage Loan Trust	Aaa	5.18	1/25/2036	6,313,862	6,260,806
CMO GSR Mortgage Loan Trust	Aaa	5.50	6/25/2036	650,090	646,426
CMO GSR Mortgage Loan Trust	Aaa	5.72	8/25/2046	6,165,408	6,203,880
CMO GSR Mortgage Loan Trust	Aaa	5.80	8/25/2046	1,285,710	1,293,733
CMO Harborview Mortgage Loan Trust	Aaa	5.54	5/19/2035	1,069,411	1,070,346
CMO Harborview Mortgage Loan Trust	Aaa	5.63	11/19/2035	4,464,519	4,479,306
CMO Harborview Mortgage Loan Trust	Aaa	5.63	11/19/2035	1,031,317	1,034,733
CMO Harborview Mortgage Loan Trust	Aaa	5.57	1/19/2036	1,061,933	1,062,995
CMO Harborview Mortgage Loan Trust	Aaa	5,79	1/19/2036	4,380,475	4,384,856
CMO Harborview Mortgage Loan Trust	Aaa	6.39	6/19/2036	3,039,550	3,077,271
CMO Harborview Mortgage Loan Trust	Aaa	6.39	6/19/2036	685,071	693,572
CMO Harborview Mortgage Loan Trust	Aaa	5.52	2/19/2037	5,461,695	5,469,642
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CMO Harborview Mortgage Loan Trust	Aaa	5.73	12/19/2037	3,704,419	3,708,442
CMO Harborview Mortgage Loan Trust	Aaa	5.63	1/19/2038	2,855,426	2,857,576
CMO Harborview Mortgage Loan Trust	Aaa	5.47	3/19/2038	10,444,294	10,449,735
CMO IMPAC CMB Trust	Aaa	5.89	10/25/2033	19,909	19,917
CMO IMPAC CMB Trust	Aaa	6.27	10/25/2033	89,592	89,626
CMQ IMPAC CMB Trust	Aaa	5.59	5/25/2035	697,354	698,006
CMO IMPAC Secured Assets Trust				282,870	282,944
	Aaa	5.59	1/25/2037	-	
CMO Indymac index Mortgage Loan Trust	Aaa	5.40	10/25/2036	1,316,060	1,315,311
CMO Indymac Index Mortgage Loan Trust	Aaa	5.53	11/25/2036	6,350,182	6,357,878
CMO Indymac Index Mortgage Loan Trust	Aaa	5.53	11/25/2036	1,326,904	1,328,512
CMO Indymac Index Mortgage Loan Trust	Aaa	5.61	1/25/2037	805,851	805,933
CMO Indymac Index Mortgage Loan Trust	Aaa	5.60	11/25/2046	1,242,830	1,242,826
CMO Indymac Index Mortgage Loan Trust	Aaa	5.60	11/25/2046	233,031	233,030
CMO Indymac MBS, Inc.				2,893,256	2,896,603
,	Aaa	5.75	8/25/2034		
CMO Indymac MBS, Inc.	Aaa	5.75	8/25/2034	578,651	579,321
CMO Indymac MBS, Inc.	Aaa	5,75	9/25/2034	3,617,849	3,630,942
CMO Indymac MBS, Inc.	Aaa	5.75	9/25/2034	723,570	726,188
CMO Indymac MBS, fnc.	NR	5.41	4/25/2035	1,493,422	1,474,430
CMO Indymac MBS, Inc.	Aaa	5.37	6/25/2035	5,029,115	5,017,845
CMO Indymac MBS, Inc.	Aaa	5.37	6/25/2035	1,182,342	1,179,692
CMO Indymac MBS, Inc.	Aaa	4.42	8/25/2035	3,957,977	3,939,105
CMO Indymac MBS, Inc.	Aaa	4.43	8/25/2035	813,283	809,405
CMO Indymac MBS, Inc.	Aaa	6.39	3/25/2036	2,851,661	2,886,916
CMO Indymac MBS, Inc.	Aəə	6.39	3/25/2036	643,022	650,971
CMO Indymac MBS, Inc.	Aaa	5.54	4/25/2046	1,348,151	1,349,070
CMO J.P. Morgan Alternative Loan Trust	NR	5.00	2/25/2021	736,852	728,357
CMO J.P. Morgan Alternative Loan Trust	NR	6.50	3/25/2036	1,170,383	1,179,651
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CMO J.P. Morgan Alternative Loan Trust	Aaa	5.39	7/25/2036	500,152	499,608
CMO J.P. Morgan Alternative Loan Trust	Aaa	5.39	7/25/2036	112,534	112,412
CMO J.P. Morgan Alternative Loan Trust	Aaa	5.39	9/25/2036	535,268	535,116
CMO J.P. Morgan Alternative Loan Trust	Aaa	5.39	9/25/2036	113,124	113,092
CMO J.P. Morgan Alternative Loan Trust	Aaa	5.39	11/25/2036	807,832	607 068
CMO J.P. Morgan Alternative Loan Trust	Aaa	5,39	11/25/2036	188,266	188,088
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CMO J.P. Morgan Alternative Loan Trust	Aaa	5.40	12/25/2036	350,798	350,858
CMO J.P. Morgan Mortgage Trust	Aaa	4.07	7/25/2035	959,165	938,953
CMO J.P. Morgan Mortgage Trust	Aaa	4,20	7/25/2035	971,621	952,465
CMO J.P. Morgan Mortgage Trust	Aaa	4.20	7/25/2035	1,943,642	1,904,931

CMO J.P. Morgan Mortgage Trust					
	Aaa	4.76	7/25/2035	1,913,489	1,887,676
CMO J.P. Morgan Mortgage Trust	Aaa	4.77	7/25/2035	1,875,756	1,850,225
CMO J.P. Morgan Mongage Trust	Aaa	4.77	7/25/2035	937,878	925,113
CMO J.P. Morgan Mortgage Trust		5.41	11/25/2035	2,648,055	2,603,081
	Aaa				
CMO J.P. Morgan Mortgage Trust	Aaa	5.41	11/25/2035	623,439	512,851
CMO J.P. Morgan Mortgage Trust	Aaa	5.46	4/25/2036	1,232,797	1,225,006
CMO J.P. Morgan Mortgage Trust	Aaa	5.89	6/25/2037	5,830,305	5,766,755
CMO J.P. Morgan Mortgage Trust	Aaa	5.89	6/25/2037	687,677	680,181
CMO Lehman XS Trust		6.00	12/25/2035	2,000,000	1,931,346
	Aaa				
CMO Lehman XS Trust	Aaa	5.54	4/25/2046	6,395,442	6,402,516
CMO Lehman XS Trust	Aaa	5.41	5/25/2046	3,281,605	3,280,237
CMO Lehman XS Trust	Aaa	5.53	9/25/2046	5,043,575	5,050,202
CMO Lehman XS Trust	Aaa	5,53	9/25/2046	884,838	886,000
CMO Lehman XS Trust					2,244,257
	Aaa	5.59	11/25/2046	2,244,426	
CMO Master Adjustable Rate Mortgages Trust	Aaa	5.62	1/25/2047	1,311,913	1,319,614
CMO Master Alternative Loan Trust	Aaa	6,25	7/25/2036	803,000	798,389
CMO Master Alternative Loan Trust	Aaa	6.25	7/25/2036	189,000	187,915
CMO Master Asset Backed Securities Trust	Aaa	5.36	8/25/2036	341,763	341,695
CMO Master Reperforming Loan Trust					
· •	Aaa	5.67	5/5/2035	5,489,506	5,511,584
CMO Master Specialized Loan Trust	Aaa	5.72	7/25/2034	2,083,583	2,094,618
CMO Master Specialized Loan Trust	Aaa	5.72	7/25/2034	430,607	432,888
:MO Merrill Lynch Mortgage Investors, Inc.	Aaa	6.97	1/25/2029	1,176,832	1,182,989
MO Merrill Lynch Mortgage Investors, Inc.	Aaa	6.97	1/25/2029	252,178	253,498
MO Merrill Lynch Mortgage Investors, Inc.	Aaa	6.98	1/25/2029	285,802	287,297
MO Merrill Lynch Mortgage Investors, Inc.	Aaa	4.91	12/25/2032	551,559	546,073
CMO Merrill Lynch Mortgage Investors, Inc.	Aaa	4.91	12/25/2032	1,901,926	1,883,012
MO Merrill Lynch Mortgage Investors, Inc.	Aaa	5.67	11/25/2029	2,087,942	2,092,103
MO Merrill Lynch Mortgage Investors, Inc.		5.67	11/25/2029	417,588	418,421
	Aaa				
MO Merrill Lynch Mortgage Investors, Inc.	Aaa	4.49	2/25/2035	5,942,758	5,828,741
MO Merrill Lynch Mortgage Investors, Inc.	Aaa	4.49	2/25/2035	1,262,836	1,238,607
MO Mernil Lynch Mortgage Investors, Inc.	Aaa	5.86	3/25/2036	7,408,305	7,402,000
MO Merrill Lynch Mortgage Investors, Inc.	Aaa	5.86	3/25/2036	1,739,145	1,737,665
CMO Morgan Stanley Mortgage Loan Trust					
	Aa2	4.41	8/25/2034	1,485,960	1,478,093
CMO Morgan Stanley Mortgage Loan Trust	Aa2	4.41	8/25/2034	295,419	293,856
CMO Morgan Stanley Mortgage Loan Trust	Aa2	4.81	9/25/2034	218,490	216,069
CMO Morgan Stanley Mortgage Loan Trust	Aa2	4.99	9/25/2034	1,092,449	1,080,345
CMO Morgan Stanley Mortgage Loan Trust	Aaa	5,63	5/25/2036	3,501,690	3,486,339
CMO Morgan Stanley Mortgage Loan Trust	Aaa	5.64	5/25/2036	407,173	405,388
CMO MortgageiT Trust	Aaa	5.57	11/25/2035	1,051,561	1,053,877
CMO New York Mortgage Trust	Aaa	5.65	8/25/2035	4,199,597	4,232,908
CMO New York Mortgage Trust	Aaa	5.65	8/25/2035	782,976	789,186
CMO New York Mortgage Trust	Aaa	5.65	5/25/2036	892,000	889,186
CMO New York Mortgage Trust	Aaa	5.65	5/25/2036	174,000	173,452
CMO Newcastle Mortgage Securities Trust	Aaa	5.58	3/25/2036	259,905	259,835
CMO Nomura Home Equity Loan, Inc.	Aaa	5.59	2/25/2036	86,182	86,168
CMO Prime Mongage Trust	Aaa	5.72	2/25/2019	141,190	141,392
MO Prime Mortgage Trust		5.72	2/25/2019	141,190	141,392
	Aaa				
CMO Prime Mortgage Trust	Aaa	5.72	2/25/2019	40,340	40,398
CMO Prime Mortgage Trust	Aaa	5.91	2/25/2019	40,340	40,398
CMO Prime Mortgage Trust	Aaa	5.72	2/25/2034	623,045	624,737
CMO Prime Mortgage Trust		5.72	2/25/2034	667,548	669,361
CNO Fine Mongage Trost	Aaa				
CMO Prime Mortgage Trust	Aaa	5.72	2/25/2034	133,510	133,872
CMO Prime Mortgage Trust	Aaa	5.91	2/25/2034	133,510	133,872
CMO Prime Mortgage Trust	Aaa	5.82	2/25/2035	2,680,758	2,667,784
CMO Residential Accredited Loans, Inc.	Aa2	5.55	7/25/2035	5,433,845	5,400,856
					1,574,032
CMO Residential Accredited Loans, Inc.	Aaa	5.60	12/25/2045	1,573,761	
CMO Residential Accredited Loans, Inc.	Aaa	5.53	9/25/2046	980,000	981,901
CMO Residential Accredited Loans, Inc.	Aaa	5.53	9/25/2046	230,000	230,446
CMO Residential Asset Mortgage Products, Inc.	Aaa	5.25	9/25/2034	1,669,440	1,631,390
CMO Residential Asset Mortgage Products, Inc.	Aaa	5.25	9/25/2034	399,329	390,228
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CMO Residential Funding Mortgage Securities I, Inc.	Aaa	4.95	8/25/2035	5,213,072	5,244,231
CMO Residential Funding Mortgage Securities I, Inc.	Aaa	4.95	8/25/2035	878,608	883,859
CMO Residential Funding Mortgage Securities II, Inc.	Aaa	5.49	2/25/2036	5,566,711	5,567,474
CMO Residential Funding Mortgage Securities II, Inc.	Aaa	5.49	2/25/2036	1,133,960	1,134,115
· · · ·			4/1/2026	1,245,194	1,241,431
	Aaa	6.33			
+	Aaa	4.00	12/25/2015	533,310	507,923
CMO Satomon Brothers Mortgage Securities VII, Inc.				594,846	566,529
MO Salomon Brothers Mortgage Securities VII, Inc.	Aaa	4.00	12/25/2015	~~~~~	000,020
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc.	Aaa				
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust	Aaa Aaa	5.62	5/20/2034	248,685	248,705
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust	Aaa Aaa Aaa	5.62 5.62	5/20/2034 5/20/2034	248,685 48,355	248,705 48,359
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust	Aaa Aaa Aaa Aaa	5.62 5.62 5.53	5/20/2034 5/20/2034 5/25/2036	248,685 48,355 5,495,293	248,705 48,359 5,508,729
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust	Aaa Aaa Aaa	5.62 5.62	5/20/2034 5/20/2034	248,685 48,355	248,705 48,359
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust	Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.53	5/20/2034 5/20/2034 5/25/2036 5/25/2036	248,685 48,355 5,495,293 1,046,723	248,705 48,359 5,508,729 1,049,282
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust	Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.53 5.54	5/20/2034 5/20/2034 5/25/2036 5/25/2036 5/25/2036	248,685 48,365 5,495,293 1,046,723 742,075	248,705 48,359 5,508,729 1,049,282 742,069
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.53 5.54 5.63	5/20/2034 5/20/2034 5/25/2036 5/25/2036 5/25/2036 12/25/2035	248,685 48,365 5,495,293 1,046,723 742,075 3,099,007	248,705 48,359 5,508,729 1,049,282 742,069 3,105,183
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Mortgage Investments II, Inc.	Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.53 5.54 5.63 5.63	5/20/2034 5/20/2034 5/25/2036 5/25/2036 5/25/2036 12/25/2035 12/25/2035	248,685 48,365 5,495,293 1,046,723 742,075 3,099,007 826,402	248,705 48,359 5,508,729 1,049,282 742,069 3,105,183 828,049
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Mortgage Investments II, Inc.	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.53 5.54 5.63	5/20/2034 5/20/2034 5/25/2036 5/25/2036 5/25/2036 12/25/2035	248,685 48,365 5,495,293 1,046,723 742,075 3,099,007	248,705 48,359 5,508,729 1,049,282 742,069 3,105,183
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Mortgage Investments II, Inc.	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.53 5.54 5.63 5.63 5.55	5/20/2034 5/20/2034 5/25/2036 5/25/2036 5/25/2036 12/25/2035 12/25/2035 2/25/2035	248,685 48,365 5,495,293 1,046,723 742,075 3,099,007 826,402 1,350,644	248,705 48,359 5,508,729 1,049,282 742,069 3,105,183 828,049
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Mortgage Investments II, Inc.	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.53 5.54 5.63 5.63 5.63 5.63 5.55 5.55	5/20/2034 5/20/2034 5/25/2036 5/25/2036 12/25/2035 12/25/2035 2/25/2035 2/25/2036 2/25/2036	248,685 48,365 5,495,293 1,046,723 742,075 3,099,007 826,402 1,350,644 4,036,032	248,705 48,359 5,508,729 1,049,282 742,069 3,105,183 828,049 1,353,899 4,043,910
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Mortgage Investments II, Inc.	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.53 5.54 5.63 5.63 5.63 5.55 5.55 5.55	5/20/2034 5/20/2034 5/25/2036 5/25/2036 12/25/2035 12/25/2035 2/25/2036 2/25/2036 2/25/2036 2/25/2036	248,685 48,365 5,495,293 1,046,723 742,075 3,099,007 826,402 1,350,644 4,036,032 807,206	248,705 48,359 5,508,729 1,049,282 742,069 3,105,183 828,049 1,353,899 4,043,910 808,782
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Mortgage Investments II, Inc.	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.54 5.63 5.63 5.55 5.55 5.55 5.55 5.79	5/20/2034 5/20/2034 5/25/2036 5/25/2036 12/25/2035 12/25/2035 2/25/2036 2/25/2036 2/25/2036 2/25/2036 2/25/2036	248,685 48,365 5,495,293 1,046,723 742,075 3,099,007 826,402 1,350,644 4,036,032 807,206 601,555	248,705 48,359 5,508,729 1,049,282 742,069 3,105,183 828,049 1,353,899 4,043,910 808,782 601,397
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Mortgage Investments II, Inc.	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.53 5.54 5.63 5.63 5.63 5.55 5.55 5.55	5/20/2034 5/20/2034 5/25/2036 5/25/2036 12/25/2035 12/25/2035 2/25/2036 2/25/2036 2/25/2036 2/25/2036	248,685 48,365 5,495,293 1,046,723 742,075 3,099,007 826,402 1,350,644 4,036,032 807,206	248,705 48,359 5,508,729 1,049,282 742,069 3,105,183 828,049 1,353,899 4,043,910 808,782
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Mortgage Investments II, Inc.	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.54 5.63 5.63 5.55 5.55 5.55 5.55 5.79	5/20/2034 5/20/2034 5/25/2036 5/25/2036 12/25/2035 12/25/2035 2/25/2036 2/25/2036 2/25/2036 2/25/2036 2/25/2036	248,685 48,365 5,495,293 1,046,723 742,075 3,099,007 826,402 1,350,644 4,036,032 807,206 601,555	248,705 48,359 5,508,729 1,049,282 742,069 3,105,183 828,049 1,353,899 4,043,910 808,782 601,397
CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Salomon Brothers Mortgage Securities VII, Inc. CMO Sequoia Mortgage Trust CMO Sequoia Mortgage Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II Trust CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Receivables Trust CMO Structured Asset Receivables Trust	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.54 5.63 5.55 5.55 5.55 5.55 5.79 1.55 7.20	5/20/2034 5/20/2034 5/25/2036 5/25/2036 12/25/2035 12/25/2035 2/25/2035 2/25/2036 2/25/2036 2/25/2036 2/25/2036 1/21/2009 1/25/2032	248,685 48,365 5,495,293 1,046,723 742,075 3,099,007 826,402 1,350,644 4,036,032 807,206 601,555 801,054 82,498	248,705 48,359 5,508,729 1,049,282 742,069 3,105,183 828,049 1,353,899 4,043,910 808,782 601,397 797,048 82,217
CMO Structured Asset Mortgage Investments II, Inc. CMO Structured Asset Receivables Trust	Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aaa	5.62 5.62 5.53 5.54 5.63 5.55 5.55 5.55 5.55 5.79 1.55	5/20/2034 5/20/2034 5/25/2036 5/25/2036 12/25/2035 12/25/2035 2/25/2036 2/25/2036 2/25/2036 2/25/2036 2/25/2036 1/21/2009	248,685 48,365 5,495,293 1,046,723 742,075 3,099,007 826,402 1,350,644 4,036,032 807,206 601,555 801,054	248,705 48,359 5,508,729 1,049,282 742,069 3,105,183 828,049 1,353,899 4,043,910 808,782 601,397 797,048

CMO Structured Asset Securities Corp.	Aaa	6.08	11/25/2032	785,000	777,498
CMO Structured Asset Securities Corp.	Aaa	5.61	1/25/2033	189,585	189,869
CMO Structured Asset Securities Corp.	Aaa	4.58	2/25/2034	1,823,728	1,823,340
CMO Structured Asset Securities Corp.	Aaa	4.94	3/25/2034	1,582,752	1,571,319
CMO Structured Asset Securities Corp.	Aaa			·	
CMO Structured Asset Securities Corp.		4.94	3/25/2034	372,149	369,461
	Aaa	5.62	11/25/2035	5,453,890	5,464,672
CMO Structured Asset Securities Corp.	Aaa	5.62	11/25/2035	1,148,187	1,150,457
CMO Structured Asset Securities Corp. Mortgage Loan Trust	Aaa	5,37	5/25/2036	779,498	779,428
CMO Summit Mortgage Trust	Aaa	6.60	12/28/2012	24,626	25,087
CMO Thornburg Mortgage Securities Trust	Aaa	5.49	1/25/2036	7,834,984	7,828,199
CMO Thornburg Mortgage Securities Trust	Aaa	5.63	8/25/2036	3,461,184	3,457,502
CMO Thornburg Mongage Securities Trust					
	Aaa	5.63	8/25/2036	741,682	740,893
CMO Thornburg Mortgage Securities Trust	Aaa	5.43	12/25/2036	2,555,009	2,553,430
CMO Thornburg Mortgage Securities Trust	Aaa	5.62	12/25/2036	1,533,005	1,532,058
CMO Thornburg Mortgage Securities Trust	Aaa	5.62	12/25/2036	340,668	340,457
CMO USAA Auto Owner Trust	Aaa	5.32	9/15/2010	10,000,000	10,000,710
CMO USAA Auto Owner Trust	Аза	5.32	9/15/2010	2,925,000	2,925,208
CMO Washington Mutual Mortgage Loan Trust		6.23	5/25/2041		
	Aaa			68,886	69,201
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5,10	10/25/2032	501,605	500,035
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.54	2/25/2034	1,866,432	1,833,596
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	3.80	6/25/2034	979,000	948,088
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	3.80	6/25/2034	230,000	222.738
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.75	11/25/2034	2,668,676	2,678,275
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.75	11/25/2034	533,735	535,655
CMO Washington Mutual Mortgage Pass-Through Certificates					-
	Aaa	4.92	8/25/2035	3,637,662	3,599,962
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	4.92	8/25/2035	909,416	899,990
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	4.84	10/25/2035	11,281	11,1 28
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	6.00	7/25/2036	1,551,349	1,548,645
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	6.00	7/25/2036	359,491	358,865
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.52	9/25/2036	3,235,905	3,216,263
CMO Washington Mutual Mortgage Pass-Through Certificates					
	Aaa	5.95	9/25/2036	2,736,100	2,733,536
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.95	9/25/2036	640,279	639,679
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	6.08	10/25/2036	4,457,857	4,454,496
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	6.08	10/25/2036	1,059,429	1,058,630
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.50	1/25/2037	1,803,410	1,781,863
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.50	1/25/2037	420,977	415,947
CMO Washington Mutual Mortgage Pass-Through Certificates				•	
	Aaa	5.72	2/25/2037	4,096,807	4,086,016
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.72	2/25/2037	744,874	742,912
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.69	3/25/2037	3,358,986	3,348,032
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.69	3/25/2037	559,831	558,005
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.71	6/25/2037	4,044,022	4,007,799
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.71	6/25/2037	952,117	943,589
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.90	7/25/2037	2,784,000	2,790,960
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.90	7/25/2037	656,000	657,640
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.93	7/25/ 2037	1,989,000	1,981,263
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.93	7/25/2037	468,000	466,179
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	6.42	6/25/2042	1,366,220	1,364,604
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.51	4/25/2045	522,430	522,522
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.55	4/25/2045	3,495,875	3,500,588
CMO Washington Mutual Mortgage Pass-Through Certificates		5,55	4/25/2045		
	Aaa			699,175	700,118
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.57	7/25/2045	1,235,285	1,235,695
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.57	7/25/2045	295,157	295,255
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.61	7/25/2045	369,370	369,953
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.72	8/25/2045	1,691,522	1,696,948
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.72	8/25/2045	354,039	355,175
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.61	10/25/2045	2,566,490	2,570,923
CMO Washington Mutual Mortgage Pass-Through Certificates					
	Aaa	5.68	10/25/2045	2,333,173	2,338,964
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.68	10/25/2045	396,639	397,624
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.80	10/25/2045	466,635	467,440
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.80	10/25/2045	93,327	93,488
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.58	11/25/2045	1,102,304	1,105,906
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.59	12/25/2045	2,182,163	2,188,662
CMO Washington Mutual Mortgage Pass-Through Certificates		5.59	12/25/2045	1,091,082	1,094,331
	Aaa				
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.78	12/25/2045	750,803	752,717
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.78	12/25/2045	132,495	132,832
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	6.01	2/25/2046	1,054,553	1,055,977
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.94	9/25/2046	1,383,352	1,386,381
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.95	9/25/2046	922,235	924,254
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.95	9/25/2046	2,208,894	2,213,555
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.95	9/25/2046	345,534	346,263
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	7.01	9/25/2046	285,707	284,898
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.79	10/25/2046	732,241	732,153
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.86	11/25/2046	6,032,591	6,030,600
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.99	11/25/2046	86,180	86,151
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.99	11/25/2046	1,723,597	1,723,029
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.73	2/25/2047	482,754	481,953
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.73	2/25/2047	506,539	505,699
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.72	3/25/2047	2,758,285	2,762,423
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.73	3/25/2047	629,808	630,753
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.73	3/25/2047	919,428	920,808
CMO Washington Mutual Mortgage Securities Corp.	Aaa	4,38	12/25/2032	2,389,269	2,375,782
CMO Washington Mutual Mortgage Securities Corp.		4.38	12/25/2032	597,317	593,945
omo washington mutual mongage securities corp.	Aaa	4.00	1212012032	091,017	383,840

MO Washington Mutual Mortgage Securities Corp.	Aaa	4.26	1/25/2035	7,855,097	7,648,25;
MO Washington Mutual Mortgage Securities Corp.	Aaa	6.49	1/25/2035	1,814,390	1,832,510
MO Washington Mutual Mortgage Securities Corp.	Aa2	6.49	1/25/2035	1,855,671	1,833,29
MO Washington Mutual Mortgage Securities Corp.	Aaa	6,57	1/25/2035	369,410	373,100
MO Washington Mutual Mortgage Securities Corp.	Aa2	6.57	1/25/2035	383,271	378,64
MO Washington Mutual Mortgage Securities Corp.	Aaa	6.42	8/25/2042	426,743	428,02
MO Washington Mutual Mortgage Securities Corp.	Aaa	5.42	5/25/2046	931,384	931,43
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.79	7/25/2034	884,000	861,78
MO Wells Fargo Mortgage Backed Securities Trust				208,000	202,77
	Aaa	4.79	7/25/2034		•
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.79	7/25/2034	897,000	867,14
MO Weils Fargo Mortgage Backed Securities Trust	Aaa	4.79	7/25/2034	211,000	203,97
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.51	7/25/2034	1,076,116	1,081,16
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4,89	8/25/2034	1,017,263	990,91
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.89	8/25/2034	161,460	157,27
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.54	2/25/2035	2,765,421	2,709,50
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	3.50	6/25/2035	1,060,000	1,035,56
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	3.50	6/25/2035	249,000	243,25
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.11	6/25/2035	1,560,000	1,527,76
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.11	6/25/2035	367,000	359,41
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.11	6/25/2035	2,787,000	2,651,07
MO Wells Fargo Mortgage Backed Securities Trust			6/25/2035	637,000	623,83
MO Wells Farge Mortgage Dacked Securities Trust	Aaa	4.11			
MO Wells Fargo Mortgage Backed Securities Trust	Aa2	4.49	6/25/2035	3,895,175	3,812,25
MO Wells Fargo Mortgage Backed Securities Trust	Aa2	4.49	6/25/2035	784,922	768,21
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.00	10/25/2035	1,598,196	1,573,86
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.00	10/25/2035	7,191,880	7,082,39
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.50	12/25/2035	1,460,480	1,396,81
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.95	3/25/2036	2 377 722	2,344,54
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.95	3/25/2036	3,821,339	3,768.02
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.95	3/25/2036	509,512	502,40
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.95	3/25/2036	934,105	921,07
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.09	3/25/2036	4,245,932	4,206,14
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.09	3/25/2036	849,186	841,23
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.11	3/25/2036	2,372,239	2,318,58
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.11	3/25/2036	375,503	367,01
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.24	4/25/2036	5,931,492	5,876,59
MO Wells Fargo Mortgage Backed Securities Trust		5.24	4/25/2036	1,694,712	1,679,02
	Aaa				
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	6.00	6/25/2036	3,246,184	3,231,84
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.60	7/25/2036	3,906,718	3,888,44
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.60	7/25/2036	781,344	777,68
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.95	11/25/2036	2,023,352	2,007, 54
MO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.95	11/25/2036	476,594	472,87
collateralized Mortgage Securities Corp.	Aaa	8.00	8/25/2017	39,543	39,45
redit Suisse First Boston Mortgage Securities Corp.	Aaa	5,95	3/25/2032	446,050	444,95
O CMO Bank of America Commercial Mortgage, Inc.	Aaa	NA	1/15/2049	28,708,003	657,61
O CMO Bank of America Commercial Mortgage, Inc.	Aaa	NA	1/15/2049	6,751,589	154,65
ILCC Mortgage Investors Inc.	Aaa	5,70	12/15/2024	2,129,257	2,133,91
ashington Mutual Mortgage Pass Through Certificates	Aaa	6.21	11/25/2042	64,341	64,36
ashington Mutual Mortgage Pass Through Certificates	Aaa	6.22	11/25/2042	330,743	330,84
Vashington Mutual Mortgage Securities Corp.	Aaa	5,57	2/25/2036	5,763,931	5,782,34
Vashington Mutual Mongage Securities Corp.	Aaa	5.57	2/25/2036	1,165,050	1,168,77
otal Collateralized Mortgage Obligations	<u>A</u> aa	0.01	2	\$	848,151,78
				_	
Commingled/Closed End Funds (Fixed Income)				Par Value	Market Valu
					18,000,00
					21,010,17 39,010,17
Coldman Sachs CT High Yield Fund Vestern Asset Floating Rate High Income Fund otal Commingted/Closed End Funds (Fixed Income)				18,000,000 1,677,995	2
Corporate Convertible Bonds	Moody's Quality Rating	Rate_	Maturity Date	Par Value	Market Va
hesapeake Energy Corp.	Ba2	2.50	5/15/2037	300,000	306,0
Hesapeake Lifeigy oorp.			5/15/2037	1,250,000	1,275,0
· • • ·	Ba2	2.50	or larzuar		
Chesapeake Energy Corp.	Ba2 Ba2	2.50 4.00			
Chesapeake Energy Corp. .iberty Media Corp.	Ba2	4.00	11/15/2029	475,000	314,09
Chesapeake Energy Corp.					314,09 1,851,50 745,50

	Moody's				
U.S. Credit Obligations	Quality Rating	Rate	Maturit <u>y D</u> ate	Par Value	Market Value
Bank Loans	_				
Allied Waste (Term Loan)		7.06	3/28/2014	1,105,653	1,105,653
Allied Waste (Term Loan)		7.06	3/28/2014	829,239	829,239
Allied Waste (Term Loan)		7.10	3/28/2014	73,710	73,710
Allied Waste (Term Loan)		7.10	3/28/2014	55,283	55,283
Allied Waste (Term Loan)		7.11	3/28/2014	77,831	77,831
Allied Waste (Term Loan)		7.11	3/28/2014	58,373	58,373
Allied Waste (Term Loan)		7,15	3/28/2014	442,261	442,261
Allied Waste (Term Loan)		7.15	3/28/2014	331,696	331,696
Allied Waste North America, Inc. (Term Loan)		5.32	1/15/2012	1,221,707	1,221,707
Allied Waste North America, Inc. (Term Loan)		5.32	1/15/2012	916,280	916,280
Allied Waste North America, Inc. (Term Loan)		7.11	3/28/2014	515,971	515,971

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Allied Waste North America, Inc. (Term Loan)		7.11	3/28/2014	386,978	386,978
Ford Motor Co. (Term Loan)		0.00	11/29/2013	1,078,000	1,082,722
Ford Motor Co. (Term Loan)		0.00	11/29/2013	254,000	255,113
		9.00	3/19/2014	559,105	559,266
Freeport-McMoRan Copper & Gold, Inc. (Term Loan)					
Georgia Pacific Corp. (Term Loan)		6.56	12/20/2012	2,285,714	2,286,925
Georgia Pacific Corp. (Term Loan)		6,56	12/20/2012	761,905	762,309
Georgia Pacific Corp. (Term Loan)		7.49	12/20/2012	248,214	248,346
Georgia Pacific Corp. (Term Loan)		7.49	12/20/2012	80,238	80,281
Georgia Pacific Corp. (Term Loan)		7.50	12/20/2012	142,858	142,664
Georgia Pacific Corp. (Term Loan)		7.50	12/20/2012	47,619	47,554
Georgia Pacific Corp. (Term Loan)		7.50	12/20/2012	285,714	285,325
Georgia Pacific Corp. (Term Loan)		7.50	12/20/2012	95,238	95,108
GM Corp. (Term Loan)		6.50	11/27/2013	1,995,000	2,011,584
HCA, Inc. (Term Loan)		7.86	11/17/2012	989,773	993,176
• •		5.00	11/14/2013	3,591,000	3,603,346
HCA, inc. (Term Loan)					
HCA, Inc. (Term Loan)		5.00	11/14/2013	995,000	998,421
IDEARC, Inc. (Term Loan)		5.00	11/9/2014	1,800,526	1,806,050
(DEARC, Inc. (Term Loan)		5.00	11/9/2014	900,263	903,025
IDEARC, Inc. (Term Loan)		7.35	11/17/2014	189,474	190,055
IDEARC, Inc. (Term Loan)		7.35	11/17/2014	94,737	95,027
			4/8/2012	99,747	100,122
MGM (Term Loan)		8.60			
Reynolds American, Inc.		7.19	5/11/2012	1,008,974	1,014,019
Reynolds American, Inc.		7.31	5/11/2012	1,319,428	1,326,025
Reynolds American, Inc.		7.25	5/31/2012	59,568	59,568
RH Donnelley/Dex Media West LLC		6.88	3/9/2010	280	277
RH Donnelley/Dex Media West LLC		6.85	9/9/2010	2,556,076	2,553,201
Yell Group, P.L.C. (Term Loan)		2.53	8/9/2011	4,345,000	4,365,143
Total Bank Loans			0/0/2011	\$	31,879,635
I Vidi Dalik Ludiis				*	31,013,035
Financial					
Financial Al-C Matched Funding Core	4	E ^^	614000000	500.000	500 0 45
AIG Matched Funding Corp.	Aa2	5.36	6/16/2008	500,000	500,045
Allstate Corp.	A1	7.20	12/1/2009	525,000	545,566
Allstate Corp.	A1	7,20	12/1/2009	160,000	166,268
Allstate Life Global Funding	Aa2	5.40	3/23/2009	900,000	901,079
American Express Bank FSB	Aa3	5.60	10/16/2008	2,400,000	2,399,376
American Express Bank FSB	Aa3	5.60	10/20/2009	1,800,000	1,800,290
American Express Centurion Bank	Aa3	5.33	5/7/2008	300,000	299,965
American Express Centurion Bank	Aa3	5.34	6/12/2009	8,700,000	8,698,886
American Express Centurion Bank	Aa3	5.56	6/12/2009	2,500,000	2,499,680
American Express Credit Corp.	Aa3	5.34	12/12/2007	5,400,000	5,400,265
American Express Credit Corp.	Aa3	5.39	11/9/2009	2,300,000	2,300,775
American Express Credit Corp.	Aa3	5.39	11/9/2009	400,000	400,135
-					
American General Finance Corp.	A1	4.88	5/15/2010	2,500,000	2,456,780
-					
American General Finance Corp.	A1	4.88	5/15/2010	2,500,000	2,456,780
American General Finance Corp. American General Finance Corp. American General Finance Corp.	A1 A1 A1	4.88 4.88 4.88	5/15/2010 5/15/2010 5/15/2010	2,500,000 600,000 890,000	2,456,780 589,627 874,614
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp.	A1 A1 A1 A1	4,88 4,88 4,88 5,85	5/15/2010 5/15/2010 5/15/2010 6/1/2013	2,500,000 600,000 890,000 710,000	2,456,780 589,627 874,614 713,468
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc.	A1 A1 A1 A1 Aa2	4.88 4.88 4.88 5.85 5.05	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015	2,500,000 600,000 890,000 710,000 600,000	2,456,780 589,627 874,614 713,468 571,166
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc.	A1 A1 A1 A1 Aa2 Aa3	4.88 4.88 5.85 5.05 6.25	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087	2,500,000 600,000 890,000 710,000 600,000 575,000	2,456,780 589,627 874,614 713,468 571,166 543,671
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc.	A1 A1 A1 Aa2 Aa3 Aa3	4,88 4,88 5,85 5,05 6,25 6,25	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc.	A1 A1 A1 A1 Aa2 Aa3	4.88 4.88 5.85 5.05 6.25	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087	2,500,000 600,000 890,000 710,000 600,000 575,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc.	A1 A1 A1 Aa2 Aa3 Aa3	4,88 4,88 5,85 5,05 6,25 6,25	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P.	A1 A1 A1 Aa2 Aa3 Aa3 Aa3 Ba3	4.88 4.86 5.85 5.05 6.25 6.25 6.25 6.25 8.13	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P.	A1 A1 A1 Aa2 Aa3 Aa3 Aa3 Ba3 Ba3 Ba3	4.88 4.88 5.85 5.05 6.25 6.25 6.25 6.25 8.13 8.13	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P. American Real Estate Partners L.P.	A1 A1 A1 A2 A2 A3 A3 A3 B3 B3 B3 B3 B3 B3	4.88 4.88 5.85 5.05 6.25 6.25 6.25 8.13 8.13 8.13 7.13	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P. American Real Estate Partners L.P. American Real Estate Partners L.P.	A1 A1 A1 Aa2 Aa3 Aa3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3	4.88 4.88 5.85 5.05 6.25 6.25 6.25 8.13 8.13 7.13 7.13	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000 40,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P.	A1 A1 A1 Aa2 Aa3 Aa3 Aa3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3	4,88 4,88 5,85 5,05 6,25 6,25 6,25 6,25 8,13 8,13 7,13 7,13 7,13 7,13	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000 40,000 2,445,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P. American Real Estate Partners L.P. American Real Estate Partners L.P.	A1 A1 A1 Aa2 Aa3 Aa3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3	4.88 4.88 5.85 5.05 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 2/15/2013	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000 40,000 2,445,000 610,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P.	A1 A1 A1 Aa2 Aa3 Aa3 Aa3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3	4,88 4,88 5,85 5,05 6,25 6,25 6,25 6,25 8,13 8,13 7,13 7,13 7,13 7,13	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000 40,000 2,445,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P.	A1 A1 A1 Aa2 Aa3 Aa3 Aa3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 B	4.88 4.88 5.85 5.05 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 2/15/2013	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000 40,000 2,445,000 610,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American International Estate Partners L.P. American International Estate Partners L.P.	A1 A1 A1 A2 A33 A33 A33 B33 B33 B33 B33 B33 B33 B33	4.88 4.86 5.85 5.05 6.25 6.25 6.25 8.13 8.13 7.13 7.13 7.13 7.13 7.13 7.88 7.88	5/15/2010 5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000 40,000 2,445,000 610,000 450,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P.	A1 A1 A1 A2 Aa2 Aa3 Aa3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 B	4.88 4.86 5.85 5.05 6.25 6.25 6.25 8.13 8.13 7.13 7.13 7.13 7.13 7.88 7.88 3.90	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 5/1/2013	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000 40,000 2,445,000 610,000 450,000 100,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369 101,193 10,793,827
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American R	A1 A1 A1 A2 A33 A33 A33 B33 B33 B33 B33 B33 B33 B33	4.88 4.88 5.85 5.05 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.88 7.88 3.90 3.90	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000 40,000 2,445,000 610,000 450,000 100,000 11,000,000 1,665,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369 101,193 10,793,827 1,633,793
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American R	A1 A1 A1 A2 A2 A33 A33 A33 B33 B33 B33 B33 B33 B33 B31 B31 B31 A32 A32 B32 B31 B31 B31 B31 B31 B31 B31 B33 B31 B33 B31 B33 B31 B33 B33	4,88 4,88 5,85 5,05 6,25 6,25 6,25 6,25 6,25 6,25 6,25 6,2	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 8/15/2014	2,500,000 600,000 890,000 710,000 600,000 575,000 600,000 280,000 280,000 65,000 160,000 40,000 2,445,000 610,000 450,000 11,000,000 1,665,000 400,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369 101,193 10,793,827 1,633,793 387,104
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American R	A1 A1 A1 A2 A23 A33 A33 B33 B33 B33 B33 B33 B33 B33 B3	4.88 4.86 5.85 5.05 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.13 7.13 7.88 3.90 3.90 6.00 6.00	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 8/15/2014	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 280,000 280,000 160,000 40,000 2,445,000 610,000 450,000 100,000 11,000,000 100,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369 10,193 10,793,827 1,633,793 387,104 96,776
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American R	A1 A1 A1 A2 A2 A33 A33 A33 B33 B33 B33 B33 B33 B33 B31 B31 B31 A32 A32 B32 B31 B31 B31 B31 B31 B31 B31 B33 B31 B33 B31 B33 B31 B33 B33	4.88 4.86 5.85 5.05 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.13 7.13 7.88 3.90 3.90 6.00 6.00 8.14	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 8/15/2014	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000 40,000 2,445,000 610,000 450,000 110,000 11,000,000 100,000 901,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 2,359,425 588,650 455,369 101,193 10,793,827 1,633,793 387,104 96,776 973,080
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American R	A1 A1 A1 A2 A23 A23 A23 A23 B23 B23 B23 B23 B23 B23 B23 B23 B23 B	4.88 4.86 5.85 5.05 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.13 7.13 7.88 3.90 3.90 6.00 6.00	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 8/15/2014	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 280,000 280,000 160,000 40,000 2,445,000 610,000 450,000 100,000 11,000,000 100,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369 10,193 10,793,827 1,633,793 387,104 96,776
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Iter, Inc. ASIF Global Financing XXIII ASIF Global Financing XXIII Aspen Insurance Holdings Ltd. Astoria Depositor Corp. Astoria Depositor Corp.	A1 A1 A1 A2 Aa3 Aa3 Aa3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba3 Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 Ba2 Baa2 Baa2 B	4.88 4.86 5.85 5.05 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.13 7.88 7.88 3.90 6.00 6.00 6.00 8.14 8.14	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 8/15/2014 8/15/2014 5/1/2021	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000 40,000 2,445,000 610,000 100,000 11,000,000 11,000,000 100,000 901,000 3,845,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 2,359,425 588,650 455,369 101,193 10,793,827 1,633,793 387,104 96,776 973,080
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Iter, Inc. ASIF Global Financing XXIII ASIF Global Financing XXIII Aspen Insurance Holdings Ltd. Aspen Insurance Holdings Ltd. Astoria Depositor Corp. Astoria Depositor Corp.	A1 A1 A1 A2 A33 A33 A33 B33 B33 B33 B33 B33 B33 B33	4.88 4.86 5.85 5.05 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.13 7.13 7.88 7.88 3.90 3.90 6.00 6.00 6.00 8.14 8.14 8.14 7.90	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 8/15/2014 8/15/2014 5/1/2021	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 40,000 2,445,000 610,000 100,000 11,000,000 11,000,000 100,000 100,000 901,000 3,845,000 1,542,656	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369 101,193 10,793,827 1,633,793 387,104 96,776 973,080 4,152,600 1,604,363
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P. Americo Life, Inc. ASIF Global Financing XXIII ASIF Global Financing XXIII Aspen Insurance Holdings Ltd. Aspen Insurance Holdings Ltd. Astoria Depositor Corp. Astoria Depositor Corp. Astoria Depositor Corp.	A1 A1 A1 A2 A33 A33 A33 B33 B33 B33 B33 B33 B33 B33	4.88 4.86 5.85 5.05 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.13 7.13 7.13 7	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 8/15/2014 8/15/2014 8/15/2014 5/1/2021 5/1/2021	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 40,000 2,445,000 610,000 100,000 11,000,000 11,000,000 100,000 901,000 3,845,000 1,542,656 324,552	2,456,780 589,627 874,614 713,468 571,166 643,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369 101,193 10,793,827 1,633,793 387,104 96,776 973,080 4,152,600 1,604,363 337,535
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American R	A1 A1 A1 A2 A3 A3 A3 B3 B3 B3 B3 B3 B3 B3 B3 B3 B3 B3 B3 B3	4,88 4,88 5,85 5,05 6,25 6,25 6,25 6,25 6,25 6,25 6,25 6,2	5/15/2010 5/15/2010 6/1/2013 10/1/2013 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 5/1/2013 10/22/2008 8/15/2014 8/15/2014 8/15/2014 5/1/2021 5/1/2021 5/1/2021	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 280,000 160,000 160,000 40,000 100,000 11,000,000 11,000,000 100,000 100,000 3,845,000 1,542,656 324,552 1,300,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369 101,193 10,793,827 1,633,793 387,104 96,776 973,080 4,152,600 1,604,363 337,535 1,173,848
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P. Astoria Depositor Corp. Astoria Depositor Corp. Atlantic Marine Corps Communities, L.L.C.	A1 A1 A1 A2 A33 A33 A33 B33 B33 B33 B33 B33 B31 B31 B31 B31 B	4.88 4.86 5.85 5.05 6.25 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.13 7.13 7.13 7	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 8/15/2014 8/15/2014 8/15/2014 5/1/2021 5/1/2021 5/1/2021 5/1/2021 5/1/2021	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 160,000 40,000 2,445,000 610,000 100,000 11,000,000 10,000 100,000 100,000 100,000 100,000 3,845,000 1,542,656 324,552 1,300,000 100,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369 10,793,827 1,633,793 387,104 96,776 973,080 4,152,600 1,604,363 337,535 1,173,848 90,296
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Ife, Inc. ASIF Global Financing XXIII ASIF Global Financing XXIII Aspen Insurance Holdings Ltd. Aspen Insurance Holdings Ltd. Astoria Depositor Corp. Astoria Depositor Corp. Astoria Depositor Corp. Astoria Depositor Corp. Atlantic Marine Corps Communities, LL.C. BAC Capital Trust Vi	A1 A1 A1 A2 A33 A33 A33 B33 B33 B33 B33 B33 B33 B31 B31 B31 B	4.88 4.86 5.85 5.05 6.25 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.13 7.13 7.13 7	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 8/15/2014 8/15/2014 8/15/2014 5/1/2021 5/1/2021 5/1/2021 5/1/2021 5/1/2021 5/1/2021 5/1/2021 5/1/2021	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 160,000 40,000 2,445,000 610,000 100,000 11,000,000 100,000 100,000 3,845,000 1,542,656 324,552 1,300,000 1,665,000 100,000 1,665,000 100,000 1,600,000 1,600,000 1,600,000 1,600,000 1,000,000 1,000,000 1,000,000 100,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369 101,193 10,793,827 1,633,793 387,104 96,776 973,080 4,152,600 1,604,363 337,535 1,173,848 90,296 1,714,766
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P. Astoria Depositor Corp. Astoria Depositor Corp. Atlantic Marine Corps Communities, L.L.C.	A1 A1 A1 A2 A33 A33 A33 B33 B33 B33 B33 B33 B31 B31 B31 B31 B	4.88 4.86 5.85 5.05 6.25 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.13 7.13 7.13 7	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 8/15/2014 8/15/2014 8/15/2014 5/1/2021 5/1/2021 5/1/2021 5/1/2021 5/1/2021	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 160,000 40,000 2,445,000 610,000 100,000 11,000,000 10,000 100,000 100,000 100,000 100,000 3,845,000 1,542,656 324,552 1,300,000 100,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 2,359,425 588,650 455,369 101,193 10,793,827 1,633,793 387,104 96,776 973,080 4,152,600 1,604,363 337,535 1,173,848 90,296 1,714,766 1,631,454
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Ife, Inc. ASIF Global Financing XXIII ASIF Global Financing XXIII Aspen Insurance Holdings Ltd. Aspen Insurance Holdings Ltd. Astoria Depositor Corp. Astoria Depositor Corp. Astoria Depositor Corp. Astoria Depositor Corp. Atlantic Marine Corps Communities, LL.C. BAC Capital Trust Vi	A1 A1 A1 A2 A33 A33 A33 B33 B33 B33 B33 B33 B33 B31 B31 B31 B	4.88 4.86 5.85 5.05 6.25 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.13 7.13 7.13 7	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 8/15/2014 8/15/2014 8/15/2014 5/1/2021 5/1/2021 5/1/2021 5/1/2021 5/1/2021 5/1/2021 5/1/2021 5/1/2021	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 160,000 40,000 2,445,000 610,000 100,000 11,000,000 100,000 100,000 3,845,000 1,542,656 324,552 1,300,000 1,665,000 100,000 1,665,000 100,000 1,600,000 1,600,000 1,600,000 1,600,000 1,000,000 1,000,000 1,000,000 100,000	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 38,600 2,359,425 588,650 455,369 101,193 10,793,827 1,633,793 387,104 96,776 973,080 4,152,600 1,604,363 337,535 1,173,848 90,296 1,714,766
American General Finance Corp. American General Finance Corp. American General Finance Corp. American General Finance Corp. American International Group, Inc. American International Group, Inc. American International Group, Inc. American International Group, Inc. American Real Estate Partners L.P. American Real Estate Partners L.P. Attantic Marine Corps Computities, LLC. BAC Capital Trust VI BAC Capital Trust XI	A1 A1 A1 A2 A3 A3 A3 B3 B3 B3 B3 B3 B3 B3 B3 B3 B3 B3 B3 B3	4.88 4.86 5.85 5.05 6.25 6.25 6.25 8.13 7.13 7.13 7.13 7.13 7.13 7.13 7.13 7	5/15/2010 5/15/2010 6/1/2013 10/1/2015 3/15/2087 3/15/2087 3/15/2087 6/1/2012 6/1/2012 6/1/2012 2/15/2013 2/15/2013 2/15/2013 5/1/2013 5/1/2013 10/22/2008 10/22/2008 8/15/2014 8/15/2014 5/1/2021 5/1/2021 5/1/2021 5/1/2021 5/1/2021 3/1/2050 12/1/2050 12/1/2050	2,500,000 600,000 890,000 710,000 600,000 575,000 150,000 600,000 280,000 65,000 160,000 40,000 2,445,000 100,000 11,000,000 100,000 100,000 1,665,000 400,000 1,542,656 324,552 1,300,000 1,600,000 1,600,000 1,600,000 1,600,000 1,600,000 1,600,000 1,600,000 1,600,000 1,000 1,0	2,456,780 589,627 874,614 713,468 571,166 543,671 141,827 567,308 281,050 65,244 154,400 2,359,425 588,650 455,369 101,193 10,793,827 1,633,793 387,104 96,776 973,080 4,152,600 1,604,363 337,535 1,173,848 90,296 1,714,766 1,631,454
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Bank of America Corp.	Aa1	4.38	12/1/2010	225,000	218,198
Bank of America NA / Charlotte, NC	Aaa	5.36	7/25/2008	5,900,000	5,901,906
Bank of America NA / Charlotte, NC	Aaa	5.36	7/25/2008	100,000	100,032
Bank of America NA / Charlotte, NC	Aaa	5.36	7/25/2008	1,200,000	1,200,388
Bank of America NA / Charlotte, NC	Aaa	5.36	12/18/2008	5,200,000	5,201,196
Bank of America NA / Charlotte, NC	Aaa	5.36	12/18/2008	2,700,000	2,700,621
Bank of America NA / Charlotte, NC	Aaa	5.36	12/18/2008	300,000	300,069
Bank of America NA / Charlotte, NC	Aaa	5.36	2/27/2009	2,900,000	2,900,844
Bank of America NA / Charlotte, NC	Aaa	5.36	6/12/2009	1,600,000	1,599,800
Bank of America NA / Charlotte, NC	Aaa	5.36	6/12/2009	1,600,000	1,599,800
Bank of America NA / Charlotte, NC	Aaa	5.36	6/12/2009	6,900,000	6,899,138
Bank of America NA / Charlotte, NC	Aaa	5.36	6/12/2009	2,200,000	2,199,725
Bank of America NA / Charlotte, NC	Aaa	5.36	6/12/2009	500,000	499,938
Bank of America NA / Charlotte, NC	Aa1	5.30	3/15/2017	5,000,000	4,774,425
Bank of America NA / Charlotte, NC	Aa1	5.30	3/15/2017	775,000	740,036
Bank of America NA / Charlotte, NC	Aa1				
Bank of America NA / Charlotte, NC		6.10	6/15/2017	2,050,000	2,073,233
Bank of America NA / Charlotte, NC	Aa1	6.10	6/15/2017	500,000	505,667
Bank of America NA / Charlotte, NC	Aa1	6.00	10/15/2036	2,400,000	2,316,456
	Aa1	6.00	10/15/2036	1,100,000	1,061,709
Bank One Capital III	Aa3	8,75	9/1/2030	3,250,000	4,131,241
Bank One Capital III	Aa3	8.75	9/1/2030	400,000	508,460
Bank One Corp.	Aa3	7.88	8/1/2010	1,090,000	1,163,895
Bank One Corp.	Aa3	7.88	8/1/2010	310,000	331,016
BankAmerica Capital II	Aa2	8.00	12/15/2026	99,000	102,929
BankAmerica Capital II	Aa2	8,00	12/15/2026	23,000	23,913
BankBoston N.A.	Aa1	6.38	4/15/2008	1,370,000	1,378,906
Bear Stearns Companies, Inc.	A1	5.51	4/29/2008	6,600,000	6,607,913
Bear Stearns Companies, Inc.	A1	5.51	4/29/2008	900,000	901,079
Bear Stearns Companies, Inc.	A1	5.45	3/30/2009	1,700,000	1,700,546
Bear Stearns Companies, Inc.	A1	5.45	3/30/2009	400,000	400,128
Bear Stearns Companies, Inc.	A1	5.45	3/30/2009	3,100,000	3,100,995
Bear Stearns Companies, Inc.	A1	5.45	8/21/2009	4,600,000	4,594,204
Bear Stearns Companies, Inc.	A1	5.59	8/21/2009	6,200,000	6,192,188
Bear Stearns Companies, Inc.	A1	5.59	8/21/2009	200,000	199,748
Bear Stearns Companies, Inc.	A1	5.35	2/1/2012	2,159,000	2,118,553
Bear Stearns Companies, Inc.	A1	5.35	2/1/2012	215,000	210,972
Bear Stearns Companies, Inc.	A1	5.75	11/21/2016		
Bear Stearns Companies, Inc.				2,500,000	2,461,363
Belvoir Land, LLC Military Housing	A1	5.75	11/21/2016	500,000	492,273
	Aa3	5.40	12/15/2047	2,050,000	1,838,174
Belvoir Land, LLC Military Housing	Aa3	5.40	12/15/2047	475,000	425,918
Berkshire Hathaway Finance Corp.	Aaa	3.38	10/15/2008	2,100,000	2,049,186
Berkshire Hathaway Finance Corp.	Aaa	3.38	10/15/2008	475,000	463,506
Berkshire Hathaway Finance Corp.	Aaa	4.13	1/15/2010	770,000	748,620
Berkshire Hathaway Finance Corp.	Aaa	4.13	1/15/2010	195,000	189,586
Berkshire Hathaway, Inc.	Aaa	4.75	5/15/2012	1,510,000	1,467,765
Berkshire Hathaway, Inc.	Aaa	4.75	5/15/2012	345,000	335,350
Boston Properties, Ltd.	Baa2	6.25	1/15/2013	3,100,000	3,178,852
Boston Properties, Ltd.	Baa2	6.25	1/15/2013	675,000	692,169
Boston Properties, Ltd.	Baa2	5.63	4/15/2015	3,000,000	2,958,231
Boston Properties, Ltd.	Baa2	5.63	4/15/2015	300,000	295,823
Capmark Financial Group, Inc.	Baa3	6.01	5/10/2010	3,700,000	3,706,286
Capmark Financial Group, Inc.	Baa3	5.88	5/10/2012	1,565,000	1,544,491
Capmark Financial Group, Inc.	Baa3	5.88	5/10/2012	335,000	330,610
Caterpillar Financial Services Corp.	A2	5.43	10/28/2008	400,000	400,329
Caterpillar Financial Services Corp.	A2	5.43	10/28/2008	100,000	100,082
Caterpillar Financial Services Corp.	A2	5.57	5/18/2009	2,100,000	2,101,989
Chase Manhattan Corp.	Aa3	7.00	11/15/2009	1,950,000	2,014,323
Chubb Corp.	A3	6.38	3/29/2067	950,000	929,004
Chubb Corp.	A3	6.38	3/29/2067	1,975,000	1,931,351
Chubb Corp.	A3	6.38	3/29/2067	225,000	220,027
Chubb Corp.	A3	6.38	3/29/2067	450,000	440,055
CIGNA Corp.	Baa2	6.38	10/15/2011	3,450,000	3,535,912
CIGNA Corp.	Baa2	6.38	10/15/2011	250,000	256,226
CIGNA Corp.			5/15/2027		
CIGNA Corp.	Baa2	7.88		3,000,000	3,460,233
	Baa2	7.88	5/15/2027	450,000	519,035
CIT Group, Inc.	A2	5,43	12/19/2007	3,300,000	3,300,139
CIT Group, Inc.	A2	5.71	8/15/2008	1,100,000	1,099,908
CIT Group, Inc.	A2	5.71	8/15/2008	500,000	499,958
CIT Group, Inc.	A2	5.00	11/24/2008	1,000,000	993,510
CIT Group, Inc.	A2	5.00	11/24/2008	200,000	198,702
CIT Group, Inc.	A2	5,51	12/19/2008	400,000	399,706
CIT Group, Inc.			1000000	3,800,000	3,793,844
	A2	5.51	1/30/2009		
CIT Group, Inc.	A2 A2	5.47	6/8/2009	10,000,000	9,964,840
CIT Group, Inc. CIT Group, Inc.	A2 A2 A2	5.47 5.47	6/8/2009 6/8/2009	10,000,000 3,100,000	9,964,840 3,089,100
CIT Group, Inc. CIT Group, Inc. CIT Group, Inc.	A2 A2 A2 A2	5.47	6/8/2009 6/8/2009 8/17/2009	10,000,000 3,100,000 2,300,000	9,964,840
CIT Group, Inc. CIT Group, Inc. CIT Group, Inc. CIT Group, Inc.	A2 A2 A2	5.47 5.47	6/8/2009 6/8/2009	10,000,000 3,100,000	9,964,840 3,089,100
CIT Group, Inc. CIT Group, Inc. CIT Group, Inc.	A2 A2 A2 A2	5.47 5.47 5.64	6/8/2009 6/8/2009 8/17/2009	10,000,000 3,100,000 2,300,000	9,964,840 3,089,100 2,291,113
CIT Group, Inc. CIT Group, Inc. CIT Group, Inc. CIT Group, Inc.	A2 A2 A2 A2 A2 A2	5.47 5.47 5.64 5.64	6/8/2009 6/8/2009 8/17/2009 8/17/2009	10,000,000 3,100,000 2,300,000 500,000	9,964,840 3,089,100 2,291,113 498,068
CIT Group, Inc. CIT Group, Inc. CIT Group, Inc. CIT Group, Inc. CIT Group, Inc.	A2 A2 A2 A2 A2 A2 A2 A2	5.47 5.47 5.64 5.64 5.00	6/8/2009 6/8/2009 8/17/2009 8/17/2009 2/13/2014	10,000,000 3,100,000 2,300,000 500,000 2,500,000	9,964,840 3,089,100 2,291,113 498,068 2,344,805
CIT Group, Inc. CIT Group, Inc. CIT Group, Inc. CIT Group, Inc. CIT Group, Inc. CIT Group, Inc. CIT Group, Inc.	A2 A2 A2 A2 A2 A2 A2 A2 A2	5.47 5.64 5.64 5.00 5.00	6/8/2009 6/8/2009 8/17/2009 8/17/2009 2/13/2014 2/13/2014	10,000,000 3,100,000 2,300,000 500,000 2,500,000 500,000	9,964,840 3,089,100 2,291,113 498,068 2,344,805 468,961
CIT Group, Inc. CIT Group, Inc.	A2 A2 A2 A2 A2 A2 A2 A2 A2 A2 A2	5.47 5.64 5.64 5.00 5.00 6.00 6.00	6/8/2009 6/8/2009 8/17/2009 8/17/2009 2/13/2014 2/13/2014 4/1/2036 4/1/2036	10,000,000 3,100,000 2,300,000 500,000 2,500,000 500,000 2,500,000 500,000	9,964,840 3,089,100 2,291,113 498,068 2,344,805 468,961 2,320,405 464,081
CIT Group, Inc. CIT Group, Inc.	A2 A2 A2 A2 A2 A2 A2 A2 A2 A2	5.47 5.64 5.64 5.00 5.00 6.00	6/8/2009 6/8/2009 8/17/2009 8/17/2009 2/13/2014 2/13/2014 4/1/2036	10,000,000 3,100,000 2,300,000 500,000 2,500,000 500,000 2,500,000	9,964,840 3,089,100 2,291,113 498,068 2,344,805 468,961 2,320,405

Citigroup Funding, Inc.	Aa1	5.34	12/8/2008	500,000	500,120
Citigroup Funding, Inc.	Aa1	5.50	4/23/2009	100,000	99,995
Citigroup Funding, Inc.	Aa1	5.36	6/26/2009	1,300,000	1,299,766
Citigroup Funding, Inc.	Aa1	5.36	6/26/2009	2,000,000	1,999,640
Citigroup Funding, Inc.	Aa1	5.36	6/26/2009	200,000	199,964
Citigroup Funding, Inc.	Aa1	5.36	6/26/2009	500,000	499,910
Citigroup Global Markets Holdings, Inc.	Aa1	5.40	3/7/2008	12,800,000	12,808,077
Citigroup Global Markets Holdings, Inc.	Aa1	5.46	3/17/2009	700,000	700,777
Citigroup Global Markets Holdings, Inc.	Aa1	5.46	3/17/2009	600,000	600,666
Citigroup Global Markets Holdings, Inc.	Aa1	5,46	3/17/2009	400,000	400,444
Citigroup, Inc.	Aa1	4.20	12/20/2007	8,200,000	8,155,482
Citigroup, Inc.	Aa1	4.20	12/20/2007	1,700,000	1,690,771
Citigroup, Inc.	Aa1	5.40	12/26/2008	500,000	500,246
Citigroup, Inc.	Aa1	3,63	2/9/2009	10,505,000	10,231,324
Citigroup, Inc.	Aa1	3.63	2/9/2009	3,520,000	3,428,297
Citigroup, Inc.	Aa1	6.20	3/15/2009	200,000	
Citigroup, Inc.	Aal	5.39	12/28/2009		202,688
Citigroup, Inc.				4,200,000	4,200,949
Citigroup, Inc.	Aa1	5.39	12/28/2009	5,900,000	5,901,333
Citigroup, Inc.	Aa1	5.39	12/28/2009	600,000	600,136
	Aa1	5.39	12/28/2009	1,000,000	1,000,226
Citigroup, Inc.	Aa1	4.13	2/22/2010	4,000,000	3,880,308
Citigroup, Inc.	Aa1	5.25	2/27/2012	500,000	493,501
Citigroup, Inc.	Aa2	5.63	8/27/2012	2,210,000	2,210,471
Citigroup, Inc.	Aa2	5.63	8/27/2012	390,000	390,083
Citigroup, Inc.	Aa2	5.00	9/15/2014	3,935,000	3,743,216
Citigroup, Inc.	Aa2	5.00	9/15/2014	470,000	447,093
Citigroup, Inc.	Aa2	5.91	8/25/2036	7,500,000	7,520,633
Citigroup, Inc.	Aa2	5.91	8/25/2036	2,500,000	2,506,878
Citigroup, Inc.	Aa2	6.13	8/25/2036	1,700,000	1,669,261
Citigroup, Inc.	Aa2	6.13	8/25/2036	300,000	294,575
Citigroup, Inc.	Aa1	5.88	5/29/2037	2,085,000	1,987,729
Citigroup, Inc.	Aa1	5,88	5/29/2037	570,000	543,408
CNA Financial Corp.	Baa3	6.50		-	
CNA Financial Corp.			8/15/2016	1,525,000	1,537,444
Commercial Credit Co.	Baa3	6.50	8/15/2016	350,000	352,856
Countrywide Financial Corp.	Aa1	6.25	1/1/2008	525,000	526,812
	Baa3	5.58	3/24/2009	3,530,000	3,522,467
Countrywide Financial Corp.	Baa3	5,58	3/24/2009	530,000	528,869
Countrywide Financial Corp.	Baa3	5.78	5/7/2012	2,500,000	2,501,275
Countrywide Financial Corp.	Baa3	5.78	5/7/2012	1,000,000	1,000,510
Countrywide Financial Corp.	Baa3	5.80	6/7/2012	5,580,000	5,540,694
Countrywide Financial Corp.	Baa3	5.80	6/7/2012	310,000	307,816
Countrywide Financial Corp.	Baa3	5.80	6/7/2012	70,000	69,507
Countrywide Financial Corp.	Baa3	5.80	6/7/2012	990,000	983,026
Countrywide Financial Corp.	Ba2	6.25	5/15/2016	930,000	913,355
Countrywide Financial Corp.	Ba2	6,25	5/15/2016	230,000	225,883
Countrywide Home Loans, Inc.	Baa3	5.63	7/15/2009	2,000,000	2,001,008
Countrywide Home Loans, Inc.	Baa3	5.63	7/15/2009	500,000	500,252
Credit Suisse First Boston USA, Inc.	Aa1	3.88	1/15/2009	725,000	709,782
Credit Suisse First Boston USA, Inc.	Aa1	3.88	1/15/2009	45,000	44,055
Credit Suisse Guernsey Branch	Aa3		5/29/2049		
Credit Suisse Guernsey Branch		5.86		1,300,000	1,252,501
Credit Suisse Guernsey Branch	Aa3	5.86	5/29/2049	4,090,000	3,940,560
Credit Suisse Guernsey Branch	Aa3	5.86	5/29/2049	1,010,000	973,097
Devon Financing Corp. ULC	Aa3	5.86	5/29/2049	160,000	154,154
•	Baa2	6.88	9/30/2011	1,000,000	1,043,935
Devon Financing Corp. ULC	Baa2	6.88	9/30/2011	190,000	198,348
Dresdner Funding Trust I	A3	8.15	6/30/2031	1,139,000	1,311,855
Dresdner Funding Trust I	A3	8.15	6/30/2031	215,000	247,628
Duke Realty Limited Partnership	Baa1	5.63	8/15/2011	340,000	339,245
Duke Realty Limited Partnership	Baa1	5.95	2/15/2017	865,000	861,655
Duke Really Limited Partnership	Baa1	5.95	2/15/2017	125,000	124,517
Emerson Capital Corp.	NA	10.50	7/1/2008	332,678	334,058
Endurance Specialty Holdings, Ltd.	Baa1	6.15	10/15/2015	975,000	944,366
Endurance Specialty Holdings, Ltd.	Baa1	6.15	10/15/2015	225,000	217,931
First Union Corp.	A1	6.30	4/15/2028	1,800,000	1,811,448
First Union Corp.	A1	6.30	4/15/2028	415,000	417,639
Fleet Boston Corp.	Aa2	7.38	12/1/2009	575,000	600,418
Ford Motor Credit Co.	B1	6.19	9/28/2007	1,800,000	1,799,892
Ford Motor Credit Co.	B1	6.19	9/28/2007	3,000,000	2,999,820
Ford Motor Credit Co.	B1	6.63	6/16/2008	9,200,000	9,193,790
Ford Motor Credit Co.					
Ford Motor Credit Co.	B1	5.63	10/1/2008	900,000	888,372
Ford Motor Credit Co.	B1	5.80	1/12/2009	1,420,000	1,389,970
	B1	5.80	1/12/2009	335,000	327,915
Ford Motor Credit Co.	81	7,38	10/28/2009	3,225,000	3,201,316
Ford Motor Credit Co.	81	7.38	10/28/2009	400,000	397,062
Ford Motor Credit Co.	B 1	7.38	10/28/2009	755,000	749,455
Ford Motor Credit Co.	B 1	9.75	9/15/2010	5,694,000	5,945,589
Ford Motor Credit Co.	B1	7.25	10/25/20 11	18,450,000	17,756,870
Ford Motor Credit Co.	B 1	7.25	10/25/2011	1,875,000	1,804,560
Ford Motor Credit Co.	B1	9.81	4/15/2012	5,250,000	5,626,483
Ford Motor Credit Co.	B 1	9.81	4/15/2012	1,501,000	1,608,638
Ford Motor Credit Co.	B1	9.81	4/15/2012	353,000	378,314
Ford Motor Credit Co.	B1	9,81	4/15/2012	2,148,000	2,302,035
		. – .			_,,

Ford Motor Gredit Co.	B1	8.00	12/15/2016	1,778,000	1,703,054
Ford Motor Credit Co.	B1	8.00	12/15/2016	418,000	400,380
Ford Motor Credit Co. Global Landmark	B1	7.38	2/1/2011	1,555,000	1,519,165
Ford Motor Credit Co. Global Landmark	B1	7.38	2/1/2011	900,000	879,260
Ford Motor Credit Co., LLC	B1	8.36	11/2/2007	110,000	110,702
Ford Motor Credit Co., LLC					
	B1	8.11	1/13/2012	14,310,000	14,273,696
Ford Motor Credit Co., LLC	B1	8.11	1/13/2012	735,000	733,135
Ford Motor Credit Co., LLC	B1	8.11	1/13/2012	173,000	172,561
Ford Motor Credit Co., LLC	B1	8.11	1/13/2012	1,560,000	1,556,042
Fresenius Medical Care Capital Trust II	B1	7.88	2/1/2008	2,500	2,512,500
Fresenius Medical Care Capital Trust II	B1	7.88	2/1/2008	500	502,500
Fund American Companies, Inc.	Baa2	5.88	5/15/2013	1,247,000	1,226,244
Fund American Companies, Inc.					
	Baa2	5.88	5/15/2013	293,000	288,123
General Electric Capital Corp.	Aaa	6.50	12/10/2007	1,450,000	1,457,134
General Electric Capital Corp.	Aaa	5.44	1/15/2008	2,000,000	2,001,260
General Electric Capital Corp.	Aaa	5.44	1/15/2008	400,000	400,252
General Electric Capital Corp.	Aaa	5.40	1/5/2009	200,000	200,096
General Electric Capital Corp.	Aaa	3.25	6/15/2009	850,000	818,083
General Electric Capital Corp.	Aaa	3.25	6/15/2009	95,000	91,433
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General Electric Capital Corp.	Aaa	5.39	10/26/2009	6,800,000	6,801,360
General Electric Capital Corp.	Aaa	5.39	10/26/2009	100,000	100,020
General Electric Capital Corp.	Aaa	5.48	12/15/2009	13,400,000	13,429,132
General Electric Capital Corp.	Aaa	5.48	12/15/2009	1,325,000	1,327,881
General Electric Capital Corp.	Aaa	5.43	1/20/2010	300,000	300,443
General Electric Capital Corp.	Aaa	5.39	3/12/2010	800,000	800,342
General Electric Capital Corp.		5.42	5/10/2010	1,500,000	
	Aaa				1,501,470
General Electric Capital Corp.	Aaa	5.00	12/1/2010	8,275,000	8,164,909
General Electric Capital Corp.	Aaa	5.00	12/1/2010	1,925,000	1,899,390
General Electric Capital Corp.	Aaa	5.63	8/15/2011	6,200,000	6,192,461
General Electric Capital Corp.	Aaa	5.63	8/15/2011	1,400,000	1,398,298
General Electric Capital Corp.	Aaa	5.00	11/15/2011	7,720,000	7,565,361
General Electric Capital Corp.				2,510,000	2,459,722
	Aaa	5.00	11/15/2011	-	
General Electric Capital Corp.	Aaa	5.00	4/10/2012	2,795,000	2,727,993
General Electric Capital Corp.	Aaa	5.00	4/10/2012	650,000	634,417
General Electric Capital Corp.	Aaa	6.00	6/15/2012	1,825,000	1,857,549
General Electric Capital Corp.	Aaa	6.00	6/15/2012	5,735,000	5,837,284
General Electric Capital Corp.	Aaa	6.00	6/15/2012	1,255,000	1,277,383
General Electric Capital Corp.	Aaa	6.00	6/15/2012	210,000	213,745
General Electric Capital Corp.					
•	Aaa	5.45	1/15/2013	1,685,000	1,667,429
General Electric Capital Corp.	Aaa	5.45	1/15/2013	205,000	202,862
General Electric Capital Corp.	Aaa	5.56	1/8/2016	1,000,000	999,170
General Electric Capital Corp.	Aaa	5.56	1/8/2016	200,000	199,834
General Motors Acceptance Corp.	WR	6,31	7/16/2007	760,000	760,019
General Motors Acceptance Corp.	Ba1	6.51	9/23/2008	9,760,000	9,760,088
General Motors Acceptance Corp.	Bat	6.51	9/23/2008		5,200,047
				5,200,000	
General Motors Acceptance Corp.	Ba1	6,51	9/23/2008	1,100,000	1,100,010
General Motors Acceptance Corp.	Ba1	5.85	1/14/2009	1,600,000	1,773,967
General Motors Acceptance Corp.	Ba1	5.63	5/15/2009	4,260,000	4,165,143
General Motors Acceptance Corp.	Ba1	5.63	5/15/2009	1,000,000	977,733
General Motors Acceptance Corp.	Ba1	5.63	5/15/2009	600,000	566,640
General Motors Acceptance Corp.	Ba1	7.25	3/2/2011	1,868,000	1,861,875
General Motors Acceptance Corp.	Bal	7.25	3/2/2011	439,000	437,561
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General Motors Acceptance Corp.	Ba1	6.88	9/15/2011	15,800,000	15,541,733
General Motors Acceptance Corp.	Ba1	6.88	9/15/2011	80,000	78,692
General Motors Acceptance Corp.	Ba1	6.68	9/15/2011	2,425,000	2,365,361
General Motors Acceptance Corp.	Ba1	6.66	9/15/2011	1,430,000	1,406,625
General Motors Acceptance Corp.	Bat	6.88	9/15/2011	2,200,000	2,164,039
General Motors Acceptance Corp.	Ba1	6.00	12/15/2011	500,000	475,351
General Motors Acceptance Corp.	Bat	6.00	12/15/2011	100,000	95,070
				2,500,000	2,413,083
Golden West Financial Corp.	Aa3	4.75	10/1/2012		
Goldman Sachs Capital I	A1	6.35	2/15/2034	3,000,000	2,861,151
Goldman Sachs Capital I	A1	6.35	2/15/2034	500,000	476,859
Goldman Sachs Capital II	A2	5.79	12/29/2049	2,087,000	2,036,797
Goldman Sachs Capital II	A2	5.79	12/29/2049	1,635,000	1,595,670
Goldman Sachs Capital II	A2	5.79	12/29/2049	491,000	479,189
Goldman Sachs Capital II	A2	5.79	12/29/2049	410,000	400,137
Goldman Sachs Capital III			9/29/2049	540,000	539,735
	A2	6.13			
Goldman Sachs Capital III	A2	6.13	9/29/2049	3,730,000	3,728,172
Goldman Sachs Group, Inc.	Aa3	5.46	7/29/2008	1,500,000	1,501,826
Goldman Sachs Group, Inc.	Aa3	5.45	12/22/2008	2,300,000	2,302,284
Goldman Sachs Group, Inc.	Aa3	5.45	12/22/2008	600,00 0	600,596
Goldman Sachs Group, Inc.	Aa3	5.40	12/23/2008	200,000	200,003
Goldman Sachs Group, Inc.	Aa3	5.40	12/23/2008	10,700,000	10,700,139
					100,001
Goldman Sachs Group, Inc.	Aa3	5.40	12/23/2008	100,000	
Goldman Sachs Group, inc.	Aa3	5.41	3/30/2009	1,500,000	1,500,480
Goldman Sachs Group, inc.	Aa3	5.41	3/30/2009	400,000	400,128
Goldman Sachs Group, Inc.	Aa3	5,45	6/23/2009	2,200,000	2,201,674
Goldman Sachs Group, Inc.	Aa3	5.45	6/23/2009	600,000	600,457
Goldman Sachs Group, Inc.	Aa3	5,69	7/23/2009	1,400,000	1,407,143
					2,713,775
Goldman Sachs Group, Inc.	Aa3	5.69	7/23/2009	2,700,000	
Goldman Sachs Group, Inc.	Aa3	5.61	11/16/2009	700,000	700,435
Goldman Sachs Group, Inc.	Aa3	5.61	11/16/2009	200,000	200,124

Goldman Sachs Group, Inc.	Aa3	4.50	6/15/2010	665,000	648,368
Goldman Sachs Group, Inc.	Aa3	4.50	6/15/2010	75,000	73,124
Goldman Sachs Group, Inc.	Aa3	5.30	2/14/2012	3,320,000	3,267,408
Goldman Sachs Group, Inc.	Aa3	5,30	2/14/2012	395,000	368,743
Goldman Sachs Group, Inc.	Aa3	4.75	7/15/2013	1,110,000	1,050,639
Goldman Sachs Group, Inc.					
	Aa3	4.75	7/15/2013	135,000	127,780
Goldman Sachs Group, Inc.	Aa3	5.25	10/15/2013	6,760,000	6,553,374
Goldman Sachs Group, Inc.	Aa3	5.25	10/15/2013	1,680,000	1,628,649
Goldman Sachs Group, Inc.	Aa3	5,86	1/12/2015	3,000,000	3,012,270
Goldman Sachs Group, Inc.	Aa3	5.86	1/12/2015	1,000,000	1,004,090
Goldman Sachs Group, Inc.	Aa3	5.81	3/22/2015	6,000,000	6,015,798
Goldman Sachs Group, Inc.					
	Aa3	5.81	3/22/2016	1,000,000	1,002,633
Goldman Sachs Group, Inc.	A1	5.63	1/15/2017	5,700,000	5,462,954
Goldman Sachs Group, Inc.	A1	5.63	1/15/2017	900,000	862,572
Hartford Financial Services Group, Inc.	A2	5.55	8/16/2008	625,000	625,536
Hartford Financial Services Group, Inc.	A2	5,55	8/16/2008	90,000	90,077
Hartford Financial Services Group, Inc.	A2	5.25	10/15/2011	695,000	686,032
Hartford Financial Services Group, Inc.	A2	5.25	10/15/2011	90,000	88,839
				-	
Hong Kong and Shanghai Bank	Aa2	5.50	12/31/2049	750,000	640,313
Household Finance Corp.	Aa3	4,75	5/15/2009	2,000,000	1,977,738
Household Finance Corp.	Aa3	4.75	5/15/2009	3,715,000	3,673,648
Household Finance Corp.	Aa3	4.75	5/15/2009	500,000	494,435
Household Finance Corp.	Aa3	4.75	5/15/2009	455,000	449,935
Household Finance Corp.	Aa3	4.13	11/16/2009	1,960,000	1,903,242
Household Finance Corp.				215,000	208,774
	Aa3	4,13	11/16/2009	,	
Household Finance Corp.	Aa3	5.64	11/16/2009	2,500,000	2,512,590
Household Finance Corp.	Aa3	5.64	11/16/2009	3,100,000	3,115,612
Household Finance Corp.	Aa3	5.64	11/16/2009	500,000	502,518
HSBC Finance Corp.	Aa3	5.49	9/15/2008	1,000,000	1,001,811
HSBC Finance Corp.	Aa3	5.49	9/15/2008	7,000,000	7,012,677
HSBC Finance Corp.	Aa3		9/15/2008	200,000	200,362
		5.49		•	
HSBC Finance Corp.	Aa3	5.50	12/5/2008	5,800,000	5,813,085
HSBC Finance Corp.	Aa3	5.42	10/21/2009	2,000,000	2,000,184
HSBC Finance Corp.	Aa3	5.42	10/21/2009	200,000	200,018
HSBC Finance Corp.	Aa3	6.75	5/15/2011	480,000	498,253
HSBC Finance Corp.	Aa3	6.75	5/15/2011	60,000	62,282
HSBC Finance Corp.	Aa3	6.54	11/13/2013	7,000,000	7,026,152
HSBC Finance Corp.					
•	Aa3	6.54	11/13/2013	1,400,000	1,405,230
HVB Funding Trust III	A3	9.00	10/22/2031	875,000	1,087,958
HV8 Funding Trust III	A3	9.00	10/22/2031	206,000	256,136
International Lease Finance Corp.	A1	3.50	4/1/2009	455,000	440,740
International Lease Finance Corp.	A1	3.50	4/1/2009	55,000	53,276
International Lease Finance Corp.	A1	4.75	7/1/2009	1,405,000	1,386,357
International Lease Finance Corp.		4.75	7/1/2009	170,000	167,744
•	A1				
International Lease Finance Corp.	A1	5.73	7/11/2011	830,000	834,424
International Lease Finance Corp.	A1	5.73	7/11/2011	160,000	160,853
International Lease Finance Corp.	A1	5.68	7/15/2011	3,000,000	3,011,664
International Lease Finance Corp.	A1	5.68	7/15/2011	1,000,000	1,003,888
International Lease Finance Corp.	A1	5.63	9/20/2013	1,720,000	1,716,161
International Lease Finance Corp.	A1	5.63	9/20/2013	225,000	224,498
iStar Financial, Inc.			9/15/2009	4,940,000	4,947,445
	Baa2	5.70			
iStar Financial, Inc.	Baa2	5.70	9/15/2009	1,000,000	1,001,507
iStar Financial, Inc.	Baa2	5.13	4/1/2011	2,098,000	2,053,522
iStar Financial, Inc.	Baa2	5.13	4/1/2011	500,000	489,400
iStar Financial, Inc.	Baa2	5.15	3/1/2012	550 ,000	529,263
iStar Financial, Inc.	Baa2	5.15	3/1/2012	130,000	125,099
iStar Financial, Inc.		5.50	6/15/2012	167,000	164,102
iStar Financial, Inc.	Baa2 Baa2			40,000	39,306
	Baa2	5.50	6/15/2012		
iStar Financial, Inc.	Baa2	5.85	3/15/2017	446,000	427,808
iStar Financial, Inc.	Baa2	5.85	3/15/2017	105,000	100,717
J.P. Morgan & Co., Inc.	Aa3	5.75	10/15/2008	300,000	301,044
J.P. Morgan & Co., Inc.	Aa3	5,75	10/15/2008	1,625,000	1,630,655
J.P. Morgan Chase & Co.	Aa2	5.54	3/9/2009	1,200,000	1,203,576
J.P. Morgan Chase & Co.	Aa2	5.54	3/9/2009	1,700,000	1,705,066
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J.P. Morgan Chase & Co.	Aa2	5.55	10/2/2009	1,500,000	1,505,807
J.P. Morgan Chase & Co.	Aa3	6.75	2/1/2011	970,000	1,007,789
J.P. Morgan Chase & Co.	Aa3	6,75	2/1/2011	170,000	176,623
J.P. Morgan Chase & Co.	Aa3	5.75	1/2/2013	3,900,000	3,901,010
J.P. Morgan Chase & Co,	Aa3	5.75	1/2/2013	800,000	800,207
J.P. Morgan Chase Bank N.A.	Aa1	6.00	7/5/2017	3,400,000	3,373,446
J.P. Morgan Chase Bank N.A.	Aa1	6.00	7/5/2017	1,000,000	992,190
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J.P. Morgan Chase Capitai	Aa3	5.88	3/15/2035	1,595,000	1,455,578
J.P. Morgan Chase Capital	Aa3	5.88	3/15/2035	215,000	196,206
Jenkins-Empire Assoc.	NA	6,84	8/1/2008	1,433,028	1,429,899
John Deere Capital Corp.	A2	5,41	4/15/2008	3,300,000	3,301,716
John Deere Capital Corp.	A2	5.41	4/15/2008	300,000	300,155
John Deere Capital Corp.		5.41	7/15/2008	1,500,000	1,501,077
	A2				
John Deere Capital Corp.	A2	5.41	7/15/2008	300,000	300,215
John Deere Capital Corp.	A2	4,88	3/16/2009	935,000	926,940
John Deere Capital Corp.	A2	4.88	3/16/2009	140,000	138,793
KBC Bank Funding Trust III	A1	9.86	11/29/2049	3,300,000	3,598,432
Lehman Brothers Holdings, Inc.	A1	5.56	11/24/2008	600,000	600,058
	r	0.00			

Lehman Brothers Holdings, Inc.	A1	5.41	12/23/2008	200,000	200,143
Lehman Brothers Holdings, Inc.	A1	5,45	1/23/2009	14,000,000	14,010,402
Lehman Brothers Holdings, Inc.	A1	5.45	4/3/2009	5,000,000	5,004,835
Lehman Brothers Holdings, Inc.	A1	5.45	4/3/2009	200,000	200,193
Lehman Brothers Holdings, Inc.	A1	5.45	4/3/2009	3,100,000	3,102,998
Lehman Brothers Holdings, Inc.	A1	5.60	8/21/2009	1,400,000	1,400,125
Lehman Brothers Holdings, Inc.	A1	5.60	8/21/2009	300,000	300,027
Lehman Brothers Holdings, Inc.	A1	5.63	11/10/2009	1,100,000	1,102,878
Lehman Brothers Holdings, Inc.	A1	5.63	11/16/2009	2,500,000	2,501,000
Lehman Brothers Holdings, Inc.	A1	5.50	5/25/2010	1,300,000	1,298,852
Lehman Brothers Holdings, Inc.	A1	5.50	5/25/2010	1,425,000	1,423,742
Lehman Brothers Holdings, Inc.	A1	5.57	12/23/2010	300,000	300,142
Lehman Brothers Holdings, Inc.	A1	5,58	7/18/2011	900,000	901,233
Lehman Brothers Holdings, Inc.	A1	5.58	7/18/2011	300,000	300,411
· · · · · · · · · · · · · · · · · · ·				4,380,000	
Lehman Brothers Holdings, Inc.	A3	6.19	5/29/2049		4,378,471
Lehman Brothers Holdings, Inc.	A3	6.19	5/29/2049	1,256,000	1,255,562
Lehman Brothers Holdings, Inc.	A3	6.19	5/29/2049	296,000	295,897
Lehman Brothers Holdings, Inc.	A3	6.19	5/29/2049	640,000	639,777
Lehman Brothers Holdings, Inc.	A3	5.86	11/29/2049	586,000	574,021
Lehman Brothers Holdings, Inc.	A3	5.86	11/29/2049	675,000	661,202
Lehman Brothers Holdings, Inc.	A3	5.86	11/29/2049	2,700,000	2,644,807
Lehman Brothers Holdings, Inc.	A3	5.86	11/29/2049	138,000	135,179
Lehman Brothers Holdings, Inc.				150,000	
•	A3	5.86	11/29/2049	-	146,934
Lehman Brothers Holdings, Inc.	A3	5.86	11/29/2049	670,000	656,304
Liberty Property, L.P.	Baa2	7.75	4/15/2009	803,000	833,369
Liberty Property, L.P.	Baa2	7,75	4/15/2009	189,000	196,148
Liberty Property, L.P.	Baa2	6.38	8/15/2012	217,000	223,126
Liberty Property, L.P.	Baa2	6.38	8/15/2012	51,000	52,440
Liberty Property, L.P.	Baa2	5.50	12/15/2018	710,000	682,292
Liberty Property, L.P.	Baa2	5.50	12/15/2016	95,000	91,293
Lincoln National Corp.				-	
	Baa2	7.00	5/17/2066	1,170,000	1,200,514
Lincoln National Corp.	Baa2	7.00	5/17/2086	290,000	297,563
Mangrove Bay Pass-Through Trust	Baa2	6.10	7/15/2033	1,818,000	1,758,660
Mangrove Bay Pass-Through Trust	Baa2	6.10	7/15/2033	428,000	4 14,030
Marshall & Ilsley Corp.	A1	5.35	4/1/2011	1,580,000	1,572,037
Marshall & lisley Corp.	A1	5.35	4/1/2011	165,000	164,168
Mellon Capital IV	A2	6,24	6/29/2049	1,575,000	1,589,207
Mellon Capital IV	A2	6.24	6/29/2049	375,000	378,383
Merrill Lynch & Co., Inc.			8/22/2008	1,200,000	1,200,972
	Aa3	5.59			
Merrili Lynch & Co., Inc.	Aa3	5.59	8/22/2008	200,000	200,162
Merrill Lynch & Co., Inc.	Aa3	5.40	10/23/2008	3,200,000	3,203,709
Merrill Lynch & Co., Inc.	Aa3	5.40	10/23/2008	200,000	200,232
Memili Lynch & Co., Inc.	Aa3	5.39	12/22/2008	100,000	99,987
Merrill Lynch & Co., Inc.	Aa3	5.45	1/30/2009	500,000	500,446
Merrill Lynch & Co., Inc.	Aa3	5.61	2/6/2009	13,400,000	13,442,076
Merrill Lynch & Co., Inc.	Aa3	5,41	5/8/2009	500,000	500,023
Merrill Lynch & Co., Inc.			8/14/2009	300,000	300,178
	Aa3	5.45			
Merrill Lynch & Co., Inc.	Aa3	5.44	12/4/2009	1,900,000	1,899,945
Mernil Lynch & Co., Inc.	Aa3	5.56	7/25/2011	2,100,000	2,098,278
Mernil Lynch & Co., Inc.	Aa3	5.56	7/25/2011	500,000	499,590
Merrill Lynch & Co., Inc.	Aa3	5.82	1/15/2015	3,000,000	3,010,368
Merrill Lynch & Co., Inc.	Aa3	5.82	1/15/2015	1,000,000	1,003,456
Merrill Lynch & Co., Inc.	A1	6.12	9/15/2026	5,000,000	5,016,815
Merrill Lynch & Co., Inc.	A1	6.12	9/15/2026	500,000	501,682
Memill Lynch & Co., Inc.	A1	6.22	9/15/2026	1,125,000	1,096,097
Merrill Lynch & Co., Inc.	A1	6.22	9/15/2026	140,000	136,403
			5/17/2010		3,099,687
MetLife Global Funding I	Aa2	5.56		3,100,000	
MetLife, inc.	A2	5.70	6/15/2035	925,000	854,838
MetLife, Inc.	A2	5.70	6/15/2035	140,000	129,381
MetLife, Inc.	Baa1	6.40	12/15/2066	1,000,000	926,352
MetLife, Inc.	Baat	6.40	12/15/2066	2,365,000	2,190,822
MetLife, Inc.	Baa1	6.40	12/15/2066	200,000	185,270
MetLife, loc.	Baa1	6.40	12/15/2066	555,000	514 ,125
Morgan Stanley	Aa3	5.49	1/18/2008	12,900,000	12,908,798
Morgan Stanley	Aa3	5,49	1/18/2008	1,300,000	1,300,887
					1,200,408
Morgan Stanley	Aa3	5.41	3/7/2008	1,200,000	
Morgan Stanley	Aa3	3.66	1/15/2009	610,000	596,967
Morgan Stanley	Aa3	3,88	1/15/2009	65,000	63,611
Morgan Stanley	Aa3	5.60	1/22/2009	200,000	200,570
Morgan Stanley	Aa3	5.41	5/7/2009	980,000	900,046
Morgan Stanley	Aa3	5.61	1/18/2011	2,300,000	2,302,006
Morgan Stanley	Aa3	5.61	1/18/2011	100,000	100,087
Morgan Stanley	Aa3	5.61	1/9/2012	16,980,000	16,948,961
Morgan Stanley	Aa3	5.61	1/9/2012	2,955,000	2,949,598
Morgan Stanley			1/9/2012	2,390,000	2,384,842
	Aa3	5,63			
Morgan Stanley	Aa3	5,55	4/27/2017	310,000	297,418
Morgan Stanley Global	Aa3	5.47	2/9/2009	3,300,000	3,304,224
Morgan Stanley Global	A1	4,75	4/1/2014	500,000	466,920
Morgan Stanley Global	A1	4.75	4/1/2014	500,000	466,920
Morgan Stanley Group, Inc.	Aa3	5.76	5/14/2008	3,100,000	3,110,876
Morgan Stanley/Morgan Stanley Dean Witter	Aa3	5.45	1/15/2010	1,100,000	1,100,029
Morgan Stanley/Morgan Stanley Dean Witter	Aa3	5.45	1/15/2010	100,000	100,003
meiling an	Adv	0.40	110/2010	100,000	100,000

Morgan Stanley/Morgan Stanley Dean Witter	Aa3	5.66	1/9/2014	3,780,000	3,763,372
Morgan Stanley/Morgan Stanley Dean Witter	Aa3	5.66	1/9/2014	500,000	497,801
Neinet, Inc.	8aa3	7.40	9/29/2036	1,150,000	1,146,573
Nelnet, Inc.	Baa3	7.40	9/29/2036	250,000	249,255
Nissan Motor Acceptance Corp.	Baal	5.63	3/14/2011	650,000	646,103
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Nissan Motor Acceptance Corp.	Baa1	5.63	3/14/2011	120,000	119,281
Partnerre Finance II, Inc.	A3	6.44	12/1/2066	250,000	237,402
Partnerre Finance II, (nc.	A3	6.44	12/1/2066	75,000	71,220
Phoenix Life Insurance Co.	Baa2	7.15	12/15/2034	1,655,000	1,699,341
Phoenix Life Insurance Co.	Baa2	7.15	12/15/2034	375,000	385,047
Popular North America, Inc.	A2	3.88	10/1/2008	2,800,000	2,744,448
Popular North America, Inc.	A2	3.88	10/1/2008	650,000	637,104
Pricoa Global Funding I	Aa3	5.42	3/3/2009	6,600,000	6,605,313
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Progressive Corp.	A2	6.70	6/15/2037	445,000	442,272
Progressive Corp.	A2	6.70	6/15/2037	1,780,000	1,769,087
Prologis	Baa1	5,63	11/15/2015	1,010,000	988,174
Prologis	Baa1	5.63	11/15/2015	190,000	185,894
Prudential Financial, Inc.	A3	5.51	6/13/2008	3,000,000	3,003,624
Prudential Financial, Inc.	A3	5.51	6/13/2008	600,000	600,725
Prudential Financial, Inc.	A3	5.10	12/14/2011	720,000	706,056
				-	
Prudential Financial, Inc.	A3	5.10	12/14/2011	90,000	88,257
Rabobank Capital Funding Trust II	Aa2	5.26	12/29/2049	970,000	930,226
Rabobank Capital Funding Trust II	Aa2	5.26	12/29/2049	228,000	218,651
Rabobank Capital Funding Trust III	Aa2	5.25	12/29/2049	894,000	837,063
Rabobank Capital Funding Trust III	Aa2	5.25	12/29/2049	216,000	202,243
RBS Capital Trust III	A1	5.51	9/29/2049	830,000	797,721
RBS Capital Trust III				195,000	187,416
Regions Financial Corp.	-A1	5.51	9/29/2049 8/8/2008		891,773
· · · · · · · · · · · · · · · · · · ·	A1	4.50		903,000	
Regions Financial Corp.	A1	4.50	8/8/2008	130,000	128,384
Reinsurance Group of America, Inc.	Baa3	6.75	12/15/2065	625,000	609,125
Reinsurance Group of America, Inc.	Baa3	6.75	12/15/2065	1,075,000	1,047,695
Reinsurance Group of America, Inc.	Baa3	6.75	12/15/2065	150,000	146,190
Reinsurance Group of America, Inc.	Baa3	6.75	12/15/2065	270,000	263,142
Residential Capital Corp.	Bat	6.13	11/21/2008	1,220,000	1,208,865
Residential Capital Corp.	Bat	6.13	11/21/2008	300,000	297,262
Residential Capital Corp.	Bat	6,66	11/21/2008	1,550,000	1,554,137
Residential Capital Corp.	Ba1	6.66	11/21/2008	470,000	471,254
Residential Capital Corp.	Bat	6.46	4/17/2009	2,010,000	2,006,663
Residential Capital Corp.	Ba1	6.46	4/17/2009	20,000	19,967
Residential Capital Corp.	Bal	6,38	6/30/2010	3,450,000	3,405,467
Residential Capital Corp.			6/30/2010	900,000	888,383
• •	Ba1	6.38		-	
Residential Capital Corp.	Bat	6.38	6/30/2010	175,000	172,741
Residential Capital Corp.	Ba1	6.38	6/30/2010	800,000	789,674
Residential Capital Corp.	Ba1	6.50	4/17/2013	150,000	144,987
Residential Capital Corp.	Ba1	6.50	4/17/2013	50,000	48,329
Residential Capital, L.L.C.	Ba1	6.46	5/22/2009	6,700,000	6,668,778
Residential Capital, L.L.C.	Bat	6.46	5/22/2009	1,000,000	995,340
•			5/22/2009		1,891,146
Residential Capital, L.L.C.	Ba1	7.60		1,900,000	
Resona Bank	A2	5.85	9/29/2049	1,516,000	1,449,481
Resona Bank	A2	5.85	9/29/2049	500,000	478,061
Resona Bank	A2	5.85	9/29/2049	286,000	273,451
Resona Bank	A 2	5.85	9/29/2049	200,000	191,224
Restructured Enhanced Returns	WR	5.66	8/15/2007	10,600,000	10,584,948
Rouse Co.	Ba1	3,63	3/15/2009	2,195,000	2,103,798
Rouse Co.		3.63	3/15/2009	640,000	613,408
Rouse Co.	Ba1			-	213,477
	Ba1	7.20	9/15/2012	208,000	
Rouse Co.	Ba1	7.20	9/15/2012	48,000	49,264
Rouse Co.	Ba1	5.38	11/26/2013	2,200,000	2,052,983
Rouse Co.	Bat	5.38	11/26/2013	450,000	419,928
Rouse Co., L.P. / TRC	Ba1	6.75	5/1/2013	2,919,000	2,916,408
Rouse Co., L.P. / TRC	Bat	6.75	5/1/2013	1,100,000	1,099,023
Rouse Co., L.P. / TRC	Ba1	6.75	5/1/2013	687,000	686,390
Rouse Co., L.P. / TRC	Ba1	6.75	5/1/2013	300,000	299,734
				1,850,000	1,970,642
Safeco Corp.	Baa1	7.25	9/1/2012		
Santander U.S. Debt SA	Aa1	5.37	9/21/2007	4,100,000	4,100,484
Santander U.S. Debt SA	Aa1	5.37	9/21/2007	800,000	800,094
SB Treasury Company LLC	A1	9.40	12/29/2049	3,600,000	3,724,877
SB Treasury Company LLC	A1	9.40	12/29/2049	850,000	879,485
Simon Property Group, L.P.	A3	5.60	9/1/2011	1,800,000	1,799,192
Simon Property Group, L.P.	A3	5.60	9/1/2011	430,000	429,807
				1,805,000	1,785,968
Simon Property Group, L.P.	A3	5.75	12/1/2015		
Simon Property Group, L.P.	A3	5.75	12/1/2015	195,000	192,944
Simon Property Group, L.P.	A3	6,10	5/1/2016	900,000	910,917
Simon Property Group, L.P.	A3	6.10	5/1/2016	110,000	11 1,334
Simon Property Group, L.P.	A3	5.25	12/1/2016	3,110,000	2,961,174
Simon Property Group, L.P.	A3	5.25	12/1/2016	410,000	390,380
SIMON Property Group, E.T.		5.44	1/25/2008	2,170,000	2,159,721
	Baa1				
SLM Corp.	Baa1	4.00	1/15/2009	845,000	611,899
SLM Corp.	Baa1	4.00	1/15/2009	95,000	91,279
SLM Corp.	Baa1	5.56	1/26/2009	3,100,000	3,052,229
SLM Corp.	Baa1	5.50	7/27/2009	13,400,000	13,065,268
SLM Corp.	Baa 1	5.52	7/26/2010	690,000	654,503
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SLM Corp.	Baa1	5.52	7/26/2010	865,000	820,500
SLM Corp.	Baa1	5,52	7/26/2010	3,200,000	3,035,376
SLM Corp.	Baa1	5.56	3/15/2011	2,500,000	2,343,958
SLM Corp.	Baa1	5.56	3/15/2011	250,000	234,396
SLM Corp.	Baa1	5.40	10/25/2011	1,670,000	1,529,561
SLM Corp.	Baa1	5.40	10/25/2011	350,000	320,567
SLM Corp.	Baa1	5.13	8/27/2012	3,150,000	2,788,377
SLM Corp.	Baa1	5.00	10/1/2013	1,860,000	1,586,978
SLM Corp.	Baa1	5.00	10/1/2013	170,000	145,046
SLM Corp.	Baat	5,66	1/27/2014	70,000	60,712
SLM Corp.	Baat	5.66	1/27/2014	1,320,000	1,144,864
SLM Corp.	Baat	5.38	5/15/2014	4,000,000	3,427,724
SLM Corp.	Baal	5,38	5/15/2014	235,000	201,379
SLM Corp.			5/15/2014	1,000,000	856,931
•	Baa1	5.38			
SLM Corp.	Baa1	5.05	11/14/2014	60,000	49,894
SLM Corp.	Baa1	5.63	8/1/2033	20,000	15,595
St. Paul Travelers Companies, Inc.	A3	8.13	4/15/2010	2,440,000	2,601,567
St. Paul Travelers Companies, Inc.	A3	5.50	12/1/2015	675,000	655,541
St. Paul Travelers Companies, Inc.	A3	5.50	12/1/2015	600,000	582,703
St. Paul Travelers Companies, Inc.	A3	6.25	6/20/2016	1,675,000	1,702,661
State Street Capital Trust IV	A1	6.36	6/15/2037	400,000	401,180
State Street Capital Trust IV	A1	6.36	6/15/2037	100,000	100,295
SunTrust Banks, Inc.	Aa3	3.63	10/15/2007	2,525,000	2,511,981
SunTrust Banks, Inc.	Aa3	3.63	10/15/2007	155,000	154,201
SunTrust Banks, Inc.	Aa3	4.00	10/15/2008	320,000	314,260
SunTrust Banks, Inc.	A1	6.00	2/15/2026	1,305,000	1,285,792
SunTrust Capital VIII	A1	6.10	12/1/2066	200,000	183,151
Swiss Re Capital I	A2	6.85	5/29/2049	1,925,000	1,936,365
Swiss Re Capital I	A2	6.65	5/29/2049	450,000	452,657
Symetra Financial Corp.	Baa2	6,13	4/1/2016	1,750,000	1,730,610
Symetra Financial Corp.	Baa2	6.13	4/1/2016	400,000	395,568
TIAA Global Markets, Inc.	Aaa	3.88	1/22/2008	445,000	440,815
Travelers Cos., Inc.	A3	5,75	12/15/2017	1,650,000	1,611,237
Travelers Cos., Inc.	A3	5.75	12/15/2017	375,000	366,190
Travelers Cos., Inc.	A3	6.25	6/15/2037	1,295,000	1,254,020
Travelers Cos., Inc.	A3	6.25	6/15/2037	290,000	280,823
Travelers Cos., Inc.				-	3,209,570
	Baa1	6.25	3/15/2067	3,340,000	
Travelers Cos., Inc. Twin Goods Date: Thereich Truck	Baa1	6.25	3/15/2067	335,000	321,918
Twin Reefs Pass-Through Trust	Aa2	6,32	12/31/2049	610,000	611,610
Twin Reefs Pass-Through Trust	Aa2	6.32	12/31/2049	144,000	144,380
U.S. Bancorp	Aa2	5.30	4/28/2009	1,310,000	1,311,463
U.S. Bancorp	Aa2	5.30	4/28/2009	165,000	165,184
U.S. Bank National Association / Cincinnati, OH	Aa1	5.31	3/31/2008	1,800,000	1,800,000
U.S. Bank National Association / Cincinnati, OH	Aat	4.40	8/15/2008	2,730,000	2,691,971
U.S. Bank National Association / Cincinnati, OH	Aa1	4,40	8/15/2008	400,000	394,428
UBS Preferred Funding Trust I	Aa2	8.62	10/29/2049	680,000	738,539
Unum Corp.	Ba1	6.75	12/15/2028	1,750,000	1,704,908
Unum Corp.	Bat	6.75	12/15/2028	250,000	243,558
UnumProvident Corp.	Ba1	7.63	3/1/2011	1,412,000	1,488,989
UnumProvident Corp.	Ba1	7.63	3/1/2011	150,000	158,179
UnumProvident Corp.	Ba1	7.38	6/15/2032	3,525,000	3,686,949
UnumProvident Corp.	Ba1	7.38	6/15/2032	500,000	522,972
UnumProvident Finance Co., PLC	Ba1	6.85	11/15/2015	825,000	843,044
UnumProvident Finance Co., PLC	Bat	6.85	11/15/2015	200,000	204,374
US West Capital Funding, Inc.	B 1	6,38	7/15/2008	5,700,000	5,700,000
US West Capital Funding, Inc.	B 1	6.38	7/15/2008	700,000	700,000
USB Capital IX Normal Income Trust	Aa3	6.19	4/15/2042	400,000	402,954
USB Capital IX Normal Income Trust	Aa3	6.19	4/15/2042	100,000	100,738
Ventas Realty LP / Ventas Capital Corp.	Ba2	8.75	5/1/2009	4,300,000	4,498,875
Ventas Realty LP / Ventas Capital Corp.	Ba2	8.75	5/1/2009	2,000,000	2,092,500
Ventas Realty LP / Ventas Capital Corp.	Ba2	6.75	6/1/2010	1,300,000	1,313,000
Wachovia Bank National Association	Aa1	5.35	6/27/2008	300,000	300,027
Wachovia Bank National Association	Aa1	5.40	3/23/2009	4,575,000	4,576,002
Wachovia Bank National Association			3/23/2009	700,000	700,153
	Aa1	5.40			3,000,657
Wachovia Bank National Association	Aa1	5.40	3/23/2009	3,000,000	
Wachovia Bank National Association	Aa1	5.40	3/23/2009	1,150,000	1,150,252
Wachovia Capital Trust III	A2	5.80	8/29/2049	6,840,000	6,810,191
Wachovia Capital Trust III	A2	5.80	8/29/2049	1,105,000	1,100,184
Wachovia Capital Trust III	A2	5.80	8/29/2049	1,325,000	1,319,226
Wachovia Capital Trust III	A2	5.80	8/29/2049	260,000	258,867
Wachovia Capital Trust III	A2	5.80	8/29/2049	300,000	298,693
Wachovia Capital Trust III	A2	5.80	8/29/2049	1,000,000	995,642
Wachovia Corp.	Aa3	5.41	10/28/2008	3,500,000	3,503,469
Wachovia Corp.	Aa3	5.41	10/28/2008	300,000	300,297
Wachovia Corp.	Aa3	5.41	12/1/2009	100,000	100,056
Wachovia Corp.	Aa3	5.48	3/15/2011	13,400,000	13,418,358
Wachovia Corp.	Aa3	5.49	10/15/2011	4,800,000	4,805,616
Wachovia Corp.	Aa3	5,49	10/15/2011	400,000	400,468
Wachovia Corp.	Aa3	5.49	4/23/2012	7,150,000	7,154,505
Wachovia Corp.	Aa3	5.49	4/23/2012	1,000,000	1,000,630
Wachovia Corp.	Aa3	5,70	8/1/2013	2,450,000	2,464,161
Wachovia Corp.	Aa3	5.70	8/1/2013	285,000	286,647
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Washington Mutual, Inc.	A2	5.66	3/22/2012	6,500,000	6,448,111
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Washington Mutual, Inc.	A2	5.66	3/22/2012	2,000,000	1,984,034
Washington Mutual, Inc.	A2	6.01	1/15/2015	1,500,000	1,511,513
WellPoint Health Networks, Inc.	Baa1	6.38	1/15/2012	1,750,000	1,792,320
WellPoint, Inc.	Baa1	5.25	1/15/2016	5,150,000	4,885,110
WellPoint, Inc.	Baa1	5.25	1/15/2016	800,000	758,852
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WellPoint, Inc.	Baa1	5.95	12/15/2034	505,000	467,812
WellPoint, Inc.	Baa1	5.85	1/15/2036	5,000,000	4,562,465
WellPoint, Inc.					
	Baa1	5,85	1/15/2036	130,000	118,624
WellPoint, Inc.	Baa1	5.85	1/15/2036	1,000,000	912,493
Wells Fargo & Co.					
	Aa1	3.50	4/4/2008	1,000,000	985,560
Wells Fargo & Co.	Aa1	5.46	9/15/2009	5,000,000	5,010,590
Wells Fargo & Co.	Aa1	5.46	9/15/2009	1,300,000	1,302,753
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Wells Fargo & Co.	Aa1	5.46	9/15/2009	3,000,000	3,006,354
Wells Fargo & Co.	Aa1	4.20	1/15/2010	1,115,000	1,086,764
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Wells Fargo & Co.	Aa1	4.20	1/15/2010	280,000	272,909
Wells Fargo & Co.	Aa1	5.42	3/23/2010	300,000	300,270
Wells Fargo & Co.					
	Aa1	4.63	8/9/2010	3,080,000	3,011,833
Wells Fargo & Co.	Aa1	4.63	8/9/2010	810,000	792,073
Wells Fargo Bank NA	Aa1	6.45	2/1/2011	1,130,000	1,165,136
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Wells Fargo Bank NA	Aa1	6.45	2/1/2011	330,000	340,261
Westpac Banking Corp.	Aa1	5.29	6/6/2008	1,000,000	999,931
Westpac Banking Corp.					
0	Aa1	5.29	6/6/2008	200,000	199,986
Westpac Capital Trust IV	Aa3	5.26	12/29/2049	132,000	122,499
Westpac Capital Trust IV	Aa3	5.26	12/29/2049	563,000	522,475
Willis Group North America	Baa2	5.63	7/15/2015	800,000	744,896
Wilmington Trust Co.	NA	10.50	7/1/2008	1,052,749	1,046,299
Wilmington Trust Co.	NR	10.73	1/1/2013	633,428	631,449
Wilmington Trust Co.	NR	10.73	1/1/2013	984,697	998,089
Wilmington Trust Co.				-	329,204
-	Baa1	10.73	1/1/2013	329,297	
Wilmington Trust Co.	NR	10,73	1/1/2013	3,156,212	3,144,223
Wilmington Trust Co.	Baa1	10.73	1/1/2013	950,142	950,459
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World Savings Bank FSB (Oakland, CA)	Aa1	5,40	5/8/2009	8,300,000	8,300,797
XI Capital, Ltd.	Baa2	6.50	3/1/2049	1,276,000	1,198,401
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XI Capital, Ltd.	Baa2	6.50	3/1/2049	300,000	281,756
ZFS Finance USA Trust	Baa3	6.51	12/15/2065	1,730,000	1,751,123
ZFS Finance USA Trust					
	Baa3	6.51	12/15/2065	360,000	364,396
ZFS Finance USA Trust I	Baa2	6.50	5/9/2037	1,525,000	1,474,896
ZFS Finance USA Trust IV	Baa2	5.88	5/9/2032	1,750,000	1,721,183
ZFS Finance USA Trust IV				-	
ZES FINANCE USA THISHIV	Baa2	5.68	5/9/2032	1,100,000	1,081,886
			E10/0000	200.000	491,767
ZFS Finance USA Trust IV	Baa2	5.88	5/9/2032	000,000	
ZFS Finance USA Trust IV	Baa2	5.88	5/9/2032	500,000	
	Baa2	5.88	5/9/2032	\$	1,167,521,985
ZFS Finance USA Trust IV Total Financial	Baa2	5.88	5/9/2032		
ZFS Finance USA Trust IV	Baa2	5.88	5/9/2032		
ZFS Finance USA Trust IV Total Financial Industrial				\$	1,167,521,985
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc.	B1	6.95	8/1/2009	\$ 4,100,000	1,167,521,985 4,183,369
ZFS Finance USA Trust IV Total Financial Industrial				\$	1,167,521,985
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc.	B1 B1	6.95 6.95	8/1/2009 8/1/2009	\$ 4,100,000 800,000	1,167,521,985 4,183,369 816,267
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc.	B1 B1 A2	6.95 6.95 5.90	8/1/2009 8/1/2009 2/1/2027	\$ 4,100,000 800,000 1,335,000	1,167,521,985 4,183,369 816,267 1,242,738
ZFS Finance USA Trust // Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc.	B1 B1 A2 A2	6.95 6.95 5.90 5.90	8/1/2009 8/1/2009 2/1/2027 2/1/2027	\$ 4,100,000 800,000 1,335,000 230,000	4,183,369 816,267 1,242,738 214,105
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc.	B1 B1 A2	6.95 6.95 5.90 5.90	8/1/2009 8/1/2009 2/1/2027 2/1/2027	\$ 4,100,000 800,000 1,335,000	1,167,521,985 4,183,369 816,267 1,242,738
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc.	B1 B1 A2 A2 Baa1	6.95 6.95 5.90 5.90 5.63	6/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp.	B1 B1 A2 A2 Baa1 Baa3	6.95 6.95 5.90 5.90 5.63 6.65	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc.	B1 B1 A2 A2 Baa1	6.95 6.95 5.90 5.90 5.63	6/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp.	B1 A2 A2 Baa1 Baa3 Baa3	6.95 6.95 5.90 5.63 6.65 6.65	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. American Airlines	B1 B1 A2 Baa1 Baa3 Baa3 Baa3 Baa2	6.95 6.95 5.90 5.63 6.65 6.65 7.02	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 4/15/2011	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines	B1 B1 A2 Baa1 Baa3 Baa3 Baa2 Baa2	6.95 6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86	8/1/2009 8/1/2009 2/1/2027 11/4/2008 8/15/2011 8/15/2011 4/15/2011 10/1/2011	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000 750,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. American Airlines	B1 B1 A2 Baa1 Baa3 Baa3 Baa3 Baa2	6.95 6.95 5.90 5.63 6.65 6.65 7.02	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 4/15/2011	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000
ZFS Finance USA Trust // Total Financial Industrial Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp.	B1 B1 A2 Baa1 Baa3 Baa3 Baa2 Baa2 A3	6.95 6.95 5.90 5.63 6.65 6.65 7.02 7.86 6.95	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 4/15/2011 10/1/2011 3/15/2011	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000 750,000 1,445,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp. Amencan Home Products Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3	6.95 6.95 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 4/15/2011 10/1/2011 3/15/2011 3/15/2011	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 160,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Home Products Corp. American Home Products Corp.	B1 B1 A2 Baa1 Baa3 Baa3 Baa2 Baa2 A3	6.95 6.95 5.90 5.63 6.65 6.65 7.02 7.86 6.95	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 4/15/2011 10/1/2011 3/15/2011	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000 750,000 1,445,000 160,000 300,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp. Amencan Home Products Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 A3 A3	6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 8.95 5.42	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 10/1/2011 3/15/2011 3/15/2011 3/15/2011 3/9/2009	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 160,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Honda Finance Corp. American Honda Finance Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 A3 A3 Aa3 Aa3	6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 6.95 5.42 5.42	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/9/2009 5/12/2009	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Home Products Corp. American Home Finance Corp. American Honda Finance Corp. American Honda Finance Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 A3 A3 Aa3 Aa3 Aa3 Aa3	6.95 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 5.42 5.42 5.41	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2009 5/12/2009 2/9/2010	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000 1,445,000 160,000 300,000 2,700,000 8,900,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Honda Finance Corp. American Honda Finance Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 A3 A3 Aa3 Aa3	6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 6.95 5.42 5.42	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/9/2009 5/12/2009	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerida Hess Corp. Amerida Hess Corp. American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp. American Honda Finance Corp. American Honda Finance Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 A3 A3 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3	6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 5.42 5.42 5.41 5.41	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/9/2009 5/12/2009 2/9/2010 2/9/2010	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 A3 A3 Aa3 Aa3 Aa3 Aa3 Baa3	6.95 6.95 5.90 5.63 6.65 6.65 7.02 7.86 6.95 5.42 5.42 5.42 5.41 5.41 7.63	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 10/1/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 5/12/2009 2/19/2010 2/15/2010	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 7,50,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Baa3 A2	6.95 6.95 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 5.41 7.63 5.44	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 4/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/9/2009 2/9/2010 2/9/2010 2/9/2010 11/28/2008	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 750,000 3,400,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 A3 A3 Aa3 Aa3 Aa3 Aa3 Baa3	6.95 6.95 5.90 5.63 6.65 6.65 7.02 7.86 6.95 5.42 5.42 5.42 5.41 5.41 7.63	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 10/1/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 5/12/2009 2/19/2010 2/15/2010	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 7,50,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerida Hess Corp. American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa	6.95 6.95 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 7.63 5.44 5.44	6/1/2009 6/1/2009 2/1/2027 2/1/2027 1/1/4/2008 8/15/2011 8/15/2011 4/15/2011 3/15/2011 3/15/2011 3/9/2009 5/12/2009 2/9/2010 2/9/2010 2/9/2010 11/28/2008 11/28/2008	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 750,000 3,400,000 5,400,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 Baa2 A3 A3 A3 Aa3 Aa3 Aa3 Aa3 Baa3 Aa3 Baa3 A2 A2 A2 A2	6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 6.95 5.42 5.42 5.42 5.42 5.41 7.63 5.44 5.44 9.50	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 10/1/2011 3/15/2011 3/15/2011 3/15/2011 3/9/2009 2/9/2010 2/9/2010 2/9/2010 2/9/2010 2/15/2010 11/28/2008 11/28/2008 6/15/2017	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 1,60,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,400,000 5,400,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amtrak/Pennsylvania Station Lease Anadarko Petroleum Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa	6.95 6.95 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 7.63 5.44 5.44	6/1/2009 6/1/2009 2/1/2027 2/1/2027 1/1/4/2008 8/15/2011 8/15/2011 4/15/2011 3/15/2011 3/15/2011 3/9/2009 5/12/2009 2/9/2010 2/9/2010 2/9/2010 11/28/2008 11/28/2008	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 750,000 3,400,000 5,400,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Baa3 A2 A2 A2 A2 Baa3	6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 6.95 5.42 5.42 5.42 5.42 5.41 7.63 5.44 5.44 5.44 9.50 5.76	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/9/2009 2/9/2010 2/9/2010 2/15/2010 11/28/2008 6/15/2017 9/15/2009	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 5,400,000 5,400,000 5,400,000 5,61,878 9,290,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amgen, Inc. Amdarko Petroleum Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Baa3 A2 A2 A2 Baa3 Baa3 Baa3 Baa3 Baa3	6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 5.42 5.42 5.42 5.42 5.42 5.41 5.41 7.63 5.44 5.44 5.44 9.50 5.76 5.76	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/9/2010 2/9/2010 2/9/2010 2/15/2010 11/28/2008 6/15/2017 9/15/2009 9/15/2009	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,400,000 5,400,000 5,400,000 1,000,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 644,621 9,298,268 1,000,890
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 A3 A3 A3 A3 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 A	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 7.63 5.41 5.41 5.41 5.41 5.41 5.41 5.41 5.41 5.41 5.41 5.76 5.76 5.76 5.76	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/9/2010 2/9/2010 2/9/2010 2/15/2008 11/28/2008 11/28/2008 6/15/2017 9/15/2009 9/15/2009	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,400,000 5,400,000 1,000,000 2,500,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amgen, Inc. Amdarko Petroleum Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Baa3 A2 A2 A2 Baa3 Baa3 Baa3 Baa3 Baa3	6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 5.42 5.42 5.42 5.42 5.42 5.41 5.41 7.63 5.44 5.44 5.44 9.50 5.76 5.76	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/9/2010 2/9/2010 2/9/2010 2/15/2010 11/28/2008 6/15/2017 9/15/2009 9/15/2009	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,400,000 5,400,000 5,400,000 1,000,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 644,621 9,298,268 1,000,890
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amdarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 5.41 5.41 5.41 5.44 9.50 5.76 5.76 5.76 5.95	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 2/9/2010 2/9/2010 2/9/2010 2/9/2010 11/28/2008 11/28/2008 6/15/2017 9/15/2009 9/15/2018 9/15/2016	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,61,878 9,290,000 1,000,000 2,500,000 2,500,000 380,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Andarko Petroleum Corp. Anadarko Petroleum Corp. AOL Time Warner, Inc.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 7.63 5.44 9.50 5.76 5.95 5.95 7.63	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 2/9/2010 2/9/2010 2/9/2010 2/9/2010 11/28/2008 6/15/2017 9/15/2009 9/15/2018 9/15/2016 4/15/2031	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 750,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 750,000 3,400,000 5,400,000 5,400,000 5,400,000 5,400,000 2,500,000 1,000,000 2,500,000 380,000 12,350,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amdarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 5.41 5.41 5.41 5.44 9.50 5.76 5.76 5.76 5.95	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 2/9/2010 2/9/2010 2/9/2010 2/9/2010 11/28/2008 11/28/2008 6/15/2017 9/15/2009 9/15/2018 9/15/2016	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,61,878 9,290,000 1,000,000 2,500,000 2,500,000 380,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Andarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. AOL Time Warner, Inc.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 Baa2 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Baa3 Ba	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 7.63 5.44 9.50 5.76 5.76 5.95 5.95 7.63 7.83	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 2/9/2010 2/9/2010 2/9/2010 2/9/2010 11/28/2008 6/15/2017 9/15/2009 9/15/2016 9/15/2016 4/15/2031 4/15/2031	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 160,000 300,000 2,700,000 3,400,000 5,400,000 5,400,000 5,400,000 5,400,000 5,400,000 5,400,000 1,000,000 2,500,000 380,000 12,350,000 1,575,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerida Hess Corp. American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amdarko Petroleum Corp. Anadarko Petroleum Corp. AOL Time Warner, Inc.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 Baa2 Baa2 A3 A3 A3 A3 A3 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa	6.95 6.95 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 6.95 5.42 5.42 5.42 5.42 5.42 5.41 7.63 5.44 9.50 5.76 5.95 5.95 7.63 7.70	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 2/9/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 2/15/2010 11/28/2008 6/15/2017 9/15/2009 9/15/2016 4/15/2031 4/15/2031 5/1/2032	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 1,445,000 1,445,000 1,60,000 2,700,000 8,900,000 1,500,000 5,400,000 5,400,000 5,400,000 5,400,000 5,400,000 1,000,000 2,500,000 1,000,000 1,575,000 1,575,000 1,750,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amtrak/Pennsylvania Station Lease Anadarko Petroleum Corp. Anadarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. AOL Time Warner, Inc. AOL Time Warner, Inc.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 Baa2 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Baa3 Ba	6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 6.95 6.95 5.42 5.42 5.42 5.42 5.42 5.42 5.41 5.41 5.41 5.44 5.44 5.44 5.44 5.44	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 2/9/2010 2/9/2010 2/9/2010 2/9/2010 11/28/2008 6/15/2017 9/15/2009 9/15/2016 9/15/2016 4/15/2031 4/15/2031	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 160,000 300,000 2,700,000 3,400,000 5,400,000 5,400,000 5,400,000 5,400,000 5,400,000 5,400,000 1,000,000 2,500,000 380,000 12,350,000 1,575,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363 513,641
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerida Hess Corp. American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Home Products Corp. American Homda Finance Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amdarko Petroleum Corp. Anadarko Petroleum Corp. AOL Time Warner, Inc.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 Baa2 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 A	6.95 6.95 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 6.95 5.42 5.42 5.42 5.42 5.42 5.41 7.63 5.44 9.50 5.76 5.95 5.95 7.63 7.70	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 2/15/2010 11/28/2008 5/15/2017 9/15/2009 9/15/2016 9/15/2016 9/15/2016 9/15/2031 4/15/2031 5/1/2032 5/1/2032	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 1,445,000 1,445,000 1,60,000 2,700,000 8,900,000 1,500,000 5,400,000 5,400,000 5,400,000 5,400,000 5,400,000 1,000,000 2,500,000 1,000,000 1,575,000 1,575,000 1,750,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Alcoa, Inc. America Hone American Airlines American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amgen, Inc. Andarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleu	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3	6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 6.95 5.42 5.42 5.42 5.42 5.42 5.42 5.42 5.4	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/15/2010 2/15/2010 11/28/2008 6/15/2017 9/15/2009 9/15/2009 9/15/2009 9/15/2016 4/15/2031 4/15/2031 5/1/2032 5/1/2032	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,400,000 5,400,000 5,400,000 1,000,000 2,500,000 12,350,000 1,575,000 1,575,000 1,575,000 580,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363 513,641 553,067
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. Amerada Hess Corp. Amerada Hess Corp. American Airlines American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. AOL Time Warner, Inc. AOL Time Warner, Inc. AOL Time Warner, Inc. Apac	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 Baa3 Baa	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 7.63 5.44 9.50 5.76 5.76 5.76 5.76 5.95 7.63 7.83 7.70 7.70 6.00 6.00	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 11/28/2008 6/15/2010 11/28/2008 6/15/2010 9/15/2009 9/15/2016 4/15/2031 4/15/2031 5/1/2032 5/1/2032 1/15/2037	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,400,000 5,400,000 5,500,000 1,575,000 1,575,000 1,750,000 4,75,000 580,000 95,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363 513,667 90,588
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Alcoa, Inc. America Hone American Airlines American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amgen, Inc. Andarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleu	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3	6.95 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 6.95 5.42 5.42 5.42 5.42 5.42 5.42 5.42 5.4	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/15/2010 2/15/2010 11/28/2008 6/15/2017 9/15/2009 9/15/2009 9/15/2009 9/15/2016 4/15/2031 4/15/2031 5/1/2032 5/1/2032	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 2,000,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,400,000 5,400,000 5,400,000 1,000,000 2,500,000 12,350,000 1,575,000 1,575,000 1,575,000 580,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363 513,641 553,067
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ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Alcoa, Inc. Amerida Hess Corp. Amerida Hess Corp. American Airlines American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Arngen, Inc. Angen, Inc. Angen, Inc. Andarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Andarko Petroleum Corp. AOL Time Warner, Inc. AOL Time Warner, Inc. AOL Tim	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Baa3 Ba	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 5.41 5.41 5.44 9.50 5.76 5.76 5.95 5.95 7.63 7.63 7.70 6.00 6.00 8.38	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 11/28/2008 6/15/2017 9/15/2009 9/15/2009 9/15/2016 4/15/2031 4/15/2031 5/1/2032 5/1/2032 5/1/2037 1/15/2037 3/15/2013	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 750,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,400,000 5,400,000 5,400,000 1,575,000 1,575,000 1,575,000 1,750,000 475,000 580,000 95,000 3,420,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363 513,641 553,067 90,568 3,817,780
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ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Alcoa, Inc. Amerida Hess Corp. Amerida Hess Corp. American Airlines American Home Products Corp. American Home Products Corp. American Honda Finance Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. Anadarko Petroleum Cor	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 Baa2 Baa2 Baa2	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 7.63 5.44 9.50 5.76 5.76 5.76 5.95 5.95 7.63 7.70 6.00 6.00 8.38 8.38 9.46	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 2/9/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 11/28/2008 6/15/2017 9/15/2009 9/15/2018 9/15/2018 9/15/2018 9/15/2018 3/15/2031 4/15/2031 5/1/2032 5/1/2032 5/1/2032 1/15/2037 3/15/2013 3/15/2013	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 160,000 300,000 2,700,000 750,000 1,500,000 750,000 3,400,000 5,61,878 9,290,000 1,000,000 5,61,878 9,290,000 1,000,000 2,500,000 1,000,000 2,500,000 1,575,000 1,750,000 1,575,000 1,750,000 3,420,000 3,420,000 1,855,000 1,325,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363 513,641 553,067 90,588 3,817,780 1,847,493 1,681,625
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp. American Home Products Corp. American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Angen, Inc. Andarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. AOL Time Warner, Inc. AOL Time Warner, Inc. AOL Time Warner, Inc. Apache Corp. Apache C	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa2 Baa2 Baa2 Baa2 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 A	6.95 5.90 5.90 5.90 5.63 6.65 6.65 7.02 7.86 6.95 6.95 5.42 5.42 5.42 5.42 5.42 5.42 5.42 5.4	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/9/2009 2/9/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 2/15/2010 11/28/2008 5/15/2017 9/15/2018 9/15/2018 9/15/2018 9/15/2018 9/15/2018 9/15/2018 9/15/2018 9/15/2018 9/15/2018 3/15/2013 1/15/2037 3/15/2013 3/15/2013 11/15/2022 11/15/2022 11/15/2022	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 2,000,000 1,445,000 1,445,000 1,445,000 1,445,000 1,445,000 1,445,000 1,60,000 2,700,000 8,900,000 1,500,000 5,400,000 5,400,000 5,400,000 5,400,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,550,000 3,420,000 1,555,000 1,325,000 3,00,000 8,600,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363 513,641 553,067 90,568 3,817,780 1,847,493 1,681,625 380,745 10,221,788
ZFS Finance USA Trust IV Total Financial Industrial Alberisons, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Almerican Airlines American Airlines American Home Products Corp. American Home Products Corp. American Home Products Corp. American Honda Finance Corp. American Honda Finance Corp. American Honda Finance Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amadarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. AOL Time Warner, Inc. Apache Corp. At&T Broadband Corp. At&T B	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 Baa3 Baa	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 5.42 5.41 5.41 7.63 5.44 9.50 5.76 5.76 5.76 5.76 5.95 7.63 7.63 7.70 7.70 6.00 8.38 9.46 9.46 8.00 8.00	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 2/15/2008 11/28/2008 11/28/2008 11/28/2008 11/28/2009 9/15/2016 4/15/2031 3/15/2013 3/15/2013 3/15/2013 11/15/2022 11/15/2022 11/15/2021	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,400,000 5,400,000 5,500,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,555,000 3,420,000 95,000 3,420,000 1,325,000 3,000 0,000 8,600,000 1,325,000 3,000 0,000 8,600,000 1,000,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363 513,641 553,067 90,588 3,817,780 1,847,493 1,681,625 380,745 10,221,788 1,188,580
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Andarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. AOL Time Warner, Inc. AOL Time Warner, Inc. AOL Time Warner, Inc. Apache Corp. AT&T Broadband	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Baa3 Ba	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 7.63 5.44 9.50 5.76 5.76 5.95 7.63 7.70 7.70 6.00 8.38 8.38 9.46 8.00 8.75	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 11/28/2008 11/28/2008 6/15/2017 9/15/2009 9/15/2009 9/15/2016 4/15/2031 4/15/2031 3/15/2013 3/15/2013 3/15/2013 11/15/2022 11/15/2031 11/15/2031 11/15/2031	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,61,878 9,290,000 1,000,000 5,61,878 9,290,000 1,000,000 2,500,000 380,000 12,350,000 1,575,000 1,750,000 475,000 5,80,000 95,000 3,420,000 1,325,000 3,420,000 1,325,000 3,420,000 1,325,000 3,420,000 1,325,000 3,420,000 1,325,000 3,420,000 1,325,000 1,325,000 3,420,000 1,325,000 1,325,000 3,600,000 1,000,000 1,000,000 1,670,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363 513,641 553,067 90,588 3,817,780 1,847,493 1,681,625 380,745 10,221,786 1,188,580 2,331,179
ZFS Finance USA Trust IV Total Financial Industrial Alberisons, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Almerican Airlines American Airlines American Home Products Corp. American Home Products Corp. American Home Products Corp. American Honda Finance Corp. American Honda Finance Corp. American Honda Finance Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Amadarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. AOL Time Warner, Inc. Apache Corp. At&T Broadband Corp. At&T B	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 A3 Baa3 Baa	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 6.95 5.42 5.41 5.41 7.63 5.44 9.50 5.76 5.76 5.76 5.76 5.95 7.63 7.63 7.70 7.70 6.00 8.38 9.46 9.46 8.00 8.00	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 2/15/2008 11/28/2008 11/28/2008 11/28/2008 11/28/2009 9/15/2016 4/15/2031 3/15/2013 3/15/2013 3/15/2013 11/15/2022 11/15/2022 11/15/2021	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,400,000 5,400,000 5,500,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,555,000 3,420,000 95,000 3,420,000 1,325,000 3,000 0,000 8,600,000 1,325,000 3,000 0,000 8,600,000 1,000,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363 513,641 553,067 90,588 3,817,780 1,847,493 1,681,625 380,745 10,221,788 1,188,580
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Andarko Petroleum Corp. AOL Time Warner, Inc. AOL Time Warner, Inc. AOL Time Warner, Inc. Apache Corp. AT&T Broadband Corp.	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 Baa2 Baa2 Baa2	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 5.42 5.41 5.41 7.63 5.44 5.41 5.44 9.50 5.76 5.95 7.63 7.63 7.70 6.00 6.00 8.38 8.38 9.46 8.00 8.00 8.75 8.75	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 11/28/2008 6/15/2017 9/15/2009 9/15/2009 9/15/2018 9/15/2018 9/15/2018 9/15/2018 9/15/2018 9/15/2018 3/15/2031 3/15/2037 3/15/2037 3/15/2013 3/15/2013 11/15/2031 3/12/2031 3/1/2031	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 750,000 750,000 1,445,000 1,445,000 1,60,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,400,000 5,400,000 5,400,000 1,000,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,575,000 1,555,000 1,655,000 1,325,000 3,420,000 1,655,000 1,325,000 3,420,000 1,655,000 1,325,000 3,420,000 1,655,000 1,325,000 1,000,000 1,600,000 1,600,000 1,600,000 1,600,000 1,600,000 1,600,000 1,600,000 1,600,000 1,600,000	$\begin{array}{r} \textbf{1,167,521,985} \\ \textbf{4,183,369} \\ \textbf{816,267} \\ \textbf{1,242,738} \\ \textbf{214,105} \\ \textbf{5,374,602} \\ \textbf{3,275,228} \\ \textbf{516,598} \\ \textbf{2,030,000} \\ \textbf{793,125} \\ \textbf{1,512,229} \\ \textbf{1,512,229} \\ \textbf{167,444} \\ \textbf{300,285} \\ \textbf{2,700,675} \\ \textbf{8,899,911} \\ \textbf{1,499,985} \\ \textbf{784,553} \\ \textbf{3,400,636} \\ \textbf{5,401,010} \\ \textbf{646,621} \\ \textbf{9,298,268} \\ \textbf{1,000,890} \\ \textbf{2,441,058} \\ \textbf{371,041} \\ \textbf{13,231,432} \\ \textbf{1,687,409} \\ \textbf{1,892,363} \\ \textbf{513,641} \\ \textbf{553,067} \\ \textbf{90,588} \\ \textbf{3,817,780} \\ \textbf{1,847,493} \\ \textbf{1,681,625} \\ \textbf{380,745} \\ \textbf{10,221,788} \\ \textbf{1,188,580} \\ \textbf{2,331,179} \\ \textbf{311,655} \\ \end{array}$
ZFS Finance USA Trust IV Total Financial Industrial Albertsons, Inc. Albertsons, Inc. Alcoa, Inc. Alcoa, Inc. Altria Group, Inc. Amerada Hess Corp. Amerada Hess Corp. Amerada Hess Corp. American Airlines American Airlines American Home Products Corp. American Honda Finance Corp. American Standard, Inc. Amgen, Inc. Amgen, Inc. Andarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Anadarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. Andarko Petroleum Corp. AOL Time Warner, Inc. AOL Time Warner, Inc. AOL Time Warner, Inc. Apache Corp. AT&T Broadband	B1 B1 A2 A2 Baa1 Baa3 Baa3 Baa3 Baa3 Baa2 Baa2 A3 A3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Aa3 Baa3 Ba	6.95 6.95 5.90 5.63 6.65 7.02 7.86 6.95 5.42 5.41 5.41 5.41 5.41 5.41 5.44 9.50 5.76 5.76 5.95 7.63 7.70 7.70 6.00 8.38 8.38 9.46 8.00 8.75	8/1/2009 8/1/2009 2/1/2027 2/1/2027 11/4/2008 8/15/2011 8/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2011 3/15/2010 2/9/2010 2/9/2010 2/9/2010 2/9/2010 11/28/2008 11/28/2008 6/15/2017 9/15/2009 9/15/2009 9/15/2016 4/15/2031 4/15/2031 3/15/2013 3/15/2013 3/15/2013 11/15/2022 11/15/2031 11/15/2031 11/15/2031	\$ 4,100,000 800,000 1,335,000 230,000 5,370,000 3,170,000 500,000 750,000 1,445,000 160,000 300,000 2,700,000 8,900,000 1,500,000 3,400,000 5,61,878 9,290,000 1,000,000 5,61,878 9,290,000 1,000,000 2,500,000 380,000 12,350,000 1,575,000 1,750,000 475,000 5,80,000 95,000 3,420,000 1,325,000 3,420,000 1,325,000 3,420,000 1,325,000 3,420,000 1,325,000 3,420,000 1,325,000 3,420,000 1,325,000 1,325,000 3,420,000 1,325,000 1,325,000 3,600,000 1,000,000 1,000,000 1,670,000	1,167,521,985 4,183,369 816,267 1,242,738 214,105 5,374,602 3,275,228 516,598 2,030,000 793,125 1,512,229 167,444 300,285 2,700,675 8,899,911 1,499,985 784,553 3,400,636 5,401,010 646,621 9,298,268 1,000,890 2,441,058 371,041 13,231,432 1,687,409 1,892,363 513,641 553,067 90,588 3,817,780 1,847,493 1,681,625 380,745 10,221,786 1,188,580 2,331,179

AT&T Wireless Services, Inc.	A3	7.88	3/1/2011	1,600,000	1,720,286
AT&T Wireless Services, Inc.	A3	7.88	3/1/2011	375,000	403,192
AT&T Wireless Services, Inc.	A3	7.88	3/1/2011	455,000	489,206
AT&T, Inc.	A2	5.45	5/15/2008	3,200,000	3,202,336
AT&T, Inc.	A2	5,46	2/5/2010	900,000	901,044
Atlantic Richfield Co.				•	1,125,300
	Aa1	8.50	4/1/2012	1,000,000	
BAE Systems Holdings, Inc.	Baa2	5.20	8/15/2015	1,345,000	1,284,908
BellSouth Corp.	A2	5.49	11/15/2007	7,000,000	7,003,220
BellSouth Corp.	A2	5,49	11/15/2007	3,200,000	3,201,472
BellSouth Corp.	A2	5.66	8/15/2008	2,600,000	2,601,981
BellSouth Corp.	A2	5.66	8/15/2008	600,000	600,457
BellSouth Corp.	A2	4.20	9/15/2009	860,000	837,591
BellSouth Corp.	A2	4.26	4/26/2021	1,400,000	1,387,466
BellSouth Corp.	A2	4,26	4/26/2021	300,000	297,314
BellSouth Telecommunications, Inc.	A2	7.00	12/1/2095	1,796,000	1,774,825
BellSouth Telecommunications, Inc.	A2	7.00	12/1/2095	423,000	418,013
Bio Rad Labs, Inc.	Ba3	7.50	8/15/2013		141,050
				140,000	
Bio Rad Labs, Inc.	Ba3	7.50	8/15/2013	30,000	30,225
Bio Rad Labs, Inc.	Ba3	6.13	12/15/2014	400,000	376,000
Bio Rad Labs, Inc.	Ba3	6.13	12/15/2014	95,000	89,300
Bowater Canada Finance Corp.	B 3	7.95	11/15/2011	175,000	164,719
Bowater Canada Finance Corp.	B 3	7.95	11/15/2011	45,000	42.356
BP AMI Leasing, Inc.	Aa1	5.37	6/26/2009	3,300,000	3,299,406
Briggs & Stratton Corp.					
•••	Ba1	8.88	3/15/2011	575,000	611,725
Briggs & Stratton Corp.	Ba1	8.88	3/15/2011	485,000	515,977
Bristol Myers Squibb Co.	A2	6.88	8/1/2097	285,000	293,716
Bristol Myers Squibb Co.	A2	6.88	8/1/2097	70,000	72,141
Burlington Northern Railroad Co.	Aa2	6.94	1/2/2014	488,772	502,105
Burlington Northern Santa Fe Corp.			1/15/2015	1,975,000	1,847,300
	Baa1	4.88			
Burlington Northern Santa Fe Railway Co.	Aa2	7.57	1/2/2021	447,923	487,111
Burlington Northern Santa Fe Railway Co.	Aa2	8.25	1/15/2021	431,746	491,875
Burlington Northern Santa Fe Railway Co.	Aa2	5.94	1/15/2022	3,311,319	3,333,770
Burlington Northern Santa Fe Railway Co.	Aa2	4.97	4/1/2023	855,591	797,909
Burlington Northern Santa Fe Railway Co.	Aa2	4.97	4/1/2023	205,342	191,498
•				•	
Burlington Northern Santa Fe Railway Co.	Aa2	5.72	1/15/2024	2,112,592	2,097,212
Burlington Northern Santa Fe Railway Co.	Aa2	5.34	4/1/2024	352,925	338,317
Burlington Northern Santa Fe Railway Co.	Aa2	5.63	4/1/2024	1,982,232	1,936,105
Burlington Northern Santa Fe Railway Co.	Aa2	6.00	4/1/2024	2,200,000	2,208,800
Burlington Northern Santa Fe Railway Co.	Aa2	6.00	4/1/2024	225,000	225,900
Cardinal Health, Inc.	Baa2	5.63	10/2/2009	1,430,000	1,430,855
Cardinal Health, Inc.	Bae2	5.63	10/2/2009	270,000	270,161
Chancellor Media Corp.	Baa3	8.00	11/1/2008	575,000	589,778
Chancellor Media Corp.	Baa3	8.00	11/1/2008	150,000	153,855
Charter Communications Operations, L.L.C.	B3	8.38	4/30/2014	2,140,000	2,177,450
Charter Communications Operations, L.L.C.	B3	8.38	4/30/2014	503,000	511,803
Cincinnati Belí, Inc.	Ba3		7/15/2013	555,000	568,875
•		7.25			
Cincinnati Bell, Inc.	Ba3	7.25	7/15/2013	185,000	189,625
Clear Channel Communications, Inc.	Baa3	6.63	6/15/2008	1,190 ,000	1,194,620
Clear Channel Communications, Inc.	Baa3	6.63	6/15/2008	240,000	240,932
Clear Channel Communications, Inc.	Baa3	4.25	5/15/2009	2,460,000	2,377,565
Clear Channel Communications, Inc.	ВааЗ	4.25	5/15/2009	500,000	483,245
Comcast Cable Communications, Inc.	Baa2	6.88	6/15/2009	680,000	696,236
Comcast Cable Communications, Inc.	Baa2	6.88	6/15/2009	40,000	40,955
Comcast Cable Communications, Inc.	Baa2	6.75	1/30/2011	370,000	382,971
Comcast Corp.	Baa2	5.66	7/14/2009	3,500,000	3,500,287
Comcast Corp.	Baa2	5.66	7/14/2009	800,000	800,066
Comcast Corp.	Baa2	5.30	1/15/2014	4,500,000	4,337,694
Comcast Corp.	Baa2	5.85	11/15/2015	2,000,000	1,966,812
Comcast Corp.			11/15/2015	575,000	565,458
	Baa2 Baa2	5.85			1,817,187
Comcast Corp.	Baa2	5.90	3/15/2016	1,850,000	
Comcast Corp.	Baa2	5.90	3/15/2016	5,000,000	4,911,315
Comcast Corp.	Baa2	5.90	3/15/2016	1,000,000	982,263
Comcast Corp.	Baa2	5,90	3/15/2016	375,000	368,349
Comcast Corp.	Baa2	6.50	1/15/2017	2,000,000	2,041,912
Comcast Corp.	Baa2	6.50	1/15/2017	500,000	510,478
				-	588,315
Comcast Corp.	Baa2	7.05	3/15/2033	570,000	
Comcast Corp.	Baa2	7,05	3/15/2033	140,000	144,498
Comcast Corp.	Baa2	6.50	11/15/2035	1,500,000	1,454,024
Comcast Corp.	Baa2	6.50	11/15/2035	990,000	959,656
Comcast Corp.	Baa2	6.50	11/15/2035	500,000	484,675
Comcast Corp.			11/15/2035	165,000	159,943
•	Baa2	6.50			
Comcast Corp.	Baa2	6.45	3/15/2037	565,000	544,504
Computer Associates International, Inc.	Ba1	5.63	12/1/2014	750,000	699,293
Consolidated Rail Corp.	A2	6.86	12/31/2007	1,204,250	1,215,402
Continental Airlines	Baa2	7,71	4/2/2021	2,696,904	2,878,945
Continental Airlines	Baa2	7.71	4/2/2021	473,781	505,761
Continental Airlines					2,230,763
	Baa1	5.98	4/19/2022	2,295,000	
Continental Airlines	Baa1	5.98	4/19/2022	250,000	243,003
Costco Wholesale Corp.	A2	5.50	3/15/2017	2,965,000	2,890,768
Cox Communications, Inc.	Baa3	5.91	12/14/2007	900,000	901,895
Cox Communications, Inc.	Baa3	5.91	12/14/2007	200,000	200,421
Cox Communications, Inc.	Baa3	4.63	1/15/2010	3,500,000	3,418,601
	Dado	4.00	1110/2010	0,000,000	0,410,001

Cox Communications, Inc.	Baa3	4.63	1/15/2010	800,000	781,394
Cox Communications, Inc.	Baa3	6.75	3/15/2011	1,620,000	1,676,491
Cox Communications, Inc.	Baa3	6.75	3/15/2011	100,000	103,487
Cox Communications, Inc.	Baa3	5.45	12/15/2014	6,800,000	6,578,674
Cox Communications, Inc.	Baa3	5.45	12/15/2014	725,000	701,403
Cox Communications, Inc.	Baa3	5.88	12/1/2016	2,200,000	2,150,995
Cox Communications, Inc.	Baa3	5.88	12/1/2016	550,000	537,749
Crane Co.	Baa2	5.50	9/15/2013	800,000	778,560
CRH America, Inc.	Baa1	6.00	9/30/2016	1,475,000	1,458,397
CSX Transportation, Inc.	A2	6.47	6/15/2011	1,000,000	1,022,080
CVS Caremark Corp.	Baa2	6.25	6/1/2027	2,890,000	2,800,268
CVS Caremark Corp.	Baa2	6.25	6/1/2027	470,000	455,407
CVS Corp.	Baa2	6.04	12/10/2028	3,561,697	
DaimlerChrysler North American Holding Corp.	Baa1				3,456,734
DaimlerChrysler North American Holding Corp.		5.84	9/10/2007	1,300,000	1,301,031
DaimlerChrysler North American Holding Corp.	Baa1	5.84	9/10/2007	200,000	200,159
	Baa1	4.05	6/4/2008	140,000	138,036
DaimlerChrysler North American Holding Corp.	Baa1	5.71	3/13/2009	2,600,000	2,604,835
DaimlerChrysler North American Holding Corp.	Baa1	5.71	3/13/2009	300,000	300,558
DaimterChrysler North American Holding Corp.	Baa1	5.79	3/13/2009	5,720,000	5,744,138
DaimlerChrysler North American Holding Corp.	Baa1	5.79	3/13/2009	1,140,000	1,144,8 11
DaimlerChrysler North American Holding Corp.	Baa1	5.79	3/13/2009	1,200,000	1,205,064
DaimlerChrysler North American Holding Corp.	Baa1	5.81	8/3/2009	190,000	190,990
DaimlerChrysler North American Holding Corp.	Baa1	5.81	8/3/2009	850,000	854,431
DaimlerChrysler North American Holding Corp.	Baa1	5.81	8/3/2009	1,600,000	1,608,341
DaimlerChrysler North American Holding Corp.	Baa1	5.81	8/3/2009	300,000	301,564
Deita Air Lines, Inc.	WR	7.57	5/18/2012	2,755,000	2,858,891
Deita Air Lines, Inc.	WR	7,57	5/18/2012	642,000	666,210
Deluxe Corp.	Ba2	5.00	12/15/2012	850,000	765,000
Dex Media East LLC/Finance	B1	9.88	11/15/2009	2,600,000	2,694,250
Dex Media East LLC/Finance	B1	9.88	11/15/2009	1,100,000	1,139,875
Dex Media West LLC/Finance	B2	9.88	8/15/2013	361,000	386,270
Dex Media West LLC/Finance	B2	9.88	8/15/2013	85,000	90,950
Dillard Department Stores, Inc.	B1				
Dillard Department Stores, Inc.		7.88	1/1/2023	1,600,000	1,550,309
Dillard Department Stores, Inc.	B1	7.75	5/15/2027	2,825,000	2,712,955
	B1	7.75	5/15/2027	675,000	648,228
Dillard's, Inc.	B1	7.75	7/15/2026	880,000	843,251
Dillard's, Inc.	B1	7.00	12/1/2028	1,350,000	1,213,160
Dillard's, Inc.	B1	7.00	12/1/2028	300,000	269,591
Domtar, Inc.	B2	7.13	8/15/2015	110,000	106,563
Domtar, Inc.	B2	7.13	8/15/2015	4 70 ,000	455,313
Dow Chemical Co.	NA	4.03	9/30/2009	3,375,000	3,243,800
Dow Chemical Co.	NA	4.03	9/30/2009	550,0 00	528,619
Dow Chemical Co.	A3	7.38	11/1/2029	1,850,000	2,002,344
Dow Chemical Co.	A3	7.38	11/1/2029	450,000	487,057
Eastman Kodak Co.	B2	3.63	5/15/2008	250,000	243,125
Eastman Kodak Co.	B2	3.63	5/15/2008	50,000	48,625
Eastman Kodak Co.	B2	7.25	11/15/2013	740,000	740,000
Eastman Kodak Co.	B 2	7.25	11/15/2013	150,000	150,000
EchoStar DBS Corp.	Ba3	5.75	10/1/2008	1,000,000	997,500
EchoStar DBS Corp.	Ba3	7.00	10/1/2013	135,000	132,975
EchoStar DBS Corp.	Ba3	7.00	10/1/2013	30,000	29,550
EchoStar DBS Corp.	Ba3	7.13	2/1/2016	135,000	131,963
EchoStar DBS Corp.	Ba3	7.13	2/1/2016		
Electronic Data Systems Corp.	Baj			30,000	29,325
Electronic Data Systems Corp.		7.13	10/15/2009	2,640,000	2,716,943
Embarg Corp.	Ba1	7.13	10/15/2009	580,000	596,904
	Baa3	7.08	6/1/2016	2,500,000	2,514,005
Embarg Corp.	ВааЭ	7.08	6/1/2016	500,000	502,801
Equistar Chemicals / Equistar Funding Corp.	B1	10.13	9/1/2008	1,998,000	2,077,920
Equistar Chemicals / Equistar Funding Corp.	B1	10.13	9/1/2008	286,000	297,440
Federal Express Corp.	WR	5.44	8/8/2007	300,000	30 0,0 55
Federal Express Corp.	Baa2	5.50	8/15/2009	1,415,000	1,416,231
Federal Express Corp.	Baa2	5.50	8/15/2009	140,000	140,122
Federal Express Corp.	Baa2	7,65	1/15/2014	266,407	270,581
Federal Express Corp.	Baa2	7.02	1/15/2016	437,394	452,405
Federal Express Corp.	Baa1	6.85	1/15/2019	2,423,762	2,555,542
Federal Express Corp.	A2	6,72	1/15/2022	2,875,460	3,024,697
Federal Express Corp.	A2	6.72	1/15/2022	651,771	685,598
Federated Department Stores, Inc.	Baa2	6.90	4/1/2029	900,000	858,103
Federated Department Stores, Inc.	Baa2	6,90	4/1/2029	275,000	262,198
Fisher Scientific International, Inc.	Baa3	6.13	7/1/2015	775,000	761,438
Ford Motor Credit Co.	Caal	6.38	2/1/2029	6,000,000	4,425,000
Ford Motor Credit Co.	Caa1	6.38	2/1/2029	1,500,000	1,106,250
Freeport-McMoRran Copper & Gold, Inc.	Ba3	8.56	4/1/2015	1,900,000	1,990,250
Freeport-McMoRran Copper & Gold, Inc.	8a3	8,56	4/1/2015	400,000	
Freeport-McMoRran Copper & Gold, Inc.					419,000
Freeport-McMoRran Copper & Gold, Inc.	8a3	8.38	4/1/2017	1,585,000	1,691,988
Freescale Semiconductor, Inc.	Ba3	8.38	4/1/2017	390,000	416,325
	B1	9.13	12/15/2014	1,170,000	1,099,800
Freescale Semiconductor, Inc.	B1	9.13	12/15/2014	260,000	244,400
Freescale Semiconductor, Inc.	B1	9.24	12/15/2014	155,000	149,575
Freescale Semiconductor, Inc.	B1	9.24	12/15/2014	35,000	33,775
Freescale Semiconductor, Inc.	B2	10.13	12/15/2016	450,000	423,000
Freescale Semiconductor, Inc.	D.0		40/45/0048	150,000	141,000
	B2	10.13	12/15/2016	150,000	141,000

General Electric Co.	Aaa	5.40	12/9/2008	6,500,000	6,505,096
General Electric Co.	Aaa	5.40	12/9/2008	620,000	620,486
General Electric Co.	Aaa	5.00	2/1/2013	3,000,000	2,908,614
General Electric Co.	Aaa	5.00	2/1/2013	400,000	387,815
General Mills, Inc.	Baa1	5.49	1/22/2010	1,400,000	1,399,048
General Motors Corp.	Caa1	8.25	7/15/2023	440,000	400,950
Georgia Pacific Corp.	Ba3	7.00	1/15/2015	1,100,000	1,058,750
GTE Corp.	Baa1	6.94	4/15/2028	275,000	282,838
GTE Corp.	Baa1	6,94	4/15/2028	50,000	51,425
H.J. Heinz Co.	Baa2	6.43	12/1/2020	500,000	504,990
Harrah's Operating, Inc.	Baa3	5.96	2/8/2008	2,550,000	2,554,396
Harrah's Operating, Inc.	Baa3	5.96	2/8/2008	390,000	390,672
Harrah's Operating, Inc.	Baa3	7.50	1/15/2009	1,600,000	1,624,000
Harrah's Operating, Inc.	Baa3	7.50	1/15/2009	300,000	304,500
Harrah's Operating, Inc.	B3a3	5.50	7/1/2010	1,175,000	1,138,281
Harrah's Operating, Inc.		5.50	7/1/2010	275,000	266,406
	Baa3				
Harrah's Operating, Inc.	Baa3	5.75	10/1/2017	255,000	204,000
Harrah's Operating, Inc.	Baa3	5,75	10/1/2017	60,000	48,000
HCA, Inc.	Caal	6.95	5/1/2012	325,000	312,813
HCA, Inc.	Caal	6.25	2/15/2013	12,700,000	11,461,750
HCA, Inc.	Caa1	6.25	2/15/2013	1,800,000	1,624,500
HCA, Inc.	Caal	6.75	7/15/2013	1,025,000	932,750
HCA, Inc.	Caa1	5.75	3/15/2014	1,500,000	1,269,375
HCA, Inc.	Caat	6.50	2/15/2016	1,100,000	930,875
HealthNet, Inc.	Ba2	6,38	6/1/2017	1,425,000	1,398,298
HealthNet, Inc.	Ba2	6.38	6/1/2017	350,000	343,442
Hewlett Packard Co.	WR	5.50	7/1/2007	2,250,000	2,250,000
Hewlett Packard Co.	WR	5.50	7/1/2007	500,000	500,000
Home Depot, Inc.	Baa1	5.49	12/16/2009	400,000	399,378
Home Depot, Inc.	Baat	5.88	12/16/2035	5,000,000	4,455,005
Home Depot, Inc.	Baa1	5.88	12/16/2036	1,770,000	1,577,072
Home Depot, Inc.	Baa1	5.88	12/16/2036	1,000,000	891,001
Home Depot, Inc.	Baa1	5.88	12/16/2036	220,000	196,020
Hospira, Inc.		5.84			
	Baa3		3/30/2010	1,100,000	1,102,761
Hospira, Inc.	Baa3	5.84	3/30/2010	2,100,000	2,105,271
Hospira, Inc.	Baa3	5.84	3/30/2010	400,000	401,004
Hospira, Inc.	Baa3	5.84	3/30/2010	200,000	200,502
Hospira, Inc.	Baa3	6.05	3/30/2017	2,500,000	2,461,825
Hospira, Inc.	Baa3	6.05	3/30/2017	250,000	246,183
IDEARC, Inc.	82	8.00	11/15/2016	565,000	570,650
IDEARC, Inc.	82	8.00	11/15/2016	135,000	136,350
International Business Machines Corp.	A1	4.95	3/22/2011	2,500,000	2,458,425
International Business Machines Corp.	A1	4.95	3/22/2011	250,000	245,843
J.C. Penney & Co.	Baa3	7.38	8/15/2008	500,000	507,095
J.C. Penney & Co.	Baa3	7.38	8/15/2008	100,000	101,419
KB Home	Bat	7.25	6/15/2018	2,500,000	2,300,000
KB Home	Ba1	7.25	6/15/2018	750,000	690,000
KCS Energy, Inc.	WR	7.13	4/1/2012	135,000	133,313
KCS Energy, Inc.	WR	7.13	4/1/2012	30,000	29,625
Kerr McGee Corp.	Baa3	6.95	7/1/2024	1,350,000	1,400,624
Kerr McGee Corp.	Baa3	6.95	7/1/2024	350,000	363,125
L-3 Communications Corp.	Baas			750,000	767,813
L-3 Communications Corp.		7.63	6/15/2012		94,500
•	Ba3	6.38	10/15/2015	100,000	
L-3 Communications Corp.	Ba3	6.38	10/15/2015	40,000	37,800
Liberty Media Corp.	Ba2	7.88	7/15/2009	2,960,000	3,070,402
Liberty Media Corp.	Ba2	7.88	7/15/2009	640,000	663,871
Liberty Media Corp.	Ba2	8.25	2/1/2030	4,225,000	4,097,473
Liberty Media Corp.	Ba2	8.25	2/1/2030	675,000	654,626
Limited Brands, Inc.	Baa3	5.25	11/1/2014	750,000	697,620
Lyondell Chemical Co.	B1	8.00	9/15/2014	310,000	318,525
Lyondell Chemical Co.	B1	8.00	9/15/2014	75,000	77,063
Lyondell Chemical Co.	B1	6.88	6/15/2017	710,000	685,150
Lyondell Chemical Co.	B1	6.88	6/15/2017	175,000	168,875
Macy's Retail Holdings, Inc.	Baa2	7.00	2/15/2028	1,575,000	1,524,869
Mandalay Resort Group	WR	10.25	8/1/2007	6,150,000	6,173,063
Mandalay Resort Group	WR	10.25	8/1/2007	2,000,000	2,007,500
Mandalay Resort Group	WR	10.25	8/1/2007	500,000	501,875
Mandalay Resort Group	Ba2	9.50	8/1/2008	300,000	309,000
Mandalay Resort Group	Ba2	9.50	8/1/2008	100,000	103,000
Mandalay Resort Group	Baz	6.50	7/31/2009	1,500,000	1,500,000
Masco Corp.	Baa1	6.13	10/3/2016	5,000,000	4,918,220
Masco Corp.		6.13		500,000	4,918,220
Masco Corp. Mattel, Inc.	Baa1 Baa2		10/3/2016		
	Baa2 Baa2	6.13	6/15/2011	750,000	754,223
May Department Stores Co. May Department Stores Co.	6332	6.90	1/15/2032 1/15/2032	4,200,000	3,995,624
			3735620162	575,000	547,020
	Baa2	6.90			
May Department Stores Co.	Baa2 Baa2	6.70	7/15/2034	650,000	604,248
May Department Stores Co. May Department Stores Co.	Baa2 Baa2 Baa2	6.70 6 .70	7/15/2034 7/15/2034	650,000 200,000	604,248 185,923
May Department Stores Co. May Department Stores Co. Mirage Resorts, Inc.	Baa2 Baa2 Baa2 Ba2	6.70 6.70 6.75	7/15/2034 7/15/2034 2/1/2008	650,000 200,000 500,000	604,248 185,923 500,625
May Department Stores Co. May Department Stores Co. Mirage Resorts, Inc. Mirage Resorts, Inc.	Baa2 Baa2 Baa2 Ba2 Ba2 Ba2	6,70 6,70 6,75 6,75	7/15/2034 7/15/2034 2/1/2008 2/1/2008	650,000 200,000 500,000 100,000	604,248 185,923 500,625 100,125
May Department Stores Co. May Department Stores Co. Mirage Resorts, Inc. Mirage Resorts, Inc. Mohawk Industries, Inc.	Baa2 Baa2 Baa2 Ba2 Ba2 Ba2 Baa3	6.70 6.70 6.75 6.75 6.13	7/15/2034 7/15/2034 2/1/2008 2/1/2008 1/15/2016	650,000 200,000 500,000 100,000 1,000,000	604,248 185,923 500,625 100,125 989,860
May Department Stores Co. May Department Stores Co. Mirage Resorts, Inc. Mirage Resorts, Inc. Mohawk Industries, Inc. Mohawk Industries, Inc.	Baa2 Baa2 Baa2 Ba2 Ba2 Baa3 Baa3 Baa3	6,70 6,70 6,75 6,75 6,13 6,13	7/15/2034 7/15/2034 2/1/2008 2/1/2008 1/15/2016 1/15/2016	650,000 200,000 500,000 100,000 1,000,000 250,000	604,248 185,923 500,625 100,125 989,860 247,465
May Department Stores Co. May Department Stores Co. Mirage Resorts, Inc. Mirage Resorts, Inc. Mohawk Industries, Inc.	Baa2 Baa2 Baa2 Ba2 Ba2 Ba2 Baa3	6.70 6.70 6.75 6.75 6.13	7/15/2034 7/15/2034 2/1/2008 2/1/2008 1/15/2016	650,000 200,000 500,000 100,000 1,000,000	604,248 185,923 500,625 100,125 989,860

Mohegan Tribal Gaming Authority	Baa3	6.13	2/15/2013	55,000	53,350
Motorola, inc.	Baa1	5.22	10/1/2097	980,000	690,381
Motorola, Inc.	Baa1	5.22	10/1/2097	135,000	95,103
MP Environmental Funding, L.L.C.	Aaa	5.23	7/15/2019	3,550,000	3,423,869
MP Environmental Funding, L.L.C.	Aaa	5.23	7/15/2019	850,000	819,800
MP Materials, Inc.	B3	10.13	12/1/2014	620,000	621,550
MP Materials, Inc.	B3	10.13	12/1/2014	145,000	145,363
New England Telephone & Telegraph Co.	Baal	7.88	11/15/2029	220,000	240,694
News America Holdings, Inc.	Baa2	7.70	10/30/2025	250,000	276,596
News America Holdings, Inc.	Baa2	8,15	10/17/2036	385,000	442.581
News America Holdings, Inc.	Baa2	8.15	10/17/2036	95,000	109,208
News America, Inc.	Baa2	7.13	4/8/2028	100,000	103,096
News America, Inc.	Baa2	7.63	11/30/2028	990,000	1,071,703
News America, Inc.	Baa2	6.15	3/1/2037	3,320,000	3,060,472
News America, Inc Nation: Southern Bailway Co., Missinia Equipment Trust	Baa2	6.15	3/1/2037	420,000	387,168
Norfolk Southern Railway Co Virginia Equipment Trust	Aa3	5.95	4/1/2008	650,000	650,774
Overseas Shipholding Group, Inc. Overseas Shipholding Group, Inc.	Ba1	7.50	2/15/2024	460,000	455,400 103,950
Overseas amphotoning aroup, inc.	Ba1 Baa3	7.50 6.50	2/15/2024	105,000 800,000	788,128
Owens Conting		6.50	12/1/2016 12/1/2016	125,000	123,145
Owens Conting	Baa3 Baa3	7.00	12/1/2036	2,000,000	1,937,720
Owens Corning	Baa3	7.00	12/1/2036	250,000	242,215
Pactiv Corp.	Baa3	5.88	7/15/2012	665,000	666,721
Pactiv Corp.	Baa2	5.88	7/15/2012	125,000	125,324
PanAmSat Corp.	B2	9.00	6/15/2016	290,000	303,775
PanAmSat Corp.	B2	9.00	6/15/2016	70,000	73,325
PanCanadian Petroteum	Baa2	6.30	11/1/2011	390,000	399,188
Parker Hannifin Corp.	A2	6.34	7/15/2008	1,379,262	1,391,234
Peabody Energy Corp.	Ba1	7.88	11/1/2026	1,200,000	1,242,000
Peabody Energy Corp.	Bal	7,88	11/1/2026	300,000	310,500
Petroleum Export Ltd.	Baa1	5.27	6/15/2011	561,478	545,206
Petroleum Export Ltd.	Baa1	5.27	6/15/2011	414,681	402,663
Petroleum Export Ltd.	Baa1	5.27	6/15/2011	132,698	128,852
Petroteum Export Ltd.	Baa1	5.27	6/15/2011	82,936	80,533
Philip Morris Cos., Inc.	Baai	7.65	7/1/2008	380,000	387,234
Philip Morris Cos., Inc.	Baai	7.75	1/15/2027	325,000	380,090
Philip Morris Cos., Inc.	Baa1	7.75	1/15/2027	75,000	87,713
Qwest Communications International, Inc.	Ba3	8,86	2/15/2009	1,600,000	1,616,000
Qwest Communications International, Inc.	Ba3	8.86	2/15/2009	327,000	330,270
Qwest Corp.	Bat	7.88	9/1/2011	1,781,000	1,856,693
Qwest Corp.	Ba1	7.88	9/1/2011	635,000	661,988
Qwest Corp.	Ba1	7,88	9/1/2011	419,000	436,808
Qwest Corp.	Bai	7.88	9/1/2011	145,000	151,163
Qwest Corp.	Bat	8.61	6/15/2013	450,000	488,250
Qwest Corp.	Ba1	8.61	6/15/2013	110,000	119,350
Qwest Corp.	Ba1	7.63	6/15/2015	2,600,000	2,684,500
Qwest Corp.	Ba1	7.63	6/15/2015	600,000	619,500
R.R. Donnelley & Sons, Co.	Baa2	6.13	1/15/2017	745,000	725,362
R.R. Donnelley & Sons, Co.	Baa2	6.13	1/15/2017	65,000	63,287
Raytheon Co.	Baa1	6.40	12/15/2018	1,600,000	1,667,376
Raytheon Co.	Baa1	6.40	12/15/2018	245,000	255,317
Reynolds American, Inc.	Bai	6.06	6/15/2011	400,000	400,000
Reynolds American, Inc.	Ba1	6.06	6/15/2011	300,000	300,000
Reynolds American, Inc.	Ba1	7.75	6/1/2018	7,500,000	8,003,010
Reynolds American, Inc.	Ba1	7,75	6/1/2018	1,000,000	1,067,068
Safeway, Inc.	Baa2	5.71	3/27/2009	1,090,000	1,090,545
Sara Lee Corp.	Baa1	6.13	11/1/2032	1,000,000	894,605
Sara Lee Corp.	Baa1	6.13	11/1/2032	250,000	223,651
SBC Communications, Inc.	A2	5.79	11/14/2008	1,400,000	1,404,179
SBC Communications, Inc.		5.79	11/14/2008	400,000	401,194
SBC Communications, Inc.	A2	4.13	9/15/2009	2,900,000	2,819,998
	A2				
SBC Communications, Inc.	A2	4.13	9/15/2009	200,000	194,483
SBC Communications, Inc.	A2	5.88	2/1/2012	800,000	806,804
Seagate Technology Holdings	Bat	6.80	10/1/2016	180,000	172,800
Southern Pacific Transportation	Aa3	7,28	4/30/2015	625,660	661,885
Sprint Capital Corp.	Baa3	6.13	11/15/2008	4,600,000	4,626,059
Sprint Capital Corp.	Baa3	6.13	11/15/2008	600,000	603,399
Sprint Capital Corp.	Baa3	7.63	1/30/2011	3,500,000	3,682,385
Sprint Capital Corp.	Baa3	7.63	1/30/2011	800,000	841,688
Sprint Capital Corp.	Baa3	6.88	11/15/2028	1,012,000	963,285
Sprint Capital Corp.	Bae3	6.88	11/15/2028	238,000	226,543
Sprint Capital Corp.	Baa3	8.75	3/15/2032	360,000	404,327
Sprint Nextel Corporation	Baa3	6.00	12/1/2016	2,310,000	2,191,393
Sprint Nextel Corporation	Baa3	6.00	12/1/2016	811,000	769,359
Sprint Nextel Corporation	8223	6.00	12/1/2016	191,000	181,193
Sprint Nextel Corporation	Baa3	6.00	12/1/2016	385,000	365,232
TCI Communications, Inc.	Baa2	8.75	8/1/2015	1,405,000	1,624,742
TCI Communications, Inc.	Baa2	7.13	2/15/2028	955,000	982,605
Time Warner Cable, Inc.	Baa2	5,85	5/1/2017	5,160,000	5,018,864
Time Warner Cable, Inc.	Baa2	5.85	5/1/2017	625,000	607,905
Time Warner Cable, Inc.	Baa2	6.55	5/1/2037	2,500,000	2,416,268
Time Warner Cable, Inc.	Baa2	6.55	5/1/2037	1,850,000	1,788,038

Time Merner Ceble Lee	00			435 000	440 705
Time Warner Cable, Inc.	Baa2	6.55	5/1/2037	425,000	410,765
Time Warner Cable, Inc. Time Warner Companies, Inc.	Baa2 Baa2	6.55 9.15	5/1/2037 2/1/2023	250,000 1,116,000	241,627 1,349,286
Time Warner Companies, Inc.	Baa2	7.57	2/1/2024	470,000	502,072
Time Warner Companies, Inc.	Baa2	7,57	2/1/2024	475,000	507,414
Time Warner Entenainment Co.	Baa2	8.38	7/15/2033	475,000	551,257
Time Warner Entertainment Co.	Baa2	8.38	7/15/2033	125,000	145,068
Time Wamer, Inc.	Baa2	5,73	11/13/2009	8,500,000	8,508,169
Time Warner, Inc.	Baa2	5.88	11/15/2016	875,000	851,026
Time Warner, Inc.	Baa2	5.88	11/15/2016	5,300,000	5,154,785
Time Warner, Inc.	Baa2	5.88	11/15/2016	1,200,000	1,167,121
Time Warner, Inc.	Baa2	5.88	11/15/2016	170,000	165,342
Time Warner, Inc.	Baa2	6.50	11/15/2036	2,000,000	1,898.938
Time Warner, Inc.	Baa2	6,50	11/15/2036	500,000	474,735
Time Warner, Inc.	Baa2	6.50	11/15/2036	475,000	450,998
Toll Road Investments Partnership	Aaa	0.00	2/15/2045	6,414,588	695,855
Toll Road Investments Partnership	Aaa	0.00	2/15/2045	1,510,336	163,841
Transocean, Inc. / Transocean Sedco Forex	Baa1	5,56	9/5/2008	2,700,000	2,701,763
Transocean, Inc. / Transocean Sedco Forex	Baa1	5.56	9/5/2008	600,000	600,392
Travelport, L.L.C. / Travelport Holdings, Inc.	B3	9.88	9/1/2014	115,000	121,900
Travelport, L.L.C. / Travelport Holdings, Inc.	B 3	9.88	9/1/2014	25,000	26,500
Triad Hospitals, Inc.	WR WR	7,00 7.00	11/15/2013	810,000 190,000	851,471 199,728
Triad Hospitals, Inc. Tyco International Group SA		6.13	11/15/2013 11/1/2008	410,000	413,660
Union Carbide Corp.	Baa1 Ba2	7.75	10/1/2096	1,516,000	1,538,934
Union Carbide Corp.	Baz Baz	7,75	10/1/2096	357,000	362,401
Union Pacific Corp.	Baa2	4.88	1/15/2015	2,000,000	1,866,080
Union Pacific Railroad Co.	Aa3	6.63	1/27/2022	2,370,486	2,448,672
Union Pacific Railroad Co.	Aa3	6.06	1/17/2023	3,836,196	3,852,461
Union Pacific Railroad Co.	Aa3	6.06	1/17/2023	959,049	963,115
Union Pacific Railroad Co.	Aa3	4.70	1/2/2024	824,606	757,227
Union Pacific Railroad Co.	Aa3	5.08	1/2/2029	1,749,753	1,647,900
Union Pacific Railroad Co.	Aa3	5.87	7/2/2030	2,350,000	2,354,888
Union Pacific Railroad Co.	Aa3	5.87	7/2/2030	1,000,000	1,002,080
Union Tank Car Co.	A1	6.79	5/1/2010	1,000,000	1,030,900
Union Tank Car Co.	A1	6,57	1/2/2014	1,596,613	1,653,692
United Airlines	Ba3	6.93	3/1/2013	961,000	1,114,760
United Airlines	Ba3	6.93	3/1/2013	226,000	262,160
United Rentals North America, Inc.	B1	6.50	2/15/2012	150,000	147,375
United Rentals North America, Inc.	B1	6.50	2/15/2012	35,000	34,388 763,028
USA Interactive USW Communications, Inc.	Baa3 Ba1	7.00 5.63	1/15/2013 11/15/2008	750,000 1,100,000	1,095,875
Verizon Communications, Inc.	A3	5.35	2/15/2011	920,000	914,590
Verizon Communications, Inc.	A3	5.35	2/15/2011	125,000	124,265
Verizon Maryland, Inc.	A3	5.13	6/15/2033	215,000	173,975
Verizon Maryland, Inc.	A3	5.13	6/15/2033	30,000	24,276
Verizon New Jersey, Inc.	A3	5.88	1/17/2012	110,000	110,409
Verizon Virginia, Inc.	Baa1	4.63	3/15/2013	1,235,000	1,157,968
Verizon Virginia, Inc.	Baa1	4.63	3/15/2013	295,000	276,600
Viacom, Inc.	Baa3	5.71	6/16/2009	1,865,000	1,870,638
Viacom, Inc.	Baa3	5.71	6/16/2009	150,000	150,453
Viacom, Inc.	Baa3	6.88	4/30/2036	2,500,000	2,415,310
Viacom, Inc.	Baa3	6.88	4/30/2036	500,000	483,062
Vodafone Group P.L.C.	Baa1	5.45	12/28/2007	5,270,000	5,272,224
Vodafone Group P.L.C.	Baa1	5.45	12/28/2007	1,250,000	1,250,528
Wal-Mart Stores, Inc.	Aa2	5.25	9/1/2035	1,000,000	874,149
Wai-Mart Stores, Inc.	Aa2	5.25	9/1/2035	500,000	437,075
Waste Management, Inc. Windstream Corp.	Baa3 Ba3	6.50 8.13	11/15/2008 8/1/2013	700,000 705,000	707,904 736,725
Windstream Corp.	Ba3 Ba3	8.13	8/1/2013	165,000	172,425
Windstream Corp.	Ba3	8.63	8/1/2016	750,000	793,125
Windstream Corp.	Ba3	8.63	8/1/2016	490,000	518,175
Windstream Corp.	Ba3	8.63	8/1/2016	250,000	264,375
Windstream Corp.	Ba3	8.63	8/1/2016	115,000	121,613
Wyeth	A3	5.50	2/1/2014	8,250,000	8,131,076
Wyeth	A3	5.50	2/1/2014	1,100,000	1,084,144
Wyeth	A3	5.45	4/1/2017	850,000	821,268
Wyeth	A3	5,45	4/1/2017	200,000	193,240
Wyeth	A3	5.95	4/1/2037	2,500,000	2,389,208
Wyeth	A3	5.95	4/1/2037	500,000	477,842
Xerox Corp.	Baa3	7.13	6/15/2010	725,000	751,913
Xerox Corp.	Baa3	7.13	6/15/2010	5,700,000	5,911,595
Xerox Corp.	Baa3	6.88	8/15/2011	750,000	778,168
Xerox Corp.	Baa3	6,88	8/15/2011	200,000	207,511
Xerox Corp.	Baa3	5.50	5/15/2012	2,105,000	2,068,836
Xerox Corp.	Baa3	5.50	5/15/2012	270,000	265,361
Xerox Corp.	Baa3	6.40	3/15/2016	1,300,000	1,308,016
Xerox Corp.	Baa3	6.40	3/15/2016	275,000	276,696
Xerox Corp.	Baa3	6.75	2/1/2017	3,750,000	3,846,668
Xerox Corp.	Baa3	6.75	2/1/2017	900,000	923,200
Total Industrial				\$	576,206,932

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Utilities A.E.S. Ironwood, L.L.C.	B1	8.86	11/30/2025	246,621	273,750
A.E.S. Red Oak, L.L.C.	81	9.20	11/30/2029	160,000	181,800
Boardwalk Pipelines, L.P.	Baa2	5.88	11/15/2016	1,425,000	1,389,395
Boardwalk Pipelines, L.P.	Baa2	5.88	11/15/2016	350,000	341,255
Centerpoint Energy Transition Bond II	Aaa	4,97	8/1/2014	2,000,000	1,969,760
Centerpoint Energy Transition Bond II	Aaa	4.97	8/1/2014	800,000	787,904
Centerpoint Energy, Inc. Centerpoint Energy, Inc.	Ba1 Ba1	7.25 7.25	9/1/2010 9/1/2010	1,890,000 130,000	1,973,708 135,758
Chesapeake Energy Corp.	Ba2	6.38	6/15/2015	160,000	152,600
Chesapeake Energy Corp.	Ba2	6.38	6/15/2015	45,000	42,919
Chesapeake Energy Corp.	Ba2	6.25	1/15/2018	70,000	65,363
Chesapeake Energy Corp.	Ba2	6.25	1/15/2018	15,000	14,006
Chesapeake Energy Corp.	Ba2	6.88	11/15/2020	40,000	38,300
Chesapeake Energy Corp.	B a2	6.88	11/15/2020	180,000	172,350
CMS Energy Corp.	Ba1	9.88	10/15/2007	4,200,000	4,239.039
CMS Energy Corp.	WR	7.50	1/15/2009	3,800,000	3,906,248
CMS Energy Corp. CMS Energy Corp.	WR Ba1	7.50 6,55	1/15/2009 7/17/2017	553,000 1,470,000	568,462 1,450,346
CMS Energy Corp.	Bat	6.55	7/17/2017	365,000	360,120
Colorado Interstate Gas Co.	Baa3	6.80	11/15/2015	180,000	185,116
Colorado Interstate Gas Co.	Baa3	6.80	11/15/2015	40,000	41,137
Commonwealth Edison Co.	Baa2	5.40	12/15/2011	1,525,000	1,493,768
Commonwealth Edison Co.	Baa2	5.40	12/15/2011	350,000	342,832
Commonwealth Edison Co.	Baa2	5.95	8/15/2016	1,750,000	1,713,215
Commonwealth Edison Co.	Baa2	5.95	8/15/2016	250,000	244,745
Commonwealth Edison Co.	Ba1	6.95	7/15/2018	2,581,000	2,554,560
Commonwealth Edison Co. Consolidated Natural Gas Co.	Ba1	6.95	7/15/2018 3/1/2014	607,000 475,000	600,782 452,590
Consolidated Natural Gas Co.	Baa2 Baa2	5.00 5.00	3/1/2014	25,000	23,821
Consolidated Natural Gas Co.	Baa2	6.80	12/15/2027	1,000,000	1,083,198
Dominion Resources, Inc.	Baa2	5.66	9/28/2007	8,400,000	8,401,932
Dominion Resources, Inc.	8aa2	5.66	9/28/2007	1,800,000	1,800,414
DTE Energy Co.	Baa2	7.05	6/1/2011	1,465,000	1,530,670
DTE Energy Co.	Baa2	7.05	6/1/2011	165,000	172,396
Dynegy/Roseton-Danskammer	Ba3	7.27	11/8/2010	800,000	809,000
El Paso Corp.	WR B-0	7.63	8/16/2007	1,600,000	1,603,744
El Paso Corp. El Paso Corp.	Ba3 Ba3	6.50 7.63	6/1/2008 9/1/2008	4,200,000 2,700,000	4,218,816 2,744,982
El Paso Corp.	Ba3	7.00	5/15/2011	780,000	795,276
El Paso Corp.	Ba3	7.00	5/15/2011	160,000	163,134
El Paso Natural Gas Co.	8983	8.38	6/15/2032	1,625,000	1,905,472
El Paso Natural Gas Co.	Baa3	8.38	6/15/2032	20,000	23,452
El Paso Natural Gas Co.	Baa3	8.38	6/15/2032	375,000	439,724
El Paso Natural Gas Co.	Baa3	8.38	6/15/2032	5,000	5,863
Elwood Energy, L.L.C.	Ba1	8.16	7/5/2026	228,129	239,595
Energy Transfer Partners, L.P.	Baa3	5.65	8/1/2012	675,000	667,136 148,253
Energy Transfer Partners, L.P. Energy Transfer Partners, L.P.	Baa3 Baa3	5.65 5.95	8/1/2012 2/1/2015	150,000 1,175,000	1,156,306
Energy Transfer Partners, L.P.	Baa3	5.95	2/1/2015	300,000	295,227
Entergy Gulf States, Inc.	WR	6.11	12/8/2008	2,100,000	2,105,626
Entergy Gulf States, Inc.	WR	6.11	12/8/2008	400,000	401,072
Entergy Gulf States, Inc.	Baa3	5.70	6/1/2015	5,500,000	5,270,711
Entergy Louisiana, L.L.C.	8aa1	5.83	11/1/2010	3,380,000	3,368,474
Entergy Louisiana, L.L.C.	Baa1	5.09	11/1/2014	790,000	741,975
Enterprise Products Operating, L.P.	Baa3	4.00	10/15/2007	925,000	921,168
Enterprise Products Operating, L.P. Enterprise Products Operating, L.P.	Baa3	4.00	10/15/2007	200,000 1,575,000	199,171 1,546,612
Enterprise Products Operating, L.P. Enterprise Products Operating, L.P.	Baa3 Baa3	4.95 4.95	6/1/2010 6/1/2010	1,725,000	1,693,909
Enterprise Products Operating, L.P.	Baa3	4.95	6/1/2010	400,000	392,790
Enterprise Products Operating, L.P.	Baa3	4.95	6/1/2010	375,000	368,241
Enterprise Products Operating, L.P.	Ba1	8,38	8/1/2066	850,000	907,165
Enterprise Products Operating, L.P.	Ba1	8.38	8/1/2066	200,060	213,451
Enterprise Products Operating, L.P.	Ba1	7.03	1/15/2068	725,000	698,896
Enterprise Products Operating, L.P.	Bai	7.03	1/15/2068	150,000	144,599
Exelon Corp.	Baa2	4.90	6/15/2015	1,640,000	1,509,225
Exelon Corp. FirstEnergy Corp.	Baa2	4.90	6/15/2015	155,000 1,9 30,00 0	142,640 1,979,047
FirstEnergy Corp.	Baa3 Baa3	6.45 6.45	11/15/2011 11/15/2011	190,000	194,828
FirstEnergy Corp.	Baa3	7.38	11/15/2031	975,000	1,055,486
FirstEnergy Corp.	Baa3	7.38	11/15/2031	250,000	270,638
Florida Power & Light Co.	Aa3	5.63	4/1/2034	625,000	585,793
Florida Power & Light Co.	Aa3	5.63	4/1/2034	150,000	140,590
Florida Power Corp.	A3	5.98	11/14/2008	1,200,000	1,201,735
Florida Power Corp.	A3	5.98	11/14/2008	200,000	200,289
Florida Power Corp.	A2	6.65	7/15/2011	2,150,000	2,228,002
Florida Power Corp. Homer City Evening, L.L.C.	A2 Bo2	5.90	3/1/2033 10/1/2019	650,000 157,500	624,813 168,100
Homer City Funding, L.L.C. Homer City Funding, L.L.C.	Ba2 Ba2	8.14 8.73	10/1/2019	116,850	128,535
Kinder Morgan Energy Partners, L.P.	Baa2	6,95	1/15/2038	1,705,000	1,722,111
Kinder Morgan Energy Partners, L.P.	Baa2	6.95	1/15/2038	320,000	323,212
MidAmerican Energy Co.	A2	5.80	10/15/2036	1,050,000	991,725

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MidAmerican Energy Co.	A2	5.80	10/15/2036	170,000	160,565
MidAmerican Energy Holdings Co. MidAmerican Energy Holdings Co.	Baa1 Baat	6.13	4/1/2036	2,565,000	2,478,054 1,738,985
MidAmerican Energy Holdings Co. MidAmerican Energy Holdings Co.	Baa1	6.13	4/1/2036	1,800,000	
MidAmerican Energy Holdings Co.	Baa1	6.13	4/1/2036	425,000	410,594
MidAmerican Energy Holdings Co.	Baa1	6.13	4/1/2036	310,000	299,492
MidAmerican Energy Holdings Co.	Baat	5.95	5/15/2037	350,000	329,861
MidAmerican Energy Holdings Co.	Baa1	5.95	5/15/2037	1,100,000	1,036,706
MidAmerican Energy Holdings Co.	Baat	5.95	5/15/2037	75,000	70,685
MidAmerican Energy Holdings Co.	Baa1	5.95	5/15/2037	350,000	329,861
Midwest Generation, L.L.C.	Ba2	8.56	1/2/2016	350,616	373,844
Midwest Generation, L.L.C.	Ba2	8.56	1/2/2016	83,480	89,011
National Rural Utilities Cooperative Finance Corp.	A2	5.75	8/28/2009	2,180,000	2,197,776
National Rural Utilities Cooperative Finance Corp.	A2	5.75	8/28/2009	245,000	246,998
Nevada Power Co.	8aa3	5.88	1/15/2015	850,000	830,324
Nevada Power Co,	Baa3	5.88	1/15/2015	200,000	195,370
Nevada Power Co.	Baa3	5.95	3/15/2016	1,409,000	1,377,593
Nevada Power Co.	Baa3	5.95	3/15/2016	331,000	323,622
Nevada Power Co.	Ba1	6.75	7/1/2037	645,000	654,762
Nevada Power Co.	Ba1	6.75	7/1/2037	152,000	154,301
Niagara Mohawk Power Corp.	Baa1	7,75	10/1/2008	130,000	133,299
NiSource Finance Corp.	Baa3	6.06	11/23/2009	200,000	200,311
NiSource Finance Corp.	Baa3	6.06	11/23/2009	40,000	40,062
Northern States Power Co. / Minnesota	A2	8.00	8/28/2012	1,385,000	1,527,295
Northern States Power Co. / Minnesota	A2	8.00	8/28/2012	160,000	176,438
Northwest Pipeline Corp.	Bat	7.00	6/15/2016	484,000	504,570
Northwest Pipeline Corp.	Bal	7.00	6/15/2016	113,000	117,803
Northwestern Corp.	Baa3	5.88	11/1/2014	1,883,000	1,827,320
Northwestern Corp.	Baa3	5.88	11/1/2014	443,000	429,900
NRG Energy, Inc.	B1	7,38	2/1/2016	360,000	360,900
NRG Energy, Inc.	B1	7.38	2/1/2016	85,000	85,213
Ohjo Edison Co Linked note	Baa2	5.65	6/15/2009	980,000	980,290
Ohio Edison Co Linked note					220,065
ONEOK Partners, L.P.	Baa2	5.65	6/15/2009 10/1/2036	220,000	545,512
	Baa2	6,65		550,000	
ONEOK Partners, L.P.	Baa2	6.65	10/1/2036	850,000	843,064
ONEOK Partners, L.P.	Baa2	6.65	10/1/2036	200,000	198,368
ONEOK Partners, L.P.	Baa2	6.65	10/1/2036	85,000	84,306
ONEOK, Inc.	Baa2	6.00	6/15/2035	1,000,000	897,830
ONEOK, Inc.	Baa2	6.00	6/15/2035	500,000	448,915
Orion Power Holdings, Inc.	62	12,00	5/1/2010	365,000	412,450
Orion Power Holdings, Inc.	82	12.00	5/1/2010	80,000	90,400
Power Receivables Financing LLC	Baa2	6.29	1/1/2012	232,858	235,294
Power Receivables Financing LLC	Baa2	6.29	1/1/2012	69,097	69,820
Progress Energy, Inc.	Baa2	5.81	1/15/2010	1,100,000	1,102,926
Progress Energy, Inc.	Baa2	5.61	1/15/2010	200,000	200,532
Progress Energy, Inc.	Baa2	7.00	10/30/2031	810,000	865,982
Progress Energy, Inc.	Baa2	7.00	10/30/2031	180,000	192,440
PSEG Energy Holdings, Inc.	Ba3	8.63	2/15/2008	5,100,000	5,167,279
PSEG Energy Holdings, Inc.	Ba3	8.63	2/15/2008	400,000	405,277
Reliant Energy, Inc.	B3	7.63	6/15/2014	258,000	251,550
Reliant Energy, Inc.	B3	7.63	6/15/2014	61,000	59,475
Reliant Energy, Inc.	B2	6.75	12/15/2014	390,000	397,800
Reliant Energy, Inc.	B2	6.75	12/15/2014	85,000	86,700
Reliant Energy, Inc.	B3	7.88	6/15/2017	129,000	125,453
Reliant Energy, Inc.	В3	7.88	6/15/2017	30,000	29,175
Sabine Pass LNG, L.P.	Ba3	7.50	11/30/2016	1,310,000	1,303,450
Sabine Pass LNG, L.P.	Ba3	7.50	11/30/2016	295,000	293,525
Sierra Pacific Power Co.	Ba1	8.00	6/1/2008	2,185,000	2,224,195
Sierra Pacific Power Co.	Ba1	8.00	6/1/2008	1,100,000	1,119,732
Sierra Pacific Power Co.	Ba1	6.25	4/15/2012	1,572,000	1,584,697
Sierra Pacific Power Co.	Ba1	6.25	4/15/2012	370,000	372,988
Sonat, Inc.	Ba3	7.63	7/15/2011	1,970,000	2,046,393
Sonat, Inc.	Ba3	7.63	7/15/2011	340,000	353,185
Southern California Edison Co.	A2	5.46	2/2/2009	5,560,000	5,562,391
Southern Natural Gas Co.	Baa3	5.90	4/1/2017	700,000	677,053
Southern Natural Gas Co.	Baa3	5.90	4/1/2017	200,000	193,444
Southern Star Central Corp.	Ba2	6.75	3/1/2016	1,966,000	1,936,510
Southern Star Central Corp.	Ba2	6.75	3/1/2016	462,000	455,070
•					3,153,157
Southern Union Co. Southern Union Co.	Ba1 Pa1	7.20	11/1/2066	3,149,000	741,978
	Ba1	7.20	11/1/2066	741,000	
Targa Resources, Inc. / Targa Resources Finance Corp.	B3	8.50	11/1/2013	15,000	15,225
Targa Resources, Inc. / Targa Resources Finance Corp.	B3	8.50	11/1/2013	10,000	10,150
Tennessee Gas Pipeline Co.	Baa3	7.00	10/15/2028	335,000	344,990
Tennessee Gas Pipeline Co.	Baa3	7,00	10/15/2028	1,400,000	1,441,751
Tennessee Gas Pipeline Co.	Baa3	7.00	10/15/2028	85,000	87,535
Teppco Partners L.P.	Ba1	7.00	6/1/2067	150,000	144,285
Teppco Partners L.P.	Ba1	7.00	6/1/2067	25,000	24,048
Transcontinental Gas Pipeline Corp.	Ba1	8.88	7/15/2012	690,000	772,800
Transcontinental Gas Pipeline Corp.	Ba1	8.88	7/15/2012	160,000	179,200
Transcontinental Gas Pipeline Corp.	Ba1	6.40	4/15/2016	624,000	625,560
Transcontinental Gas Pipeline Corp.	Ba1	6.40	4/15/2016	147,000	147,368
TXU Corp.	Ba1	4.80	11/15/2009	5,320,000	5,176,121
TXU Corp.	Ba1	4,80	11/15/2009	950,000	924,307

TXU Corp.	Ba1	4,80	11/15/2009	1,000,000	972,955
TXU Corp.	Ba1	4.80	11/15/2009	200,000	194,591
Williams Companies, Inc.	Ba2	6.75	4/15/2009	2,500,000	2,525,000
Williams Companies, Inc.	Ba2	6.75	4/15/2009	400,000	404,000
Williams Companies, Inc.	Ba2	6,75	4/15/2009	1,100,000	1,111,000
Williams Companies, Inc.	Ba2	6.75	4/15/2009	640,000	646,400
Williams Companies, Inc.	Ba2	6.38	10/1/2010	4,320,000	4,330,800
Williams Companies, Inc.	Ba2	6.38	10/1/2010	550,000	551,375
Williams Companies, Inc.	Ba2	7.36	10/1/2010	170,000	175,525
Williams Companies, Inc.	Ba2	7.63	7/15/2019	410,000	432,550
Williams Companies, Inc.	Ba2	7.63	7/15/2019	145,000	152,975
Williams Companies, Inc Credit Linked	Ba2	8.61	5/1/2009	1,800,000	1,863,000
Williams Companies, Inc Credit Linked	Ba2	8.61	5/1/2009	70,000	72,450
Williams Partners, L.P.	Ba3	7.25	2/1/2017	2,000,000	2,010,000
Williams Partners, L.P.	Ba3	7.25	2/1/2017	750,000	753,750
Total Utilities				\$	167,080,757

	Moody's				
Structured Notes	Quality Rating	Rate	Maturity Date	Par Value	Market Value
Morgan Stanley Commodity Linked Note	NA	0.00	7/7/2008	2,000,000	1,998,786
Morgan Stanley Commodity Linked Note	NA	0.00	7/7/2008	1,000,000	999,393
Total Structured Notes				\$	2,998,179
Total U.S. Credits				\$	1,945,687,488

Foreign Debt Obligations (International Government Obligations U.S. Dollar Payable African Development Bank Argentina, Republic of Brazil, Federative Republic of Chile, Republic of Chile, Republic of China Development Bank Colombia Republic of	Quality Rating Aaa B3 B3 B42 B42 B41 B41 B41 B41 B41 B41 B41 B41 B41 B41	Rate 0.50 0.50 8.28 8.00 6.00 8.88 8.88 10.13 10.13 10.13 10.13 10.13 10.13 10.13 10.13 5.00 5.00 8.91	Maturity Date 2/27/2014 2/27/2014 12/31/2033 12/31/2033 5/16/2017 5/16/2017 4/15/2024 4/15/2027 5/15/2027 5/15/2027 5/15/2027 5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2015 10/15/2015	Par Value 1,000,000 4,000,000 68,188 267,070 13,879,050 3,281,100 30,000 26,000 171,000 220,000 1,060,000 60,000 47,000 181,000 231,000 701,000 1,100,000 1,100,000	Market Value 729,010 2,916,040 65,972 258,390 13,898,064 3,285,595 37,350 423,300 36,660 241,110 310,200 1,494,600 61,641 237,382 302,957 919,362 1,089,310 95,518
African Development Bank African Development Bank Argentina, Republic of Brazil, Federative	Asa B3 B3 B3 B3 B3 B31 B31 B31 B31 B31 B31	0.50 8.28 8.28 6.00 8.88 8.88 10.13 10.13 10.13 10.13 10.13 7.13 11.00 11.00 11.00 5.50 5.00 5.00	2/27/2014 12/31/2033 5/16/2017 5/16/2017 4/15/2024 5/15/2027 5/15/2027 5/15/2027 5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	4,000,000 68,188 267,070 13,879,050 3,281,100 340,000 26,000 171,000 220,000 1,060,000 60,000 47,000 181,000 231,000 701,000 1,100,000	2,916,040 65,972 258,390 13,898,064 3,285,595 37,350 423,300 241,110 310,200 1,494,600 64,800 61,641 237,382 302,957 919,362 1,089,110 95,518
African Development Bank Argentina, Republic of Argentina, Republic of Brazil, Federative R	Asa B3 B3 B3 B3 B3 B31 B31 B31 B31 B31 B31	0.50 8.28 8.28 6.00 8.88 8.88 10.13 10.13 10.13 10.13 10.13 7.13 11.00 11.00 11.00 5.50 5.00 5.00	2/27/2014 12/31/2033 5/16/2017 5/16/2017 4/15/2024 5/15/2027 5/15/2027 5/15/2027 5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	4,000,000 68,188 267,070 13,879,050 3,281,100 340,000 26,000 171,000 220,000 1,060,000 60,000 47,000 181,000 231,000 701,000 1,100,000	2,916,040 65,972 258,390 13,898,064 3,285,595 37,350 423,300 241,110 310,200 1,494,600 64,800 61,641 237,382 302,957 919,362 1,089,110 95,518
Argentina, Republic of Argentina, Republic of Brazil, Federative Republic of China Development Bank Colombia Republic of	83 83 842 842 841 841 841 841 841 841 841 841 841 841	8.28 8.28 6.00 6.00 8.88 10.13 10.13 10.13 10.13 10.13 7.13 11.00 11.00 11.00 5.50 5.00 5.00	12/31/2033 12/31/2033 5/16/2017 5/16/2017 4/15/2024 5/15/2027 5/15/2027 5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	68,188 267,070 13,879,050 3,281,160 30,000 340,000 26,000 171,000 220,000 1,060,000 60,000 47,000 181,000 231,000 701,000 1,100,000	65,972 258,390 13,898,064 3,265,595 37,350 423,300 36,660 241,110 310,200 1,494,600 64,800 61,641 237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of Chile Republic of China Development Bank Colombia Republic of	83 8a2 8a1 8a1 8a1 8a1 8a1 8a1 8a1 8a1 8a1 8a1	8.28 6.00 8.88 8.88 10.13 10.13 10.13 10.13 7.13 11.00 11.00 11.00 5.50 5.00 5.00	12/31/2033 5/16/2017 5/16/2017 4/15/2024 4/15/2027 5/15/2027 5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	267,070 13,879,050 3,281,100 340,000 26,000 171,000 220,000 1,060,000 60,000 47,000 181,000 231,000 701,000 1,100,000	258,390 13,898,064 3,285,595 37,350 423,300 36,660 244,110 310,200 1,494,600 64,800 61,641 237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of Chile Republic of China Development Bank Colombia Republic of	Ba2 Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 Ba1	6.00 6.00 8.88 10.13 10.13 10.13 10.13 11.00 11.00 11.00 11.00 5.50 5.00 5.00	5/16/2017 5/16/2017 4/15/2024 5/15/2027 5/15/2027 5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	13,879,050 3,281,100 30,000 26,000 171,000 220,000 1,060,000 60,000 47,000 181,000 231,000 701,000 1,100,000	13,898,064 3,285,595 37,350 423,300 36,660 241,110 310,200 1,494,600 64,800 61,641 237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of China Development Bank Colombia Republic of	892 891 891 891 891 891 891 891 891 891 891	6.00 8.88 8.88 10.13 10.13 10.13 7.13 11.00 11.00 11.00 5.50 5.00 5.00	5/16/2017 4/15/2024 4/15/2027 5/15/2027 5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	3,281,100 30,000 26,000 171,000 220,000 1,060,000 47,000 181,000 231,000 701,000 1,100,000	3,285,595 37,350 423,300 36,660 241,110 310,200 64,800 64,800 64,641 237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of Chile Development Bank China Development Bank	831 831 831 831 831 831 831 831 831 831	8.88 8.88 10.13 10.13 10.13 10.13 7.13 11.00 11.00 11.00 5.50 5.00 5.00	4/15/2024 4/15/2024 5/15/2027 5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	30,000 340,000 26,000 171,000 220,000 1,060,000 60,000 47,000 181,000 231,000 701,000 1,100,000	37,350 423,300 36,660 241,110 310,200 1,494,600 61,641 237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of Chile, Republic of China Development Bank China Development Bank	8a1 8a1 8a1 8a1 8a1 8a1 8a1 8a1 8a1 8a1	8.88 10.13 10.13 10.13 10.13 7.13 11.00 11.00 11.00 11.00 5.50 5.00 5.00	4/15/2024 5/15/2027 5/15/2027 5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	340,000 26,000 171,000 220,000 1,060,000 60,000 47,000 181,000 231,000 701,000 1,100,000	423,300 36,660 241,110 310,200 1,494,600 61,641 237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of China Development Bank China Development Bank	Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 A2 A1 A1 Ba2	10.13 10.13 10.13 10.13 7.13 11.00 11.00 11.00 5.50 5.00 5.00	5/15/2027 5/15/2027 5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	26,000 171,000 220,000 1,060,000 60,060 47,600 181,000 231,000 701,000 1,100,000	36,660 241,110 310,200 1,494,600 64,800 61,641 237,382 302,955 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of China Development Bank China Development Bank	Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 A2 A1 A1 Ba2	10.13 10.13 10.13 7.13 11.00 11.00 11.00 5.50 5.00 5.00	5/15/2027 5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	171,000 220,000 1,060,000 60,000 47,000 181,000 231,000 701,000 1,100,000	241,110 310,200 1,494,600 64,800 61,641 237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of China Development Bank China Development Bank Colombia Republic of	Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 A2 A1 A1 Ba2	10.13 10.13 7.13 11.00 11.00 11.00 5.50 5.00 5.00	5/15/2027 5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	220,000 1,060,000 60,000 181,000 231,000 701,000 1,100,000 100,000	310,200 1,494,600 64,800 61,641 237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of China Development Bank China Development Bank Colombia Republic of	Ba1 Ba1 Ba1 Ba1 Ba1 Ba1 A2 A1 A1 Ba2	10.13 7.13 11.00 11.00 11.00 11.00 5.50 5.00 5.00	5/15/2027 1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	1,060,000 60,000 47,000 181,000 231,000 701,000 1,100,000 100,000	1,494,600 64,800 61,641 237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Brazil, Federative Republic of Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of China Development Bank China Development Bank Colombia Republic of	Ba1 Ba1 Ba1 Ba1 Ba1 A2 A1 A1 Ba2	7.13 11.00 11.00 11.00 11.00 5.50 5.00 5.00	1/20/2037 8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	60,000 47,000 181,000 231,000 701,000 1,100,000 100,000	64,800 61,641 237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of China Devetopment Bank China Devetopment Bank Colombia Republic of	Ba1 Ba1 Ba1 Ba1 A2 A1 A1 Ba2	11.00 11.00 11.00 11.00 5.50 5.00 5.00	8/17/2040 8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	47,000 181,000 231,000 701,000 1,100,000 100,000	61,641 237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of China Devetopment Bank China Development Bank Colombia Republic of	Ba1 Ba1 A2 A1 A1 Ba2	11.00 11.00 11.00 5.50 5.00 5.00	8/17/2040 8/17/2040 8/17/2040 1/15/2013 10/15/2015	181,000 231,000 701,000 1,100,000 100,000	237,382 302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Brazil, Federative Republic of Chile, Republic of China Devetopment Bank China Development Bank Colombia Republic of	Ba1 Ba1 A2 A1 A1 Ba2	11.00 11.00 5.50 5.00 5.00	8/17/2040 8/17/2040 1/15/2013 10/15/2015	231,000 701,000 1,100,000 100,000	302,957 919,362 1,089,110 95,518
Brazil, Federative Republic of Chile, Republic of China Devetopment Bank China Development Bank Colombia Republic of	Ba1 A2 A1 A1 Ba2	11.00 5.50 5.00 5.00	8/17/2040 1/1 5 /2013 10/15/2015	701,000 1,100,000 100,009	919,362 1,089,110 95,518
Chile, Republic of China Development Bank China Development Bank Colombia Republic of	A2 A1 A1 Ba2	5.50 5.00 5.00	1/15/2013 10/15/2015	1,100,000 100,000	1,089,110 95,518
China Development Bank China Development Bank Colombia Republic of	A1 A1 Ba2	5.0D 5.00	10/15/2015	100,000	95,518
China Development Bank Colombia Republic of	A1 Ba2	5.00			
Colombia Republic of	Ba2			400,000	382,072
•			3/17/2013	503,000	555,815
			-		,
Colombia Republic of		7.38	9/18/2037	100,000 258,000	111,000 286,380
Colombia Republic of	Ba2	7.38	9/18/2037	280,000	,
	Ba2	7.38	9/18/2037		310,800
Corporacion Andina de Fomento	A1	5.13	5/5/2015	222,000	210,846
Corporacion Andina de Fomento	A1	5.13	5/5/2015	943,000	895,619
Export-Import Bank of China	A1	4.88	7/21/2015	100,000	94,764
Export-Import Bank of China	A1	4.88	7/21/2015	400,000	379,056
Israel, State of	A2	0.00	2/1/2012	1,608 599	7,602,335
Israel, State of	A2	0.00	2/1/2013		2,688,132
Israel, State of	A2	5.56	7/1/2014	5,000,000	4,999,950
Israel, State of	A1	2.75	9/1/2014	3,000,000	2,999,700
Israel, State of	A1	5.41	5/1/2015	1,000,000	999,880
Israel, State of	A1	5.54	4/1/2016	2,000,000	2,000,000
Korea Development Bank	Aa3	5.78	11/22/2012	1,700,000	1,704,983
Korea Development Bank	Aa3	5.78	11/22/2012	8,200,000	8,224,034
Mexico - United Mexican States	Baa1	6.75	9/27/2034	74,000	78,921
Mexico - United Mexican States	Baa1	6.75	9/27/2034	326,000	347,679
Panama Republic	Ba1	6.70	1/26/2036	854,000	871,080
Russian Federation	Baa2	3.00	5/14/2008	1,070,000	1,046,995
Russian Federation	Baa2	3.00	5/14/2008	7,640,000	7,475,740
Russian Federation	Baa2	7.50	3/31/2030	301,485	331,905
Russian Federation	Baa2	7.50	3/31/2030	517,400	569,606
Russian Federation	Baa2	7,50	3/31/2030	1,326,335	1,460,162
Russian Federation	Baa2	7.50	3/31/2030	2,089,500	2,300,331
Venezuela, Republic of	B2	7.65	4/21/2025	120,000	109,980
Venezuela, Republic of Total International Government Obligations U.S. Dollar Pavable	B2	7.65	4/21/2025	490,000 \$	449,085

international dovernment obligations roleigh outency rayable					
Argentina, Republic of	B1	2.00	9/30/2014	1,417,000	515,103
Argentina, Republic of	B1	2.00	9/30/2014	6,061,000	2,203,276
Brazil, Federative Republic of	Bai	10.25	1/10/2028	250,000	145,347
Diszli, i odciałne nepoblic bi	Dai	10.25	1/10/2020	200,000	140,047

Brazil, Federative Republic of	Ba1	10.25	1/10/2028	300,000	174,706
Brazil, Federalive Republic of	Ba1	10,25	1/10/2028	600,000	349,412
European Investment Bank	Aaa	0.51	9/21/2011	16,000,000	129,612
European Investment Bank	Aaa	0.51	9/21/2011	69,000,000	558,951
France, Government of 0% Strip	NA	0.00	4/25/2055	13,330,000	2,090,129
France, Government of 0% Strip	NA	0.00	10/25/2032	1,937,000	801,024
France, Government of 0% Strip	NA	0.00	10/25/2032	8,131,000	3,362,481
France, Government of 0% Strip	NA	0.00	4/25/2055	3,070,000	481,372
Italy, Republic of	Aa2	3.80	3/27/2008	251,000,000	2,077,693
Japan, Government of		1.15	11/20/2021	• •	
Japan, Government of	A2			316,000,000	2,528,115
Manitoba, Province of Canada	A2	1.15	11/20/2021	1,270,000,000	10,160,463
Manitoba, Province of Canada Manitoba, Province of Canada	Aa1	6.38	9/1/2015	3,030,000	2,152,624
	Aa1	6.38	9/1/2015	690,000	490,202
Mexico - United Mexican States	Baa1	8.00	12/17/2015	28,100	266,420
Mexico - United Mexican States	Baa1	8.00	12/17/2015	119,000	1,128,256
Mexico - United Mexican States	Baa1	8.00	12/7/2023	48,500	464,240
Mexico - United Mexican States	Baa1	8.00	12/7/2023	195,500	1,871,316
Ontario, Province of Canada	Aa1	6.25	6/16/2015	2,885,000	2,036,238
Ontario, Province of Canada	Aa1	6.25	6/16/2015	690,000	487,003
Ontario, Province of Canada	Aa1	2.00	12/1/2036	3,260,000	2,874,258
Ontario, Province of Canada	Aa1	2.00	12/1/2036	740,000	652,439
United Kingdom, Government of	Aaa	4.25	6/7/2032	305,000	553,068
United Kingdom, Government of	Aaa	4.25	6/7/2032	1,290,000	2,339,208
Total International Government Obligations Foreign Currency Payable				\$	40,892,953
, ,					
International Index Linked Government Bonds					
Argentina (Republic of) Index Linked Bonds	B2	5.83	12/31/2033	1,070,000	477.026
Argentina (Republic of) Index Linked Bonds	B2	5.83	12/31/2033	4,660,000	2,077,517
Argentina (Republic of) Index Linked Bonds payable in USD	B3	5.48	8/3/2012	880,000	642,620
Argentina (Republic of) Index Linked Bonds payable in USD	B 3	5.48	8/3/2012	3,530,000	2,577,783
Australia (Commonwealth) Index Linked Bonds	Aaa	5.67	8/20/2015	180,000	233,088
Australia (Commonwealth) Index Linked Bonds	Aaa	5.71	8/20/2015	970,000	1,256,086
Australia (Commonwealth) Index Linked Bonds	Aaa	5.41	8/20/2020	1,800,000	2,291,008
Australia (Commonwealth) Index Linked Bonds					
Canada (Government of) Index Linked Bonds	Aaa	5.41	8/20/2020	7,490,000	9,533,140
Canada (Government of) Index Linked Bonds	Aaa	5.40	12/1/2026	230,000	366,528
	Aaa	5.42	12/1/2026	1,260,000	2,007,938
Canada (Government of) Index Linked Bonds	Aaa	4.87	12/1/2031	850,000	1,324,339
Canada (Government of) Index Linked Bonds	Aaa	4.87	12/1/2031	3,340,000	5,203,875
Canada (Government of) Index Linked Bonds	Aaa	3.24	12/1/2036	42,000	51,413
Canada (Government of) Index Linked Bonds	Aaa	3.24	12/1/2036	150,000	183,618
Canada (Government of) Index Linked Bonds	Aaa	3.24	12/1/2036	1,900,000	2,325,823
Canada (Government of) Index Linked Bonds	Aaa	3.24	12/1/2036	8,100,000	9,915,352
France (Government) OATEI Index Linked Bonds	Aaa	3,36	7/25/2012	1,110,000	1,725,292
France (Government) OATEI Index Linked Bonds	Aaa	3.36	7/25/2012	2,280,000	3,543,843
France (Government) OATEI Index Linked Bonds	Aaa	3.36	7/25/2012	9,720,000	15,107,964
France (Government) OATEI Index Linked Bonds	Aaa	3.37	7/25/2012	4,730,000	7,351,921
France (Government) OATEI Index Linked Bonds	Aaa	1.83	7/25/2040	230,000	277,242
France (Government) OATEI Index Linked Bonds	Aaa	1.83	7/25/2040	970,000	1,169,238
France (Government) OATI Index Linked Bonds	Aaa	3.43	7/25/2009	3,140,000	4,899,319
France (Government) OATI Index Linked Bonds	Aaa	3.44	7/25/2009	13,680,000	21,344,805
France (Government) OATI Index Linked Bonds		3.87		935,000	
France (Government) OATI Index Linked Bonds	Aaa		7/25/2029		1,669,164
France (Government) OATI Index Linked Bonds	Aaa	3.88	7/25/2029	3,725,000	6,649,879 2,530,562
France (Government) OATI Index Linked Bonds	Aaa	3.46	7/25/2032	1,490,000	• •
	Aaa	3.47	7/25/2032	6,470,000	10,988,414
Germany, Federal Republic index Linked Bonds	Aaa	1.55	4/15/2016	970,000	1,250,230
Germany, Federal Republic Index Linked Bonds	Aaa	1.55	4/15/2016	4,380,000	5,645,368
Italy (Republic) BPTI Index Linked Bonds	Aa2	2.33	9/15/2014	2,280,000	3,253,162
Italy (Republic) BPTI Index Linked Bonds	Aa2	2.33	9/15/2014	9,720,000	13,868,745
Italy (Republic) BPTI Index Linked Bonds	Aa2	2.48	9/15/2035	4,700,000	6,348,685
Italy (Republic) BPTI Index Linked Bonds	Aa2	2.48	9/15/2035	22,000,000	29,717,251
Japan (Government) Index Linked Bonds	A2	0.80	12/10/2015	10,000,000	78,778
Japan (Government) Index Linked Bonds	A2	0.80	12/10/2015	44,000,000	346,622
Japan (Government) Index Linked Bonds	A2	1.10	9/10/2016	261,000,000	2,095,249
Japan (Government) Index Linked Bonds	A2	1.10	9/10/2016	1,174,000,000	9,424,607
Japan (Government) Index Linked Bonds	A2	1.20	6/10/2017	330,000,000	2,660,602
Japan (Government) Index Linked Bonds	A2	1.20	6/10/2017	1,370,000,000	11,045,531
Sweden (Kingdom) Index Linked Bonds	Aaa	4.72	12/1/2020	9,300,000	1,945,179
Sweden (Kingdom) Index Linked Bonds	Aaa	4.73	12/1/2020	2,100,000	439,234
Sweden (Kingdom) Index Linked Bonds	Aaa	3.96	12/1/2028	50,610,000	10,365,153
Sweden (Kingdom) Index Linked Bonds	Aaa	3,96	12/1/2028	6,000,000	1,228,827
Sweden (Kingdom) Index Linked Bonds	Aaa	3.96	12/1/2028	12,030,000	2,463,797
Sweden (Kingdom) Index Linked Bonds	Aaa	3.96	12/1/2028	24,000,000	4,915,307
United Kingdom (Government) Index Linked Bonds	Aaa	6.55	5/20/2009	1,005,000	5,184,521
United Kingdom (Government) Index Linked Bonds	Aaa	6.58	5/20/2009	4,145,000	21,382,925
United Kingdom (Government) index Linked Bonds			8/23/2011	420,000	2,271,915
	Aaa	6.91 6.95			
United Kingdom (Government) Index Linked Bonds	Aaa	6,95	8/23/2011	1,780,000	9,628,590
United Kingdom (Government) Index Linked Bonds	Aaa	5.78	8/16/2013	294,621	1,335,679
United Kingdom (Government) Index Linked Bonds	Aaa	5,78	8/16/2013	1,300,571	5,896,202
United Kingdom (Government) Index Linked Bonds	Aaa	5.78	8/16/2013	2,850,000	12,920,614
United Kingdom (Government) Index Linked Bonds	Aaa	5.78	8/16/2013	12,150,000	55,082,616
United Kingdom (Government) Index Linked Bonds	Aaa	6.32	7/26/2016	170,000	856,382
United Kingdom (Government) Index Linked Bonds	Aaa	6.35	7/26/2016	600,000	3,022,526

United Kingdom (Government) Index Linked Bonds	Aaa	1,31	11/22/2017	630,000	1,227,355
United Kingdom (Government) Index Linked Bonds	Aaa	1.31	11/22/2017	950,000	1,850,773
United Kingdom (Government) Index Linked Bonds	Aaa	1.31	11/22/2017	2,700,000	5,260,093
United Kingdom (Government) Index Linked Bonds	Aaa	1.31	11/22/2017	4,050,000	7,890,139
United Kingdom (Government) Index Linked Bonds	Aaa	6.21	4/16/2020	545,000	2,795,761
United Kingdom (Government) Index Linked Bonds	Aaa	6.25	4/16/2020	2,310,000	11,849,921
United Kingdom (Government) Index Linked Bonds	Aaa	6.30	7/22/2030	825,000	3,704,425
United Kingdom (Government) Index Linked Bonds	Aaa	6.30	7/22/2030	1,220,000	5,478,058
United Kingdom (Government) Index Linked Bonds	Aaa	6.30	7/22/2030	5,380,000	24,157,338
United Kingdom (Government) Index Linked Bonds	Aaa	6,33	7/22/2030	3,535,000	15,872,898
United Kingdom (Government) Index Linked Bonds	Aaa	2.38	1/26/2035	512,000	1,370,559
United Kingdom (Government) Index Linked Bonds	Aaa	2.39	1/26/2035	2,271,000	6,079,177
United Kingdom (Government) Index Linked Bonds	Aaa	1.32	11/22/2055	808,000	1,944,934
United Kingdom (Government) Index Linked Bonds	Aaa	1.35	11/22/2055	3,494,000	8,410,397
Total International Index Linked Government Bonds				\$	440,290,924

	Moody's				
International Credit Obligations U.S. Dollar Payable	Quality Rating	Rate	Maturity Date	Par Value	Market Value
Aegon	A3	5.86	7/29/2049	480,000	420,672
Aegon Aiful Corp.	A3	5,86	7/29/2049	2,038,000	1,786,103
Aiful Corp.	Baa2 Baa2	4.45 4.45	2/16/2010 2/16/2010	757,000 3,217,000	731,027 3,106,625
America Movil S.A. de C.V.	A3	5.46	6/27/2008	1,900,000	1,897,929
America Movil S.A. de C.V.	A3	5.50	3/1/2014	200,000	195,471
America Movil S.A. de C.V.	A3	5.50	3/1/2014	1,000,000	977,353
America Movil S.A. de C.V.	A3	6.38	3/1/2035	75,000	73,673
America Movil S.A. de C.V.	A3	6.38	3/1/2035	400,000	392,921
America Movil S.A. de C.V.	A3	6.38	3/1/2035	500,000	491,151
America Movil S.A. de C.V.	A3	6.38	3/1/2035	2,500,000	2,455,755
ANZ Capital Trust I	Aa3	4.48	1/15/2010	525,000	509,332
ANZ Capital Trust I	Aa3	4.48	1/15/2010	2,400,000	2,328,377
ANZ National (International) Ltd.	Aa2	5.40	8/7/2009	800,000	799,616
Arkle Master	Aaa	5.30	11/17/2007	2,000,000	2,000,000
Australia & New Zealand Bank Group	NA	5.49	10/29/2049	350,000	303,510
Australia & New Zealand Bank Group	NA	5,49	10/29/2049	1,480,000	1,283,412
AXA SA	Baa1	6.46	12/14/2018	150,000	139,442
AXA SA	Baa1	6.46	12/14/2018	650,000	604,247
AXA SA	Baa1	6.38	12/14/2049	150,000	135,311
AXA SA	Baa1	6.38	12/14/2049	650,000	586.347
Banco Mercantile del Norte SA (Grand Cayman)	A3	6.14	10/13/2016	389,000	388,450
Banco Mercantile del Norte SA (Grand Cayman)	A3	6,14	10/13/2016	1,654,000	1,651,663
Bank of Ireland Bank of Ireland	Aa3	5.63	12/29/2049	130,000	115,050
Bank of Nova Scotia	Aa3	5.63	12/29/2049	580,000	513,300
Bank of Nova Scotla	Aa2 Aa2	5.50 5.50	8/31/2085 8/31/2085	150,000 640,000	124,238 530,080
Bank of Scotland	Aa2	5.56	12/31/2040	70,000	61,250
Bank of Scotland	Aa2	5.56	12/31/2040	280,000	245,000
BNP Paribas	Aa3	5.19	6/29/2049	1,100,000	1,025,655
BNP Paribas	Aa3	5.50	9/29/2049	152,000	127,680
BNP Paribas	Aa3	5.50	9/29/2049	645,000	541,800
BNP Paribas	Aa3	5.40	9/30/2049	310,000	264,663
BNP Paribas	Aa3	5.40	9/30/2049	1,310,000	1,118,413
Brasil Telecom SA	Ba1	9.38	2/18/2014	500,000	549,375
Brasil Telecom SA	Ba1	9.38	2/18/2014	1,500,000	1,648,125
British Telecommunications PLC	Baa1	8,63	12/15/2010	20,000	21,855
British Telecommunications PLC	Baa1	8.63	12/15/2010	110,000	120,205
British Telecommunications PLC	Baa1	9.13	12/15/2030	200,000	261,757
British Telecommunications PLC	Baa1	9.13	12/15/2030	1,000,000	1,308,785
C8 Capital SPV Ltd.	Baa3	6.64	12/31/2049	1,000,000	982,120
Canadian Natural Resources Ltd.	Baa2	5.70	5/15/2017	150,000	145,105
Canadian Natural Resources Ltd.	Baa2	5.70	5/15/2017	575,000	556,235
Canadian Natural Resources Ltd.	Baa2	5.85	2/1/2035	150,000	135,213
Canadian Natural Resources Ltd.	Baa2	6.50	2/15/2037	275,000	269,910
Canadian Natural Resources Ltd.	Baa2	6.50	2/15/2037	1,000,000	981,490
Canadian Natural Resources Ltd.	Baa2	6.25	3/15/2038	75,000	70,964
Canadian Natural Resources Ltd.	Baa2	6.25	3/15/2038	325,000	307,510
Catlin Insurance Co., Ltd.	Baa2	7.25	1/19/2017	225,000	214,090
Catlin Insurance Co., Ltd.	Baa2	7.25	1/19/2017	850,000	808,786
Chuo Mitsui Trust & Banking Company, Ltd.	A2	5.51	4/15/2015	454,000	428,529
Chuo Mitsui Trust & Banking Company, Ltd.	A2	5.51	4/15/2015	1,931,000 15,000	1,822,663 14,813
Compton Petroleum Finance Corp.	B2	7.63	12/1/2013		59,250
Compton Petroleum Finance Corp. Credit Agricole SA (London Branch)	B2	7.63 5.36	12/1/2013 5/28/2009	60,000 1,400,000	59,250 1,399,870
Credit Agricole SA (London Branch)	Aa1 Aa1	5.30 5.41	5/28/2010	1,700,000	1,699,745
Danske Bank A/S			12/29/2049	557,000	551,547
Danske Bank A/S	Aa3 Aa3	5.91 5,91	12/29/2049	131,000	129,718
Den Norske Bank ASA (DNB)	NA	5.50	12/31/2040	170,000	140,911
Den Norske Bank ASA (DNB)	NA	5.50	12/31/2040	740,000	613,379
Depfa ACS Bank	Aaa	3.63	10/29/2008	1,000,000	978,910
Depla ACS Bank	Aaa	3.63	10/29/2008	4,600,000	4,502,986
Deutsche AG	Aaa Aa3	7.16	12/30/2049	10,600,000	10,709,074
	nev	7.10		1010001000	10,100,014

Deutsche Telekom International Finance	A3	5.54	3/23/2009	500,000	501,138
Deutsche Telekom International Finance	A3	5.54	3/23/2009	2,900,000	2,906,598
Deutsche Telekom International Finance	A3	8.00	6/15/2010	50,000	53,293
Deutsche Telekom International Finance	A3	8.00	6/15/2010	440,000	468,978
Deutsche Telekom international Finance	A3	5.38	3/23/2011	250,000	247,536
Deutsche Telekom International Finance					
	A3	5.38	3/23/2011	900,000	891,131
Deutsche Telekom International Finance	A3	8.25	6/15/2030	200,000	239,713
Deutsche Telekom International Finance	A3	8.25	6/15/2030	1,000,000	1,198,565
Eksportfinans ASA	Aaa	3.38	1/15/2008	6,315,000	6,255,109
Eksportfinans ASA	Aaa	3.38	1/15/2008	1,450,000	1,436,248
Eksportfinans ASA	Aaa	5.13	10/26/2011	262,000	260,035
Eksportfinans ASA	Aaa	5.13	10/26/2011	1,110,000	1,101,675
Empresa Nacional de Electricidad SA	Baa3	8.63	8/1/2015	76,000	87,379
Empresa Nacional de Electricidad SA	Baa3	8.63	8/1/2015	321,000	369,060
Empresa Nacional del Petroleo	A2	4.68	3/15/2014	147,000	137,710
Empresa Nacional del Petroleo	A2	4.88	3/15/2014	624,000	584,563
Financiere CSFB	Aa2	5.63	3/29/2049	150,000	129,000
Financiere CSFB	Aa2	5.63	3/29/2049	630,000	541,800
Ford Credit de Mexico SA	B1	7.06	3/20/2009	710,000	710,852
Gazprom (Morgan Stanley Bank)					
	A3	9.63	3/1/2013	490,000	567,788
Gazprom (Morgan Stanley Bank)	A3	9.63	3/1/2013	1,750,000	2,027,813
Gazprom Capital SA	A3	6.21	11/22/2016	100,000	97,400
Gazprom Capital SA	A3	6.21	11/22/2016	500,000	487,000
Gazprom Capital SA	A3	6.51	3/7/2022	110,000	108,570
Gazprom Capital SA	A3	6.51	3/7/2022	470,000	463,890
Glitnir Banki HF	A1	6.69	6/15/2016	1,945,000	2,003,301
Glithir Banki HF	A1	6.69	6/15/2016	190,000	195,695
Governor and Company of the Bank of Ireland	Aa2	5.41	12/18/2009	900,000	901,259
HBOS PLC					
- ·	Aa1	3.50	11/30/2007	1,470,000	1,460,391
HBOSPLC	Aa1	3.75	9/30/2008	515,000	504,505
HBOS PLC	Aa1	3.75	9/30/2008	2,055,000	2,013,123
HBOS PLC	A1	5.92	9/29/2049	500,000	468,933
HBOS PLC	Aa3	5.38	11/10/2049	461,000	446,400
HBOS PLC	Aa3	5.38	11/10/2049	1,956,000	1,895,990
HBOS Treasury Services PLC					
	Aaa	5.00	11/21/2011	7,940,000	7,785,122
HBOS Treasury Services PLC	Aaa	5.00	11/21/2011	1,870,000	1,833,524
Home Re Limited	A2	5.97	5/25/2012	697,744	699,324
Home Re Limited	A2	5.97	5/25/2012	3,317,774	3,325,285
Home Re Limited	A3	6.12	5/25/2012	174,436	175,118
Home Re Limited	A3	6.12	5/25/2012	933,814	937,463
Hong Kong & Shanghai Bank	Aa2	5,50	12/31/2049	170,000	145,138
HSBC Bank	Aa2	5.54	6/26/2049	380,000	316,985
HSBC Bank				•	
HSBC Bank	Aa2	5.54	6/26/2049	1,590,000	1,326,330
	Aa2	5.63	12/19/2049	310,000	268,925
HSBC Bank	Aa2	5.63	12/19/2049	1,310,000	1,136,425
HSBC Bank PLC	NA	8.19	7/20/2012	10,000,000	10,000,000
HSBC Bank PLC	NA	8,19	7/20/2012	1,400,000	1,400,000
HSBC Holdings, PLC	Aa3	6.50	5/2/2036	200,000	205,534
HSBC Holdings, PLC	Aa3	6,50	5/2/2036	500,000	513,836
HSBC Holdings, PLC	Aa3	6.50	5/2/2036	1,000,000	1,027,671
HSBC Holdings, PLC					4 784 8 49
	Aaa	6,50	5/2/2036	1,675,000	1,721,349
HSBK Europe BV	Baa2	7.25	5/3/2017	330,000	320,857
łcici Bank	Baa2	6,38	4/30/2022	100,000	94,909
Icici Bank	Baa2	6,38	4/30/2022	420,000	398,616
lcici Bank	Baa2	6.38	4/30/2022	136,000	129,233
loici Bank	Baa2	6.38	4/30/2022	378,000	359,192
Intelset, Ltd.	B 2	9.25	6/15/2016	340,000	361,250
Intelsat, Ltd.	B2	9.25	6/15/2016	80,000	85,000
Ispat Inland ULC	Baa3	9.25 9.75		1,504,000	1,666,922
			4/1/2014		
ispat Inland ULC	Baa3	9,75	4/1/2014	344,000	381,264
Kaupthing Bank	Aa3	6.06	1/15/2010	230,000	232,432
Kaupthing Bank	Aa3	6.06	1/15/2010	1,000,000	1,010,572
Kaupthing Bank	A1	7.13	5/19/2016	950,000	1,003,544
Kaupthing Bank	A1	7.13	5/19/2016	5,650,000	5,968,445
Kaupthing Bank	NR	6.05	4/12/2011	4,000,000	4,031,008
Kaupthing Bank	NR	6.05	4/12/2011	800,000	806,202
Kuznetski Capital SA / Bank of Moscow	Baa1	6.81	5/10/2017	100,000	98,330
Lafarge SA	Baa2	6.50	7/15/2016	500,000	511,800
Lafarge SA	Baa2	6.50	7/15/2016	2,100,000	2,149,558
Landeskreditbank Baden-Wuerttemberg-Forderbank	Aaa	4.25	9/15/2010	5,075,000	4,932,844
Landeskreditbank Baden-Wuerttemberg-Forderbank	Aaa	4.25	9/15/2010	1,175,000	1,142,087
Landsbacki Islands HF	Aa3	6.06	8/25/2009	640,000	646,648
Landsbanki Islands HF	Aa3	8.06	8/25/2009	4,390,000	4,435,599
Lloyds TSB Bank	Aa1	5,48	8/29/2049	300,000	259,500
Lloyds TSB Bank	Aa1	5.48	8/29/2049	1,280,000	1,107,200
Mantis Reef Ltd. II					
	A3	4.60	11/3/2009	255,000	250,076
Mantis Reef Ltd. II	A3	4.60	11/3/2009	1,514,000	1,484,765
Merna Reinsurance Ltd.	A2	7.11	6/15/2010	250,000	250,000
Merna Reinsurance Ltd.	A2	7,11	6/15/2010	1,850,000	1,850,000
Mizuho Financial (Cayman)	Aa3	8.38	12/29/2049	290,000	302,905
Mizuho Financial (Cayman)	Aa3	8.38	12/29/2049	1,230,000	1,284,735
MM Community Funding II, Ltd.	A3	7.61	12/15/2031	961,561	995,437
		1.4			2201701

MUFG Capital Finance 1 Ltd.	A2	6.35	7/29/2049	1,690,000	1,660,553
MUFG Capital Finance 1 Ltd.	A2	6,35	7/29/2049	1,426,000	1,401,153
MUFG Capital Finance 1 Ltd.	A2	6.35	7/29/2049	1,700,000	1,670,379
MUFG Capital Finance 1 Ltd.	A2	6.35	7/29/2049	273,000	268,243
MUFG Capital Finance 1 Ltd.	A 2	6.35	7/29/2049	400,000	393,03.0
MUFG Capital Finance 1 Ltd.	A2	6.35	7/29/2049	340,000	334,076
Nakilat, Inc.	Aa2	6.07	12/31/2033	349,000	327,034
Nakilat, Inc.	Aa2	6.07	12/31/2033	1,481,000	1,367,786
Nakilat, inc.	Aa3	6.27	12/31/2033	186,000	176,652
Nakilat, Inc.	Aa3	6.27	12/31/2033	788,000	748,395
National Australia Bank	Aa2				
National Australia Bank		5,53	10/7/2049	130,000	112,171
National Westminster Bank	Aa2	5,53	10/7/2049	560,000	483,199
National Westminster Bank	Aa1	5.50	11/29/2049	40,000	34,400
	Aa1	5.50	11/29/2049	170,000	146,200
Nationwide Building Soc.	WR	3.50	7/31/2007	800,000	799,088
Nationwide Building Soc.	WR	3.50	7/31/2007	3,500,000	3,496,010
Nationwide Building Soc.	Aa2	4.25	2/1/2010	275,000	266,697
Nationwide Building Soc.	Aa2	4.25	2/1/2010	1,175,000	1,139,522
Pemex Project Funding Master Trust	Baa1	6.66	6/15/2010	10,400,000	10,687,560
Pemex Project Funding Master Trust	Baa1	6.66	6/15/2010	1,350,000	1,387,328
Pemex Project Funding Master Trust	Baa1	8.00	11/15/2011	120,000	130,200
Pemex Project Funding Master Trust	Baa1	8.00	11/15/2011	510,000	553,350
Pemex Project Funding Master Trust	Baa1	5,96	12/3/2012	110,000	111,430
Pemex Project Funding Master Trust	Baa1	5.96	12/3/2012	520,000	526,760
Pemex Project Funding Master Trust	Baa1	5.96	12/3/2012	2,000,000	2,026,000
Pemex Project Funding Master Trust	Baa1	7,38	12/15/2014	300,000	326,054
Pemex Project Funding Master Trust	Baa1	5.75	12/15/2015	300,000	294,300
Pemex Project Funding Master Trust	Baa1	6.63	6/15/2035	330,000	334,950
Pemex Project Funding Master Trust	Baa1	6.63	6/15/2035	1,410,000	1,431,150
Petroleos de Venezuela	Ba3	5.38	4/12/2027	129.000	85,529
Petroleos de Venezuela	8a3	5.36	4/12/2027	550,000	
Petroleum Export Ltd.					364,658
Petroleum Export Ltd.	Aaa	4.62	6/15/2010	66,667	65,809
PF Export Receivables Master Trust	Aaa	4.62	6/15/2010	170,000	167,812
-	Baa2	6.44	6/1/2015	780,464	768,500
PF Export Receivables Master Trust	Baa2	6.44	6/1/2015	183,980	181,160
Ras Laffan Liquefied Natural Gas Co., Ltd.	Aa2	5.30	9/30/2020	278,000	259,766
Ras Laffan Liquefied Natural Gas Co., Ltd.	Aa2	5.30	9/30/2020	1 ,185,0 00	1,107,276
Ras Laffan Liquefied Natural Gas Co., Ltd.	Aa2	5.84	9/30/2027	300,000	278,322
Resona Preferred Global Securities (Cayman) Ltd.	Baa1	7.19	12/29/2049	275,0 00	281,190
Resona Preferred Global Securities (Cayman) Ltd.	Baa1	7.19	12/29/2049	1,200,000	1,227,011
Rogers Cable, Inc.	Baa3	6.75	3/15/2015	160,000	164,956
Rogers Cable, Inc.	Baa3	6,75	3/15/2015	1,280,000	1,319,649
Rogers Wireless, Inc.	Baa3	7.25	12/15/2012	220,000	232,289
Rogers Wireless, Inc.	Baa3	7.25	12/15/2012	931,000	983,005
Rogers Wireless, Inc.	8223	7,50	3/15/2015	105,000	112,477
Rogers Wireless, Inc.	Baa3	7.50	3/15/2015	585,000	626,657
Royal Bank of Scotland Group, PLC	Aa3	9.12	3/31/2049	1,125,000	1,223,055
Royal Bank of Scotland Group, PLC	Aa3	9.12	3/31/2049	4,600,000	5,000,936
Royal Bank of Scotland Group, PLC	Aa2	5.56	12/31/2049	580,000	495,900
Royal Bank of Scotland Group, PLC	Aa2	5.56	12/31/2049	2,440,000	2,086,200
Royal Bank of Scotland PLC	Aaa				
Royal Bank of Scotland PLC	Aaa	5.41 5.41	7/21/2008 7/21/2008	3,000,000 1,300,000	3,001,983 1,300,859
Royal KPN	Baa2	8.00	10/1/2010	1,840,000	
RSHB Capital SA / Russian Agricultural Bank					1,969,306
RSHB Capital SA / Russian Agricultural Bank	A3	6.30	5/15/2017	220,000	215,336
Santander US	A3	6.30	5/15/2017	930,000	910,284
Santander US	Aa1	5.37	11/20/2008	400,000	400,056
	Aa1	5.37	11/20/2008	2,200,000	2,200,308
Santander US	Aat	5.42	2/6/2009	6,400,000	6,404,589
SMFG Preferred Capital 1 Ltd. Spinneter Capital Ltd.	A2	6.08	12/31/2049	300,000	286,603
Spinnaker Capital Ltd.	B1	16.86	6/15/2008	800,000	800,000
Standard Chartered	Baa1	5,56	7/16/2049	420,000	350,700
Standard Chartered	Baa1	5.56	7/16/2049	1,770,000	1,477,950
Standard Chartered	Baa1	5.63	11/29/2049	650,000	543,985
Standard Chartered	Baa1	5,63	11/29/2049	2,740,000	2,293,106
Sumitomo Mitsui Bank	Aa3	8.15	8/1/2049	323,000	331,560
Sumitomo Mitsui Bank	Aa3	8.15	8/1/2049	1,376,000	1,412,464
Suncor Energy, Inc.	A3	6.50	6/15/2038	25,00 0	25,122
Suncor Energy, Inc.	A3	6.50	6/15/2038	150,000	150,731
Suncor Energy, Inc.	A3	6.50	6/15/2038	505,000	507,461
Suncor Energy, Inc.	A3	6.50	6/15/2038	2,660,000	2,672,965
Svensk Exportkredit AB - Swedish Export Credit	Aa1	4.88	9/29/2011	2,250,000	2,213,147
Telecom (talia Capital	Baa2	4.88	10/1/2010	400,000	389,606
Telecom Italia Capital	Baa2	4.88	10/1/2010	1,825,000	1,777,577
Telecom Italia Capital	Baa2	5.84	2/1/2011	200,000	200,510
Telecom Italia Capital	Baa2	5.84	2/1/2011	2,770,000	2,777,066
Telecom Italia Capital	Baa2	5.97	7/18/2011	370,000	372,701
Telecom Italia Capital	Baa2	5,97	7/18/2011	500,000	503,650
Telecom Italia Capital		5.97		900,000	
Telecom Italia Capital	Baa2 Baa2		7/18/2011	•	906,570 1 702 337
Telecom Italia Capital	Baa2	5.97	7/18/2011	1,690,000	1,702,337
Telecom Italia Capital	Baa2 Baa2	5.25	11/15/2013	325,000	309,684
-	Baa2	5.25	11/15/2013	475,000	452,615
Telecom Italia Capital	Baa2	6.00	9/30/2034	140,00 0	126,129

Telecom Italia Capital	Baa2	6.00	9/30/2034	500,000	450,462
Telecom Italia Capital	Baa2	7.20	7/18/2036	750,000	771,047
Telecom Italia Capital	Baa2	7.20	7/18/2036	2,500,000	2,570,158
Telefonica Emisiones SAU	Baa1	5.66	6/19/2009	4,900,000	4,915,685
Telefonica Emisiones SAU					869,722
	Beat	5.65	2/4/2013	870,000	
Telefonica Emisiones SAU	Baa1	6.42	6/20/2016	75,000	76,046
Telefonica Emisiones SAU	Baa1	7.05	6/20/2036	375,000	388,341
Telefonica Emisiones SAU	Baa1	7.05	6/20/2036	1,450,000	1,501,587
Telefonica Europe BV	Baa1	7.75	9/15/2010	80,000	84,807
Telefonica Europe BV	Baa1	7.75	9/15/2010	675,000	715,556
Telefonica Europe BV	Baa1	7.75	9/15/2010	695,000	736,758
Telefonos de Mexico SA				50,000	49,164
	A3	4.50	11/19/2008		
Telefonos de Mexico SA	A3	4.50	11/19/2008	440,000	432,645
Telus Corp.	Baa1	8.00	6/1/2011	347,000	371,064
Telus Corp.	Baa1	8.00	6/1/2011	1,474,000	1,576,222
TNK-BP Finance SA	Baa2	6.13	3/20/2012	100,000	97,700
TNK-BP Finance SA	Baa2	7.50	7/18/2016	160,000	164,960
TNK-BP Finance SA	Baa2	7.50	7/18/2016	446,000	459,826
TNK-BP Finance SA	Baa2	7.50	7/18/2016	690,000	711,390
TNK-BP Finance SA	Baa2	7.50	7/18/2016	1,813,000	1,869,203
TNK-BP Finance SA					106,568
	Baa2	6.63	3/20/2017	110,000	
Turanalem Finance BV	Baa3	8.25	1/22/2037	100,000	96,415
Turanalem Finance BV	Baa3	8.25	1/22/2037	250,000	240,625
Turanalem Finance BV	Baa3	8.25	1/22/2037	900,000	866,250
UFJ Finance Aruba AEC	Aa3	8.75	11/29/2049	1,298,000	1,348,817
UFJ Finance Aruba AEC	Aa3	8.75	11/29/2049	305,000	316,941
Unicredito Luxembourg Finance	Aa2	5.41	10/24/2008	100,000	100,000
Vale Overseas Ltd.	Baa3	6.25	1/23/2017	500,000	495,910
Vale Overseas Ltd.				-	2,975,460
	Baa3	6.25	1/23/2017	3,000,000	
Vermeer Funding Ltd.	Aaa	5.75	6/3/2039	866,944	863,390
Vermeer Funding Ltd.	Aaa	5.75	6/3/2039	4,334,722	4,316,950
Vodafone Airtouch, P.L.C.	Baa1	7.75	2/15/2010	295,000	309,869
Vodafone Group, P.L.C.	8aa1	5.00	12/16/2013	80,000	75,956
Vodafone Group, P.L.C.	Baa1	5.00	12/16/2013	1,130,000	1,072,879
Vodafone Group, P.L.C.	Baa1	5.00	9/15/2015	25,000	23,237
Vodafone Group, P.L.C.	Baa1	5.00	9/15/2015	70,000	65,064
VTB Capital SA			9/21/2007	500,000	500,170
	A2	6.11			
VTB Capital SA	A2	6.11	9/21/2007	2,600,000	2,600,884
VTB Capital SA	A2	5.96	8/1/2008	570,000	571,069
VTB Capital SA	A2	5.96	8/1/2008	2,900,000	2,902,900
VTB Capital SA	A2	5.96	8/1/2008	520,000	520,520
VTB Capital SA	A2	5.96	8/1/2008	600,000	600,600
VTB Capital SA	A2	5.96	8/1/2008	2,400,000	2,404,500
VTB Capital SA	A2	5.96	8/1/2008	1,600,000	1,601,600
VTB Capital SA	A2	5.96	8/1/2008	300,000	300,300
					191,112
VTB-24 Capital, PLC	A2	6.18	12/7/2009	190,000	
VTB-24 Capital, PLC	A2	6.18	12/7/2009	870,000	875,090
WEA Finance L.L.C.	A2	5.70	10/1/2016	280,000	275,148
WEA Finance L.L.C.	A2	5.70	10/1/2016	2,425,000	2,382,977
Westpac Banking	Aa2	5.25	9/29/2049	150,000	128,539
Westpac Banking	Aa2	5.25	9/29/2049	670,000	574,141
Wind Acquisition Finance SA	B 2	10.75	12/1/2015	135,000	154,913
Wind Acquisition Finance SA	B 2	10.75	12/1/2015	585,000	671,288
Woori Bank	A2	6,13	5/3/2016	442,000	444,117
Woori Bank				1,876,000	1,884,986
	A2	6.13	5/3/2016		
Xstrata Finance Dubai Ltd.	8 aa2	5.71	11/13/2009	3,300,000	3,304,610
Total International Credit Obligations U.S. Dollar Payable				\$	306,140,748
International Condit Obligations Franks Contractory					
International Credit Obligations Foreign Currency Payable			A (6 A I A F	400 000 000	4 000 000
ASIF	Aa2	1.20	3/20/2008	160,000,000	1,298,838
ASIF II	Aa2	1.20	3/20/2008	40,000,000	324,710
Bombardier, Inc.	Ba2	7.25	11/15/2016	125,000	174,305
Bombardier, Inc.	Ba2	7.25	11/15/2016	750,000	1,045,832
International Bank for Reconstruction and Development	Aaa	2.00	2/18/2008	43,000,000	351,082
International Bank for Reconstruction and Development	Aaa	2.00	2/18/2008	190,000,000	1,551,294
International Bank for Reconstruction and Development	Aaa	13.63	5/9/2017	1,650,000	1,263,920
,		10.00			
		13 63	5/0/2017		
International Bank for Reconstruction and Development Keeditanetalt free Windows Pays	Ааа	13.63	5/9/2017 9/9/2011	7,400,000	5,668,489 769,377
Kreditanstalt fuer Wiederaufbau	Ааа Ааа	0.46	8/8/2011	95,000,000	769,377
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau	Aaa Aaa Aaa	0.46 0.60	8/8/2011 8/8/2011	95,000,000 430,000,000	769,377 3,482,445
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank	Aaa Aaa Aaa Aaa	0.46 0.60 0.65	8/8/2011 8/8/2011 9/30/2008	95,000,000 430,000,000 210,000,000	769,377 3,482,445 1,695,287
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau	Aaa Aaa Aaa	0.46 0.60	8/8/2011 8/8/2011	95,000,000 430,000,000 210,000,000 730,000,000	769,377 3,482,445 1,695,287 5,893,141
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank Landwirtschaftliche Rentenbank Rabobank Nederland	Aaa Aaa Aaa Aaa	0.46 0.60 0.65	8/8/2011 8/8/2011 9/30/2008	95,000,000 430,000,000 210,000,000 730,000,000 1,000,000,000	769,377 3,482,445 1,695,287 5,893,141 8,04 <u>4,455</u>
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank Landwirtschaftliche Rentenbank	Ааа Ааа Ааа Ааа Ааа	0.46 0.60 0.65 0.65	8/8/2011 8/8/2011 9/30/2008 9/30/2008	95,000,000 430,000,000 210,000,000 730,000,000	769,377 3,482,445 1,695,287 5,893,141
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank Landwirtschaftliche Rentenbank Rabobank Nederland Total International Credit Obligations Foreign Currency Payable	Ааа Ааа Ааа Ааа Ааа	0.46 0.60 0.65 0.65	8/8/2011 8/8/2011 9/30/2008 9/30/2008	95,000,000 430,000,000 210,000,000 730,000,000 1,000,000,000	769,377 3,482,445 1,695,287 5,893,141 8,044,455
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank Landwirtschaftliche Rentenbank Rabobank Nederland Total International Credit Obligations Foreign Currency Payable International Index Linked Corporate Bonds	Ава Ава Ава Ава Ава Ава	0.46 0.60 0.65 0.65 0.20	8/8/2011 8/8/2011 9/30/2008 9/30/2008 6/20/2008	95,000,000 430,000,000 210,000,000 730,000,000 1,000,000,000 \$	769,377 3,482,445 1,695,287 5,893,141 <u>8,044,455</u> 31,563,175
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank Landwirtschaftliche Rentenbank Rabobank Nederland Total International Credit Obligations Foreign Currency Payable International Index Linked Corporate Bonds Barclay's Bank	Ааа Ааа Ааа Ааа Ааа Ааа Ааа	0.46 0.60 0.65 0.65 0.20 5.56	8/8/2011 8/8/2011 9/30/2008 9/30/2008 6/20/2008 7/29/2049	95,000,000 430,000,000 210,000,000 730,000,000 1,000,000,000 \$ 80,000	769,377 3,482,445 1,695,287 5,893,141 <u>8,044,455</u> 31,563,175 70,004
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank Landwirtschaftliche Rentenbank <u>Rabobank Nederland</u> Total International Credit Obligations Foreign Currency Payable International Index Linked Corporate Bonds Barclay's Bank Barclay's Bank	Ааа Ааа Ааа Ааа Ааа <u>Ааа</u> Аа2 Аа2	0.46 0.60 0.65 0.65 0.20 5.56 5.56	8/8/2011 8/8/2011 9/30/2008 9/30/2008 6/20/2008 6/20/2008 7/29/2049 7/29/2049	95,000,000 430,000,000 210,000,000 730,000,000 1,000,000,000 \$ 80,000 360,000	769,377 3,482,445 1,695,287 5,893,141 8,044,455 31,583,175 70,004 315,018
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank Landwirtschaftliche Rentenbank <u>Rabobank Nederland</u> Total International Credit Obligations Foreign Currency Payable International Index Linked Corporate Bonds Barclay's Bank Barclay's Bank Den Norske Bank ASA (DNB)	Ааа Ааа Ааа Ааа Ааа <u>Ааа</u> Аа2 Аа2 Аа2 Аа2	0.46 0.60 0.65 0.65 0.20 5.56 5.56 5.63	8/8/2011 8/8/2011 9/30/2008 9/30/2008 6/20/2008 7/29/2049 7/29/2049 12/31/2049	95,000,000 430,000,000 210,000,000 730,000,000 1,000,000 30,000 360,000 30,000	769,377 3,482,445 1,695,287 5,893,141 8,044,455 31,563,175 70,004 315,018 25,969
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank Rabobank Nederland Total International Credit Obligations Foreign Currency Payable International Index Linked Corporate Bonds Barclay's Bank Barclay's Bank Den Norske Bank ASA (DNB) Den Norske Bank ASA (DNB)	Ааа Ааа Ааа Ааа Ааа Ааа Ааа Аа2 Аа2 Аа2	0.46 0.60 0.65 0.65 0.20 5.56 5.56 5.63 5.63	8/8/2011 8/8/2011 9/30/2008 9/30/2008 6/20/2008 7/29/2049 7/29/2049 12/31/2049 12/31/2049	95,000,000 430,000,000 210,000,000 730,000,000 1,000,000,000 \$ \$ 80,000 360,000 30,000 120,000	769,377 3,482,445 1,695,287 5,893,141 8,044,455 31,583,175 70,004 315,018 25,969 103,875
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank Landwirtschaftliche Rentenbank Rabobank Nederland Total International Credit Obligations Foreign Currency Payable International Index Linked Corporate Bonds Barclay's Bank Barclay's Bank Den Norske Bank ASA (DNB) Den Norske Bank ASA (DNB) Lloyd's TSB Bank	Ааа Ааа Ааа Ааа Ааа <u>Ааа</u> Аа2 Аа2 Аа2 Аа2	0.46 0.60 0.65 0.65 0.20 5.56 5.56 5.63	8/8/2011 8/8/2011 9/30/2008 9/30/2008 6/20/2008 7/29/2049 7/29/2049 12/31/2049	95,000,000 430,000,000 210,000,000 1,000,000 000 5 80,000 360,000 360,000 120,000 30,000	769,377 3,482,445 1,695,287 5,893,141 8,044,455 31,563,175 70,004 315,018 25,969 103,875 26,055
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank Landwirtschaftliche Rentenbank Rabobank Nederland Total International Credit Obligations Foreign Currency Payable International Index Linked Corporate Bonds Barclay's Bank Barclay's Bank Den Norske Bank ASA (DNB) Den Norske Bank ASA (DNB)	Ааа Ааа Ааа Ааа Ааа Ааа Ааа Аа2 Аа2 Аа2	0.46 0.60 0.65 0.65 0.20 5.56 5.56 5.63 5.63	8/8/2011 8/8/2011 9/30/2008 9/30/2008 6/20/2008 7/29/2049 7/29/2049 12/31/2049 12/31/2049	95,000,000 430,000,000 210,000,000 730,000,000 1,000,000,000 \$ \$ 80,000 360,000 30,000 120,000	769,377 3,482,445 1,695,287 5,893,141 8,044,455 31,583,175 70,004 315,018 25,969 103,875
Kreditanstalt fuer Wiederaufbau Kreditanstalt fuer Wiederaufbau Landwirtschaftliche Rentenbank Landwirtschaftliche Rentenbank Rabobank Nederland Total International Credit Obligations Foreign Currency Payable International Index Linked Corporate Bonds Barclay's Bank Barclay's Bank Den Norske Bank ASA (DNB) Den Norske Bank ASA (DNB) Lloyd's TSB Bank	A8a Aaa Aaa Aaa Aaa Aaa Aaa Aaa Aa2 Aa2 Aa	0.46 0.60 0.65 0.20 5.56 5.56 5.63 5.63 5.63 5.00	8/8/2011 8/8/2011 9/30/2008 9/30/2008 6/20/2008 7/29/2049 7/29/2049 12/31/2049 12/31/2049 12/31/2049	95,000,000 430,000,000 210,000,000 1,000,000 000 5 80,000 360,000 360,000 120,000 30,000	769,377 3,482,445 1,695,287 5,893,141 8,044,455 31,563,175 70,004 315,018 25,969 103,875 26,055

Lloyd's TSB Bank	Aa1	5.63	12/31/2049	610,000	532,530
Network Rail Infrastructure Index Linked Notes (GBP)	Aaa	1.75	11/22/2027	600,000	1,190,207
Network Rail Infrastructure Index Linked Notes (GBP)	Aaa	1.75	11/22/2027	100,000	196,368
Network Rail Infrastructure Index Linked Notes (GBP)	Aaa	1.38	11/22/2037	150,000	291,382
Network Rail Infrastructure Index Linked Notes (GBP)	Aaa	1,38	11/22/2037	640,000	1,243,231
Societe Generale	Aa2	5.47	11/30/2049	130,000	111,995
Societe Generale	Aa2	5.47	11/30/2049	550,000	473,825
Standard Chartered	Baa1	4.90	12/31/2040	70,000	56,233
Standard Chartered	Baa1	4.90	12/31/2040	290,000	241,251
Standard Chartered	Baa1	5,59	12/31/2049	120,000	100,326
Standard Chartered	Baa1	5.59	12/31/2049	520,000	434,746
Total International Index Linked Corporate Bonds				\$	5,652,140
Total Foreign Debt Obligations				\$	900,493,848
TOTAL BONDS, CORPORATE NOTES AND GOVERNMENT OBLIGATIONS				\$	10,140,998,668

U.S. Common Stock	Shares	Market Value
Commingled Funds	445 088	0.000 /
Shares Russell 1000 Growth Index Fund	115,000	6,809,150
Shares Russell 2000 Growth Index Fund	183,637	15,752,382
Shares Russell Midcap Growth index Fund	46,500	5,296,815
Consumer Discretionary		
Auto Components		
Aftermarket Technology Corp.	34,104	1,012,207
American Axle & Manufacturing Holdings, Inc.	124,897	3,699,449
Amerigan, Inc.	3,100	55,769
ArvinMeritor, Inc.	343,144	7,617,797
Autoliv, Inc.	158,520	9,015,032
Borg Warner, Inc.	181,464	15,613,163
Cooper Tire & Rubber Co.	20,990	579,744
Drew Industries, Inc.	2,727	90,373
Exide Technologies	8,900	82,770
Gentek, Inc.	1,278	45,011
Gentex Corp.	42,187	830,662
Goodyear Tire & Rubber Co.	275,971	9,592,752
Hayes Lemmerz International, Inc.	14,000	74,900
Johnson Control, Inc.	163,690	18,950,391
Lear Corp.	189,457	6,746,564
Modine Manufacturing Co.	10,963	248,216
Noble International, Ltd.	1,646	33,644
Quantum Fuel Systems Technologies Worldwide, Inc.	4,200	6,552
Raser Technologies, Inc.	4,575	33,809
Sauer-Danfoss, Inc.	1,611	47,943
Shiloh Industries, Inc.	1,300	15,834
Spartan Motors, Inc.	4,800	81,696
Standard Motor Products, Inc.	2,300	34,569
Stoneridge, Inc.	2,000	24,680
Superior Industries International, Inc.	65,585	1,427,130
Tenneco, Inc.	9,515	333,406
TRW Automotive Holdings Corp.	29,725	1,094,772
Visteon Corp.	27,909	226,063
Automobiles	0.400	95 402
Fleetwood Enterprises, Inc.	9,439	85,423
Ford Motor Co.	612,300	5,767,866 5,692,604
General Motors Corp. Harley Davidson, Inc.	150,598 76,260	4,545,859
	18,827	270,167
Monaco Coach Corp. Thor Industries, Inc.	5,161	232,968
Winnebago Industries, Inc.	4,699	136,714
Distributors	4,099	130,114
Audiovox Corp.	3,523	45,693
Building Materials Holding Corp.	11,973	169,897
Core-Mark Holding Co., Inc.	1,796	64,620
Genuine Parts Co.	396,700	19,676,320
Handleman Co.	241,136	1,502,277
Keystone Automotive Industries, Inc.	2,435	100,736
LKQ Corp.	204,531	5,043,734
Source Interlink Companies, Inc.	6,784	33,784
Diversified Consumer Services	0,104	00,704
Apollo Group, Inc.	23,800	1,390,634
Bright Horizons Family Solutions, Inc.	12,173	473,651
Capella Education Co.	52,447	2,414,135
Career Education Corp.	52,447 17,483	2,414,135 590,401
Coinmach Service Corp.	5,797	76,694
Coinstar, Inc.	4,095	128,911
Constar, nd. Corinthian Colleges, Inc.		
Communan Coneges, nic. CPI Corp.	12,732	207,404 55,600
Devry, Inc.	800 8 871	
•	8,871	301,791
H & R Block, Inc.	193,673	4,526,138
Home Solutions of America, Inc.		
Home Solutions of America, Inc. Investools, Inc.	5,704 8,360	34,110 83,266

ITT Educational Services, Inc.	29,531	3,466,349
Jackson Hewitt Tax Service, Inc.	4,856	136,502
Laureate Education, Inc.	17,275	1,065,177
Lincoln Educational Services Corp.	629	9,347
Matthews International Corp.	9,920	432,611
Pre-Paid Legal Services, Inc.	1,437	92,413
Regis Corp.	45,621	1,745,003
Service Corp. International	96,233	1,229,858
ServiceMaster Co.	65,596	1,014,114
Sotheby's Holdings, Inc.	198,324	9,126,870
Steiner Leisure Ltd.	2,600	127,712
Stewart Enterprises, Inc.	196,126	1,527,822
Strayer Education, Inc.	56,117	7,391,170
Universal Technical Institute, Inc.	3,480	88,357
Vertrue, Inc.		
•	1,768	86,243
Weight Watchers International, Inc.	5,271	267,978
Hotels Restaurants & Leisure		
AFC Enterprises, Inc.	5,946	102,606
Ambassadors Group, Inc.	2,252	60,014
Ambassadors International, inc.	1,320	43,903
Ameristar Casinos, Inc.	4,213	146,360
Applebee's International, Inc.	11,069	266,763
Bally Technologies, Inc.	67,012	1,770,457
Benihana, Inc.	1,800	36,000
BJ's Restaurants, Inc.	2,474	48,837
Bluegreen Corp.	98,683	1,153,604
Bob Evans Farms, Inc.	11,313	416,884
Boyd Garning Corp.	14,606	718,469
Brinker International, Inc.	191,883	5,616,415
Buffalo Wild Wings, Inc.	4,560	189,650
Burger King Holdings, Inc.	9,351	246,305
California Pizza Kitchen, Inc.	88,794	1,907,284
Carnival Corp.	265,725	12,959,408
Carrol's Restaurant Group, Inc.		
	1,419	21,640
CBRL Group, Inc.	201,687	8,567,664
CEC Entertainment, Inc.	139,722	4,918,214
Cheesecake Factory, Inc.	21,360	523,747
Chipotle Mexican Grill, inc.	4,959	369,926
Choice Hotels International, Inc.	71,581	2,828,881
Churchill Downs, Inc.	1,434	75,113
CKE Restaurants, Inc.	145,670	2,923,597
Darden Restaurants, Inc.	234,871	10,331,975
Denny's Corp.	13,805	61,432
Domino's Pizza, Inc.	8,017	146,471
Dover Downs Gaming & Entertainment, Inc.	2,225	33,397
Dover Motorsports, Inc.	7,400	44,844
Gaylord Entertainment Co.	7,898	423,649
Great Wolf Resorts, Inc.	5,393	76,650
Harrah's Entertainment, Inc.	33,300	2,839,158
Hilton Hotels Corp.	87,200	2,918,584
IHOP Corp.	2,628	143,042
International Game Technology	821,583	32,616,845
International Speedway Corp.	16,618	875,935
Isle Capit Casinos, Inc.	186,377	4,465,593
Jack in the Box, Inc.	159,595	11,321,669
Jamba, Inc.		292,480
Krispy Kreme Doughnuts, Inc.	32,000	102,897
	11,112	
Landry's Restaurants, Inc. Las Vegas Sands Corp.	2,488	75,287
•	225,066	17,192,792 254,706
Life Time Fitness, Inc.	4,785	254,706
Lodgian, Inc.	3,377	50,756
Marcus Corp.	4,532	107,680
Marriot International, inc.	437,244	18,906,431
McCormick & Schmick's Seafood Restaurants, Inc.	12,333	319,918
McDonald's Corp.	1,090,565	55,357,079
MGM Mirage	154,077	12,708,271
Monarch Casino & Resort, Inc.	1,747	46,907
Morgan's Hotel Group Co.	3,020	73,628
Morton's Restaurant Group, Inc.	1,463	26,495
MTR Gaming Group, Inc.	2,902	44,691
Multimedia Games, Inc.	5,907	75,373
O' Charleys, Inc.	4,596	92,655
P.F. Chang's China Bistro, Inc.	27,499	967,965
Panera Bread Co.	12,400	571,144
Papa John's International, Inc.	3,152	90,652
Peets Coffee & Tea, Inc.		275,905
Peers Conee a rea, inc. Penn National Gaming, Inc.	11,202	
Pinnacle Entertainment, Inc.	10,901	655,041
	218,502	6,150,831
Premier Exhibitions, Inc.	4,300	67,768
Rare Hospitality International, Inc.	4,497	120,385
Red Rabin Gourmet Burgers, Inc.	26,982	1,089,263
Riviera Holdings Corp.	2,609	94,837

Royal Caribbean Cruises	19,800	851,004
Ruby Tuesday, Inc.	424,120	11,167,080
Ruth's Chris Steak House, Inc.	2,691	45,720
Scientific Games Corp.	9,671	338,001
Shuffle Master, inc.	64,094	1,063,960
Six Flags, Inc.	12,588	76,661
Sonic Corp.	240,079	5,310,547
Speedway Motorsports, Inc. Starbucks Corp.	2,085 386,339	83,358 10,137,535
Starwood Hotels & Resorts Worldwide, Inc.	88,005	5,902,495
Station Casinos, Inc.	6,660	578,088
Station Cosmos, Inc. Steak-n-Shake Co.	4,134	68,996
Texas Roadhouse, Inc.	141,453	1,809,184
Tim Horton's, Inc.	52,445	1,612,684
Town Sports International Holdings, tnc.	2,363	45,653
Triarc Cos., Inc.	9,258	145,351
Trump Entertainment Resorts, Inc.	5,747	72,125
Vail Resorts, Inc.	32,084	1,952,953
Wendy's International, Inc.	16,800	617,400
WMS industries, inc.	84,370	2,434,918
Wyndham Worldwide Corp.	56,721	2,056,703
Wynn Resorts Ltd.	23,854	2,139,465
Youbet.com, Inc.	253,500	618,540
Yum Brands, Inc.	262,102	8,575,977
Household Durables		
American Greetings Corp.	219,211	6,210,248
Avatar Hotdings, Inc.	4,210	323,917
Beazer Homes USA, Inc.	78,522	1,937,138
Black & Decker Corp.	91,400	8,071,534
Blyth, Inc.	3,783	100,552
Brookfield Homes Corp.	1,981	57,627
California Coastal Communities, Inc.	3,824	64,779
Cavco Industries, Inc.	100	3,752
Centex Corp.	21,000	842,100
Champion Enterprises, Inc.	11,282	110,902
CSS Industries, Inc.	26,875	1,064,519
D.R. Horlon, Inc.	310,180	6,181,887
Ethan Allen Interiors, Inc.	43,513	1,490,320
Fortune Brands, Inc.	45,900	3,780,783
Furniture Brands International, Inc.	60,162	854,300
Garmin Ltd.	136,475 139,674	10,095,056 16,313,923
Harman International Industries, Inc.	4,526	52,818
Haverty Furniture Cos., Inc.	4,520	487,782
Helen Troy Ltd. Hooker Furniture Corp.	1,831	41,088
Hovnanian Enterprises, Inc.	10,656	176,144
iRobot Corp.	2,180	43,273
Jarden Corp.	9,419	405,111
KB Home	151,268	5,955,421
Kimbali International, Inc.	3,879	54,345
La-Z-Boy, Inc.	7,526	85,248
Leggett & Platt, Inc.	221,500	4,884,075
Lennar Corp.	73,800	2,698,128
Levilt Corp.	1,100	10,373
Libbey, Inc.	2,100	45,297
Lifetime Brands, Inc.	74,342	1,520,294
M.D.C. Holdings, Inc.	9,476	458,259
M/I Homes, Inc.	49,646	1,320,584
Meritage Homes Corp.	40,852	1,092,791
Mohawk Industries, Inc.	8,252	831,719
National Presto Industries, Inc.	766	47,752
Newell Rubbermaid, Inc.	46,700	1,374,381
NVR, Inc.	7,628	5,185,133
Orleans Homebuilders, Inc.	3,094	26,144
Palm Harbor Homes, Inc.	1,700	24,055
Pulte Homes, Inc.	36,400	817,180
Russ Berrie & Co., Inc.	2,628	48,960
Ryland Group, Inc.	199,267	7,446,608
Sealy Corp.	76,618	1,265,729
Skyline Corp.	22,111	663,551 545 576
Snap-On, Inc.	12,207	616,576
Standard Pacific Corp.	20,710	363,046
Stanley Works	115,700	7,022,990
Syntax-Brillian Corp.	8,400	41,328
Tarragon Corp.	4,510	38,155
Tempur-Pedic International, Inc.	66,225 36,650	1,715,228 915,767
Toll Bros, Inc.	36,660	23,418
Tousa, Inc. Tunnenviere Brande Corporation	5,589 33,576	23,418 964,974
Tupperware Brands Corporation Universal Electronics, Inc.	2,162	964,974 78,524
WCI Communities, Inc.	2,182 13,348	222,645
Wor Communities, inc. Whiripool Corp.	54,709	6,083,641
the point of the p	34,709	0,000,041

Internet & Catalog Retail		
1-800-Contacts, Inc.	1,100	25,806
1-800-Flowers.com, Inc.	4,357	41,087
Amazon.com, Inc. Audible, Inc.	650,991 8,656	44,534,294 87,252
Blue Nile, Inc.	23,595	1,425,138
Expedia, Inc.	317,389	9,296,324
FTD Group, Inc.	2,710	49,891
Galam, Inc.	170,894	3,115,398
GSI Commerce, Inc. IAC/Interactivecorp	141,763 75,940	3,219,438 2,628,283
Liberty Media Corp.	351,718	7,853,863
Netflix, Inc.	6,848	132,783
Nutri-System, Inc.	124,901	8,723,086
Overstock.com, Inc. Petmed Express, Inc.	2,421 3,063	44,232 39,329
Priceline.com, Inc.	72,135	4,958,560
Shutterfly, inc.	126,562	2,727,411
Stamps.com, Inc.	2,472	34,064
Systemax, Inc.	51,603	1,073,858
US Auto Parts Network, inc. Valuevision Media	5,483 4,441	51,869 50,272
Leisure Equipment & Products	+,++	30,272
Arctic Cat, inc.	143,768	2,846,606
Brunswick Corp.	37,430	1,221,341
Callaway Golf Co.	14,293	254,558
Eastman Kodak Co.	68,600	1,909,138
Hasbro, Inc. JAKKS Pacific, Inc.	262,930 82,2 7 1	8,258,631 2,315,106
K2, Inc.	9,865	149,849
Leapfrog Enterprises, Inc.	7,185	73,646
Marine Products Corp.	1,613	13,275
MarineMax, Inc.	31,213	624,884
Mattel, inc. Nautilus, inc.	182,115 5,333	4,605,688 64,209
Oakley, Inc.	3,565	101,246
Polarís Industries, Inc.	5,317	287,969
Paol Corp.	7,369	287,612
RC2 Corp.	3,308	132,353
Smith & Wesson Holding Corp. Steinway Musical Instruments, Inc.	258,490 1,548	4,329,708 53,545
Sturm, Ruger & Co., Inc.	3,200	49,664
Media	0,200	
Arbitron, Inc.	4,513	232,555
Belo Corp.	300,923	6,196,005
Cablevision NY Group Carmike Cinemas, Inc.	79,080 2,906	2,861,905 63,816
Catalina Marketing Corp.	5,395	169,943
CBS Corp.	343,575	11,447,919
Central European Media Enterprises Ltd.	5,100	497,658
Charter Communications, Inc.	365,891	1,481,859
Cinemark Holdings, Inc. Citadel Broadcasling Corp.	4,000 55,049	71,560 355,066
CKX, Inc.	5,535	76,494
Clear Channel Communications, Inc.	284,667	10,766,106
Clear Channel Outdoor Holdings, Inc.	23,816	674,945
Comcast Corp. (Class A)	2,991,191	84,112,291
Comcast Corp. (Special Class A) Courier Corp.	22,790 2,116	637,208 84,640
Cox Radio, Inc.	15,115	215,238
Crown Media Holdings, Inc.	2,275	16,380
CTC Media, Inc.	9, 4 81	257,314
Cumulus Media, Inc.	4,140	38,709
DG Fastchannel, Inc. DIRECTV Group, Inc.	1,900 432,871	38,722 10,003,649
Discovery Holding Co.	74,244	1,706,870
Dow Jones & Co., Inc.	11,100	637,695
Dreamworks Animation, Inc.	9,809	282,892
E.W. Scripps, Inc.	58,300	2,663,727
Echostar Communications Corp.	338,408	14,676,755
Emmis Communications Corp. Entercommunications Corp.	4,752 4,815	43,766 119,845
Entravision Communications Corp.	4,815	106,157
Fisher Communications, Inc.	1,179	59,881
Gannett, inc.	55,732	3,062,473
Gatehouse Media, Inc.	2,109	39,122
Genstar-TV Guide International, Inc.	337,800	1,661,976
Getty Images, Inc. Global Sources Ltd.	7,409 4,420	354,224 100,334
Gray T,V., Inc.	8,479	78,600
Harris Interactive, Inc.	7,640	40,874
Harle-Hanks, Inc.	7,373	189,339

Hearst-Argyle Television, Inc.	11, 344	273,390
IDEARC, Inc.	126,929	4,484,402
Interactive Data Corp.	5,713	152,994 7,576,805
Interpublic Group Companies, Inc. John Wiley & Sons, Inc.	664,632 7,587	366,376
Journal Communications, Inc.	6,880	89,509
Journal Register Co.	149,283	668,788
Knology, Inc.	3,800	66,006
Lakes Entertainment, Inc.	2,532	29,903
Lamar Advertising Co.	52,222	3,277,453
Lee Enterprises, Inc. Liberty Global, Inc. Series A	15,689 38,700	327,273 1,520,910
Liberty Global, Inc. Series C	76,094	3,122,898
Liberty Media Corp.	165,729	19,502,989
Lin TV Corp.	7,328	137,840
Live Nation, Inc.	12,136	271,604
Lodgenet Entertainment Corp.	3,395	108,844
Martha Stewart Living Ornnimedia, Inc.	507,310	8,725,732
Marvel Entertainment, inc. McClatchy Co.	367,693 16,469	9,368,818 416,830
McGraw Hill Companies, Inc.	281,204	19,144,368
Media General, Inc.	8,900	296,103
Mediacom Communications Corp.	7,963	77,161
Meredith Corp.	18,200	1,121,120
Morningstar, Inc.	17,002	799,519
National Cinemedia, Inc.	6,173	172,906
New York Times Co.	34,587	878,510
News Corp. Nexstar Broadcasting Group, Inc.	2,841,880 1,500	60,276,275 19,710
Omnicom Group, Inc.	494,024	26,143,750
Outdoor Channel Holdings, Inc.	164,359	1,852,326
Playboy Enterprises, Inc.	3,096	35,078
Primedia, Inc.	51,464	146,672
R.H. Donnelley Corp.	15,406	1,167,467
Radio 1, Inc.	29,948	211,433
RCN Corp. Regal Entertainment Group	7,588 11,527	142,579 252,787
Salem Communications Corp.	2,007	22,258
Scholastic Corp.	6,960	250,142
Sinclair Broadcast Group, Inc.	94,980	1,350,616
Sirius Satellite Radio Inc.	319,115	963,727
Spanish Broadcasting System, Inc.	6,957	29,915
Sun-Times Media Group, Inc.	9,578	50,285
Time Warner Cable, Inc. Time Warner, Inc.	196,010 3,976,558	7,677,712 83,666,780
TiVo, Inc.	5,970,550 14,411	83,440
Tribune Co.	38,679	1,137,163
Valassis Communications, Inc.	11,362	195,313
Value Line, Inc.	208	9,131
Viacom, Inc.	140,000	5,828,200
Virgin Media, Inc.	43,445	1,058,755
Walt Disney Co. Warner Music Group Corp.	735,526 11,518	25,110,858 166,435
Washington Post Co.	881	683,735
Westwood One, Inc.	13,689	98,424
Wisdom Tree Investments, Inc.	69,300	347,193
World Wrestling Entertainment	31,746	507,619
XM Satellite Radio Holdings, Inc.	722,268	8,501,094
Multiline Retail 99 Cents Only Stores	140,293	1,839,241
Big Lots, Inc.	242,930	7,147,001
Bon-Ton Stores, Inc.	91,088	3,648,985
Dillard's, Inc.	321,289	11,543,914
Dollar General Corp.	53,600	1,174,912
Dollar Tree Stores, Inc.	47,962	2,088,745
Family Dollar Stores, Inc.	72,066	2,473,305
Fred's, Inc. J.C. Penney Co., Inc.	265,554 81,440	3,553,113 5,894,627
Kohl's Corp.	531,885	37,779,792
Macy's, Inc.	461,692	18,366,108
Nordstrom, Inc.	67,936	3,472,888
Retail Ventures, Inc.	3,978	64,165
Sak's, Inc.	207,565	4,431,513
Sears Holdings Corp.	15,700	2,661,150
Target Corp.	758,521	48,241,936
Tuesday Morning Corp. Specialty Retail	4,722	58,364
A.C. Moore Arts & Crafts, Inc.	2,948	57,810
Aaron Rents, Inc.	418,769	12,228,055
Abercrombie & Fitch Co.	18,874	1,377,425
Advance Auto Parts, Inc.	15,793	640,090
Aeropostale	111,754	4,657,907

American Eagle Outfitters, Inc.	50,785	1,303,143
America's Car-Mart, Inc.	500	6,795
AnnTaylor Stores Corp.	108,989	3,860,390
Asbury Automotive Group, Inc.	101,193	2,524,765
AutoNation, Inc.	354,021	7,944,231
AutoZone, Inc.	13,650	1,864,863
Barnes & Noble, Inc. Bebe Stores, Inc.	8,615 3,673	331,419 58,805
Bed Bath & Beyond, Inc.	5,675 474,800	17,088,052
Best Buy, Inc.	176,089	8,218,074
Big 5 Sporting Goods Corp.	3,297	84,074
Blockbuster, Inc.	50,903	219,392
Books-a-Million, Inc.	4,565	77,331
Borders Group, Inc.	202,321	3,856,238
Brown Shoe, Inc.	9,499	231,016
Buckle, Inc.	2,111	83,173
Build-a-Bear Workshop, Inc.	2,212	57,822
Cabela's, inc.	63,992	1,416,143
Cache, Inc.	58,834	780,7 <u>2</u> 7
CarMax, Inc.	42,147	1,074,749
Casual Male Retail Group, Inc.	5,225	52,773
Cato Corp.	49,470	1,085,372
Charlotte Russe Holding, Inc.	51,088	1,372,735
Charming Shoppes, Inc.	514,832	5,575,631
Chico's FAS, Inc. Children's Place Retail Stores, Inc.	28,978 93,059	705,325
Christopher & Banks Corp.	5,323	4,805,567 91,289
Circuit City Stores, Inc.	24,800	373,984
Citi Trends, Inc.	24,600	79,109
Coldwater Creek, Inc.	86,098	2,000,057
Conn's, Inc.	1,772	50,608
Cost Plus, Inc.	2,827	23,973
CSK Auto Corp.	52,891	973,194
Deb Shops, Inc.	716	19,797
Dick's Sporting Goods, Inc.	82,977	4,826,772
Dress Barn, Inc.	19,324	396,528
DSW, Inc.	49,390	1,719,760
Eddie Bauer Holdings, Inc.	4,400	56,540
Finish Line, Inc.	8,736	79,585
Foot Locker, Inc.	31,007	675,953
GameStop Corp.	499,769	19,540,968
Gander Mountain Co.	600 755 100	6,810
Gap, Inc.	755,100	14,422,410
Genesco, Inc. Group 1 Automotive, Inc.	4,098 26,681	214,366 1,076,312
Guess, Inc.	317,134	15,235,117
Guitar Center, Inc.	4,396	262,925
Gymboree Corp.	37,507	1,478,151
Hibbett Sports, Inc.	82,937	2,270,815
Home Depot, Inc.	1,224,327	48,177,267
Hot Topic, Inc.	24,878	270,424
J. Crew Group, inc.	35,176	1,902,670
Jo-Ann Stores, Inc.	22,998	653,833
Jos. A. Bank Clothiers, Inc.	125,225	5,193,081
Lithia Motors, Inc.	8,361	211,868
Lowe's Cos., Inc.	775,468	23,799,113 1,583,865
Ltd. Brands	57,700 45,784	2,338,189
Men's Wearhouse, Inc. Midas, Inc.	8,730	197,909
Moas, inc. Monro Muffler Brake, Inc.	1,806	67,635
NY & Co., Inc.	3,112	34,108
Office Depot, Inc.	198,346	6,009,884
OfficeMax, Inc.	20,937	822,824
O'Reilly Automotive, Inc.	179,834	6,572,933
Pacific Sunwear of California, Inc.	10,330	227,260
Payless Shoesource, Inc.	247,600	7,811,780
Pep Boys - Manny Moe & Jack	10,264	206,922
PetSmart, Inc.	20,117	652,797
Pier 1 Imports, Inc.	19,051	161,743
Pomeroy IT Solutions	134,900	1,319,322
RadioShack Corp.	· 70,320	2,330,405
Rent-a-Center, Inc.	256,027	6,715,588
Rex Stores Corp.	45,260	897,506
Ross Stores, Inc.	322,046	9,919,017
Sally Beauty Holdings, Inc.	16,193	145,737
Select Comfort Corp.	7,205	116,865
Sherwin-Williams Co.	184,770	12,281,662
Shoe Carnival, Inc. Sonic Automotive, Inc.	6,580 105 821	180,884 3,065,634
Stage Stores, Inc.	105,821 9,041	3,065,634 189,499
Staples, Inc.	520,249	12,345,509
Stein Mart, Inc.	3,950	48,427
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Syms Corp.	3,030	59,782
Talbots, Inc.	4,341	108,655
		1,646,611
Tiffany & Co.	31,033	
TJX Companies, Inc.	392,114	10,783,135
Tractor Supply Co.	71,860	3,740,313
TravelCenters America, L.L.C.	21,950	887,878
Tween Brands, Inc.	4,491	200,299
United Auto Group, Inc.	50,153	1,067,757
Urban Outfitters, Inc.	205,447	4,936,891
West Marine, Inc.	2,611	35,927
Wet Seal, Inc.	885,955	5,324,590
		1,136,691
Williams-Sonoma, Inc.	35,994	
Zale Corp.	9,736	231,814
Zumiez, Inc.	88,503	3,343,643
Textiles, Apparel & Luxury Goods		
Carter, Inc.	8,698	225,626
Cherokee, Inc.	1,133	41,400
Coach, Inc.	638,390	30,253,302
Columbia Sportswear Co.	32,392	2,224,683
	•	33,269,333
Crocs, Inc.	773,166	
Deckers Outdoor Corp.	2,175	219,458
Fossil, Inc.	65,761	1,939,292
G-III Apparet Group Ltd.	1,800	28,422
Hanesbrands, Inc.	14,245	385,042
Hartmarx Corp.	5,200	41,444
Heely's, Inc.	998	25,808
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Iconix Brand Group, Inc.	224,878	4,996,789
Jones Apparel Group, Inc.	408,499	11,540,097
Keliwood Co.	6,045	169,985
Kenneth Cole Productions, Inc.	2,401	59,305
K-Swiss, Inc.	30,045	851,175
Liz Claiborne, Inc.	24,000	895,200
Maidenform Brands, Inc.	3,385	67,226
		770,959
Movado Group, Inc.	22,850	
Nike, Inc.	460,883	26,864,870
Oxford Industries, Inc.	3,483	154,436
Perry Ellis International, Inc.	20,484	658,970
Phillips Van Heusen Corp.	94,833	5,744,035
Polo-Ralph Lauren Corp.	131,730	12,924,030
Quiksilver, Inc.	1,902,810	26,886,705
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Skechers USA, Inc.	64,558	1,885,094
Steven Madden Ltd.	30,280	991,973
Stride Rite Corp.	456,701	9,252,762
Timberland Co.	6,959	175,297
True Religion Apparel, Inc.	1,990	40,457
Under Armor, inc.	103,800	4,738,470
		748,365
UniFirst Corp.	16,989	
V.F. Corp.	15,100	1,382,858
Volcam, Inc.	2,220	111,289
Warnaco Group, Inc.	110,182	4,334,560
Weyco Group, Inc.	1,509	40,637
Wolverine World Wide, Inc.	76,389	2,116,739
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Consumer Storles		
Consumer Staples		
Beverages		10 100 070
Anheuser-Busch Cos., Inc.	372,049	19,406,076
Boston Beer, Inc.	28,609	1,125,764
Brown-Forman, Inc.	14,200	1,037,736
Central European Distribution Corp.	9,048	313,242
Coca-Cola Bottling Co.	977	49,143
Coca-Cola Douling CD.	412,300	21,567,413
		2,695,032
Coca-Cola Enterprises, Inc.	112,293	
Constellation Brands, Inc.	36,200	878,936
Hansen Natural Corp.	374,654	16,102,629
Jones Soda Co.	3,793	53,178
MGP Ingredients, Inc.	1,462	24,708
Molson Coors Brewing Co.	167,860	15,520,336
National Beverage Corp.	1,426	16,409
Pepsi Bottling Group, Inc.	347,820	11,714,578
PepsiAmericas, Inc.	245,612	6,032,231
PepsiCo, Inc.	946,881	61,405,233
Food & Staples Retailing		
Andersons, Inc.	2,282	103,443
Arden Group, Inc.	198	27,007
BJ's Wholesale Club, Inc.	42,939	1,547,092
Casey's General Stores, Inc.	170,038	4,635,236
Costco Wholesale Corp.	202,639	11,858,434
CVS Caremark Corp.	1,894,446	69,052,557
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•		5,001,585
Great Atlantic & Pacific Tea Co., Inc.	149,123	
Great Atlantic & Pacific Tea Co., Inc. Ingles Markets, Inc.	149,123 2,309	79,545
Great Atlantic & Pacific Tea Co., Inc. Ingles Markets, Inc. Kroger Co.	149,123 2,309 341,558	79,545 9,608,027
Great Atlantic & Pacific Tea Co., Inc. Ingles Markets, Inc.	149,123 2,309	79,545

Nash Finch Co.	16,337	808,682
Pantry, Inc.	3,410	157,201
Pathmark Stores, Inc.	5,682	73,639
Performance Food Group Co.	8,561	278,147
PriceSmart, Inc.	2,585	63,927
Rite Aid Corp.	131,509	839,027
Ruddick Corp.	6,125	184,485
Safeway, Inc.	129,602	4,410,356
Spartan Stores, Inc.	4,543	149,510
SUPERVALU, Inc.	220,607	10,218,516
Susser Holdings Corp.	400	6,484
SYSCO Corp.	261,573	8,629,293
Topps, Inc.	4,887	51,362
United Natural Foods, Inc.		. –
	6,275	166,790
Village Super Market, Inc.	686	32,798
Walgreen Co.	711,945	30,998,085
Wal-Mart Stores, Inc.	1,790,701	86,150,625
Weis Market, Inc.	1,829	74,093
Whole Foods Market, Inc.	88,800	3,401,040
Wild Oats Markets, Inc.	4,300	72,068
Winn Dixie Stores, Inc.	65,612	1,922,432
Food Products		
Alico, Inc.	558	34,032
American Dairy, Inc.		
	900	16,794
Archer-Daniels-Midland Co.	216,553	7,165,739
B & G Foods, Inc.	48,200	636,240
Bunge Ltd.	17,900	1,512,550
California Maine Foods, Inc.	1,800	29,484
Campbell Soup Co.	81,152	3,149,509
Chiquita Brands International, Inc.	230,002	4,360,838
ConAgra Foods, Inc.	88,800	2,385,168
Com Products International, Inc.		746,744
	16,430	
Darling International, Inc.	11,958	109,296
Dean Foods Co.	98,979	3,154,461
Del Monte Foods Co.	599,420	7,288,947
Farmer Brothers Co.	1,698	38,426
Flowers Foods, Inc.	7,586	253,069
Fresh Del Monte Produce, Inc.	4,200	105,210
General Mills, Inc.	137,090	8,008,798
Green Mountain Coffee Roasters	965	75,984
H.J. Heinz Co.	63,656	3,021,750
Hain Celestal Group, Inc.	· · · · · · · · · · · · · · · · · · ·	
Hershey Co.	65,287	1,771,889
	30,300	1,533,786
Hormel Foods Corp.	93,750	3,501,563
Imperial Sugar Co.	2,435	74,974
J & J Snack Foods Corp.	2,109	79,594
J.M. Smucker Co,	42,350	2,696,001
Kellogg Co.	72,139	3,736,079
Kraft Foods, Inc.	427,480	15,068,670
Lancaster Colony Corp.	20,179	845,298
Lance, Inc.	5,128	120,816
Maui Land & Pineapple, Inc.	952	34,967
McCormick & Co., Inc.	53,100	2,027,358
Pilgrim's Pride Corp.	7,674	292,917
Raicorp Holdings, Inc.	23,484	1,255,220
Reddy Ice Holdings, Inc.	3,236	92,291
Sanderson Farms, Inc.	2,704	121,734
Sara Lee Corp.	130,400	2,268,960
Seabcard Corp.	554	1,299,130
Smithfield Foods, Inc.	56,025	1,725,010
Synutra International, Inc.	600	12,186
Tootsie Roli Industries, Inc.	5,319	147,389
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Treehouse Foods, Inc.	7,065	188,000
Tyson Foods, Inc.	250,380	5,768,755
William Wrigley Jr. Co.	37,375	2,067,211
Household Products		
Central Garden & Pet Co.	13,235	155,247
Church & Dwight, Inc.	24,390	1,181,939
Clorox Co.	80,000	4,968,000
Colgate-Paimolive Co.	550,584	35,705,372
Energizer Holdings, Inc.	10,141	1,010,044
Kimberly-Clark Corp.	190,850	12,765,957
Procter & Gamble Co.	1,616,184	98,894,299
Spectrum Brands, Inc.	8,271	55,995
WD-40 Co.	3,284	107,945
Personal Products		
Alberto-Culver Co.	220,349	5,226,678
American Oriental Bioengineering, Inc.	285,598	2,541,822
Avon Products, Inc.		
	990,470	36,399,773
Bare Escentuals, Inc.	501,391	17,122,503
Chattern, Inc.	39,386	2,496,285
Elizabeth Arden, Inc.	4,694	113,876

Estee Lauder Cos., Inc.	22,689	1,032,576
Herbalile Ltd.	7,600	301,340
Inter Parlums, Inc.		34,340
	1,290	
Mannatech, Inc.	2,155	34.243
NBTY, Inc.	100,421	4,338,187
NuSkin Enterprises, Inc.	7,341	121,127
Nuíracea	358,200	1,221,462
Playtex Products, Inc.	8,313	123,116
Prestige Brands Holdings, Inc.	4,972	64,537
Revion, Inc.	41,841	57,322
Tiens Biotech Group USA, Inc.	446	1,708
Usana Health Sciences, Inc.		56,686
Tobacco	1,267	00,000
		0.00 5
Alliance 1 International, Inc.	22,840	229,542
Altria Group, Inc.	1,055,293	74,018,251
Loews Corp Carolina Group	86,300	6,668,401
Reynolds American, Inc.	29,800	1,942,960
Universal Corp.	201,222	12,258,444
UST, inc.	28,400	1,525,364
Vector Group Ltd.		
Vector Group Eta.	4,248	95,707
Frank .		
Energy		
Energy Equipment & Services		
Allis-Chalmers Energy, Inc.	3,726	85,661
Atwood Oceanics, Inc.	57,566	3,950,179
Baker Hughes, Inc.	394,916	33,224,283
Basic Energy Services, Inc.	6,033	154,264
BJ Services Co.	132,015	3,754,507
Bristow Group, Inc.	114,082	5,652,763
Bronco Drilling Co., Inc.	3,819	62,670
Cal Dive International, Inc.	567,017	9,429,493
Cameron International Corp.	410,312	29,324,999
Carbo Ceramics, Inc.	24,783	1,085,743
Complete Production Services, Inc.	50,061	1,294,077
Dawson Geophysical Co.	1,702	104,605
Diamond Offshore Drilling, Inc.	63,692	6,468,560
Dresser-Rand Group, Inc.	140,992	5,569,184
Dril-Quip, Inc.	68,154	3,063,522
Englobal Corp.	28,797	349,884
ENSCO International, Inc.	116,732	7,121,819
FMC Technologies, Inc.		7,462,682
	94,202	
Geokinetics, Inc.	900	27,927
Global Industries, Ltd.	213,551	5,727,438
GlobatSantaFe Corp.	56,315	4,068,759
Grant Prideco, Inc.	269,360	14,499,649
Grey Wolf, Inc.	27,354	225,397
Gulf Island Fabrication, Inc.	113.767	3,947,715
Gulfmark Offshore, inc.	-	
•	4,362	223,422
Halliburton Co.	236,424	8,156,628
Hanover Compressor Co.	35,865	855,380
Helmerich & Payne, Inc.	15,380	544,760
Hercules Offshore, Inc.	66,157	2,142,164
Honzon Offshore, Inc.	4,800	92,160
Hornbeck Offshere Services, Inc.	39,082	1,514,818
	12,174	190,036
Input/Output, Inc.		
Lufkin Industries, Inc.	28,866	1,863,300
Matrix Service Co.	3,565	88,590
Nabors Industries	81,170	2,709,455
NATCO Group, Inc.	2,636	121,361
National-Oilwell Varco	278,327	29,012,806
Natural Gas Services Group, Inc.	67,300	1,203,324
Newpark Resources, Inc.	13,199	102,292
Noble Corporation	58,595	5,714,184
Oceaneering International, Inc.	16,619	874,824
Oil States International, Inc.	15,646	646,806
Parker Drilling Co	81,926	863,500
Patterson-UTI Energy, Inc.	466,322	12,798,920
PHI, inc.	3,450	102,776
	-	
Pioneer Drilling Co.	76,616	1,142,345
Pride International, Inc.	24,569	920,355
Rowan Companies, Inc.	21,300	872,874
RPC, Inc.	135,200	2,303,808
Schlumberger Ltd.	472,400	40,125,656
Seacor Holdings, Inc.	66,644	6,221,884
•	-	
Smith International, Inc.	496,978	29,142,790
SulphCo, Inc.	9,968	35,984
Superior Energy Services, Inc.	54,680	2,182,826
Superior Offshore International, Inc.	85,100	1,548,820
Superior Well Services, Inc.	2,355	59,841
T-3 Energy Services, Inc.	809	27,061
••		5,245,736
Tetra Technologies, Inc.	186,019	
Tidewater, Inc.	20,453	1,449,709

Troc Minie Savida, Inc. 2.8.2 00.500 Univera Dirag, Troc 7.3.80 445.90 Universa 7.3.80 7.3.80 ACM Di Astan 7.3.80 7.3.80 Anther Dirac 7.3.80 7.3.80			
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Unit Car,			103,508
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Alles America, Inc. 9,00 126263 Averaline Represable Energy Holdings, Inc. 9,118 227,500 Averaline Represable Energy Holdings, Inc. 11,64 4,89 Bis Artic Cransy, Inc. 6,660 36,891 Bis Artic Cransy, Inc. 6,660 36,891 Bis Artic Cransy, Inc. 6,660 36,891 Bis Artic Cransy, Inc. 6,860 36,891 Bis Artic Cransy, Inc. 8,381 5,129 Catalor Marchamer, Inc. 14,77,40 17,73,030 Catalor Marchamer, Inc. 14,77,40 17,73,030 Chennes Energy, Inc. 14,07,30 11,874,030 Chennes Energy, Inc. 14,000 17,884 Chennes Energy, Inc. 14,000 17,884 Chennes Energy, Inc. 14,000 11,884 Chennes Energy, Inc. 12,0850 11,984 Conscienting Marchame, Inc. 28,083 10,1894 Conscienting Marchame, Inc. 12,0850 12,0850 Conscienting Marchame, Inc. 12,0850 12,0850 Conscienting Marchame, Inc. <	Arch Coal, Inc.	24,367	847,972
ATP CIA Gas Cop. 9,118 2,255.00 Barn Venclam 4,309 74,481 Barn Venclam 4,309 74,481 Barn Venclam 4,300 140,793 Barn Venclam 6,600 130,793 Barn Venclam 6,600 130,703 Barn Venclam 6,600 130,703 Barn Venclam 23,468 1,046,31 Barn Venclam 23,660 1,37,35 Cheator Venclam 23,660 1,37,35 Cheator Venclam 1,36,600 132,446,40 Cheator Venclam 1,36,600 132,446,40 Cheator Venclam 1,36,600 132,446,40 Cheator Con 13,163,400 1,36,800 Cheator Con 13,163,400 1,36,300 Cheator Con 1,36,300 1,35,400 Cheator Con 1,36,300 1,35,400 Cheator Con 1,36,300 1,35,400 Cheator Con 1,36,300 1,36,300 Cheator Con 1,36,300 1,36,300 Cheator Con	Arena Resources, Inc.	33,024	1,919,025
Avertine Renewable Energy Hotzings, Inc. 1.259 1.4259 Berly Perguent Co. 1.57.14 4.250 1.63.257 Berly Perguent Co. 1.63.257 1.63.257 1.63.257 Berly Perguent Co. 2.300 3.57.25 1.63.257		3,400	182,682
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Holly Corp. 7,430 551,232 International Coal Group, Inc. 19,594 117,172 Kayne Anderson Energy Development Co. 1,400 35,252 Kodiak Oil & Gas Corp. 34,860 491,840 Marathon Oil Corp. 80,800 4,844,766 Mariner Energy, Inc. 125,144 3107,492 Markwest Hydrocarbon, Inc. 914 52,494 Massey Energy Co. 26,360 702,494 McMoRan Exploration Co. 4,651 65,144 Meridian Resources Corp. 16,706 59,493 Murphy Oil Corp. 96,900 5,759,736 Newfield Exploration 19,330 880,462 NGP Capital Resources Co. 2,515 42,051 Noble Energy, Inc. 4,600 11,730	•- •-		
International Coal Group, Inc. 19,594 117,172 Kayne Anderson Energy Development Co. 1,400 35,252 Kodiak Oil & Gas Corp. 84,600 491,840 Marathon Oil Corp. 80,800 4,844,768 Mariner Energy, Inc. 125,144 3107,492 Markwest Hydrocarbon, Inc. 914 52,494 Massey Energy Co. 26,360 702,494 McMoRan Exploration Co. 4,651 65,144 Meridian Resources Corp. 16,706 50,452 Murphy Oil Corp. 96,900 5,759,736 Newfield Exploration 19,330 880,462 NGP Capital Resources Co. 2,515 42,051 Noble Energy, Inc. 4,600 11,730			
Kayne Anderson Energy Development Co. 1,400 35,252 Kodiak Oil & Gas Corp. 84,600 491,840 Marathon Oil Corp. 80,800 4,844,768 Mariner Energy, Inc. 125,144 3,107,492 Markwest Hydrocarbon, Inc. 914 52,491 Massey Energy Co. 26,360 702,494 MotoRan Exploration Co. 4,651 65,114 Meridian Resources Corp. 16,706 50,452 Murphy Oil Corp. 96,900 5,759,733 Murphy Oil Corp. 99,330 880,482 NGP Capital Resources Co. 2,515 42,051 Noble Energy, Inc. 4,600 11,730			
Kodiak Oil & Gas Corp. 84,800 491,840 Marathon Oil Corp. 80,800 4,844,765 Mariner Energy, Inc. 128,144 3,107,492 Markwest Hydrocarbon, Inc. 914 52,491 Massey Energy Co. 26,360 702,494 McMoRan Exploration Co. 4,651 65,114 Meridian Resources Corp. 16,706 50,452 Murphy Oil Corp. 96,900 5,759,736 Murphy Oil Corp. 99,330 880,482 NGP Capital Resources Co. 2,515 42,051 Noble Energy, Inc. 4,600 11,730			
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Mariner Energy, Inc. 128,144 3,107,492 Markwest Hydrocarbon, Inc. 914 52,491 Massey Energy Co. 26,360 702,494 McMoRan Exploration Co. 4,651 65,114 Meridian Resources Corp. 16,706 50,452 Murphy Oil Corp. 96,900 5,759,736 Newfield Exploration 19,330 880,462 NGP Capital Resources Co. 2,515 42,051 Noble Energy, Inc. 4,600 11,730	,		4,844,768
Massey Energy Co. 26,360 702,494 McMoRan Exploration Co. 4,651 65,114 Meridian Resources Corp. 16,706 50,452 Murphy Oil Corp. 96,900 5,759,736 Newfield Exploration 19,330 880,482 NGP Capital Resources Co. 2,515 42,051 Noble Energy, Inc. 4,600 11,730	•		3,107,492
McMoRan Exploration Co. 4,651 65,114 Meridian Resources Corp. 16,706 50,452 Murphy Oil Corp. 96,900 5,759,736 Newfield Exploration 19,330 880,482 NGP Capital Resources Co. 2,515 42,051 Noble Energy, Inc. 4,600 11,730	Markwest Hydrocarbon, Inc.	914	52,491
Meridian Resources Corp. 16,706 50,452 Murphy Oil Corp. 96,900 5,759,736 Newfield Exploration 19,330 880,482 NGP Capital Resources Co. 2,515 42,051 Noble Energy, Inc. 42,836 2,672,538 Nova Biosource Fuels, Inc. 4,600 11,730			702,494
Murphy Oil Corp. 96,900 5,759,736 Newfield Exploration 19,330 880,482 NGP Capital Resources Co. 2,515 42,051 Noble Energy, Inc. 42,836 2,672,538 Nova Biosource Fuels, Inc. 4,600 11,730	McMoRan Exploration Co.		65,114
Newfield Exploration 19,330 880,482 NGP Capital Resources Co. 2,515 42,051 Noble Energy, Inc. 42,836 2,672,538 Nova Biosource Fuels, Inc. 4,600 11,730	•		50,452
NGP Capital Resources Co. 2,515 42,051 Noble Energy, Inc. 42,836 2,672,538 Nova Biosource Fuels, Inc. 4,600 11,730			5,759,736
Noble Energy, Inc. 42,836 2,672,538 Nova Biosource Fuels, Inc. 4,600 11,730	,		880,482
Nova Biosource Fuels, Inc. 4,600 11,730	•		
NTRAQUERDON VO. 3,019 33,320			
	NTR Acquisition Co.	3,519	33,325

Occidental Petroleum Corp.	797,992	46,187,777
Oilsands Quest, Inc.	15,900	39,273
Overseas Shipholding Group, Inc.	7,796	634,594
Pacific Ethanol, Inc.	5,234	69,089
Parallel Petroleum Corp.	109,332	2,394,371
Peabody Energy Corp.	85,377	4,130,539
Penn Virginia Corp.	95,338	3,832,588
Petrohawk Energy Corp.	28,737	455,769
Petroleum Development Corp.	5,800	275,384
Petroquest Energy, Inc.	7,771	112,990
Pioneer Natural Resources Co.	18.349	893,780
Plains Exploration & Production Co.	10,661	509,702
Pogo Producing Co.	22,004	1,117,583
Quicksilver Resources, Inc.	8,195	365,333
Range Resources Corp.	63,658	2,381,446
Rentech, Inc.	24,094	62,403
Rosetta Resources, Inc.	11,377	245,061
Ship Finance International	4,600	136,528
Southwestern Energy Co.	182,247	8,109,992
Spectra Energy Corp.	432,874	11,237,409
St. Mary Land & Exploration Co.	9,415 10,100	344,777 346,026
Stone Energy Corp. Sunoco, Inc.	204,770	•
	-	16,316,074
Swift Energy Co.	176,530	7,548,423
Tesoro Corp.	270,888	15,481,249
Toreador Resources Corp.	2,143	32,145
TXCO Resources, Inc.	4,874	50,105
Uranium Resources, Inc.	7,700	84,931
US Bioenergy Corp.	205,286	2,332,049
USEC, Inc.	27,524	604,978
Valico Energy, Inc.	8,673	41,891
Valero Energy Corp.	173,928	12,846,322
Venoco, Inc.	1,833	34,222
Verasun Energy Corp.	4,884	70,720
W & T Offshore, Inc.	4,123	115,403
Warren Resources, Inc.	10,425	121,764
Western Refining, Inc.	6,439	372,174
Whiting Petroleum Corp.	28,517	1,155,509
Williams Co., Inc.	1,392,191	44,021,079
World Fuel Service	196,547	8,266,767
XTO Energy, Inc.		39,116,145
	650,851	
	000,601	
Financials	000,001	
Financials Capital Markets		
Financials Capital Markets A.G. Edwards, Inc.	165,589	14,000,550
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc.	165,589 1,182	14,066
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc.	165,589 1,182 214,362	14,066 27,601,251
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp.	165,589 1,182 214,362 56,960	14,066 27,601,251 1,763,482
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd	165,589 1,182 214,362 56,960 41,700	14,066 27,601,251 1,763,482 1,773,084
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc.	165,589 1,182 214,362 56,960 41,700 88,627	14,066 27,601,251 1,763,482 1,773,084 5,634,018
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp.	165,589 1,182 214,362 56,960 41,700 88,627 18,708	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apolio Investment Corp. Ares Capital Corp.	165,589 1,182 214,362 56,960 41,700 88,627 18,708 13,015	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp.	165,589 1,182 214,362 56,960 41,700 88,627 18,708 13,015 357,462	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc.	165,589 1,182 214,362 56,960 41,700 88,627 18,708 13,015 357,462 52,710	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc.	165,589 1,182 214,362 56,960 41,700 88,627 18,708 13,015 357,462 52,710 12,996	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. Blackstone Group, L.P.	165,589 1,182 214,362 56,960 41,700 86,627 18,708 13,015 357,462 52,710 12,996 340,800	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc.	165,589 1,182 214,362 56,960 41,700 86,627 18,708 13,015 357,462 52,710 12,996 340,800 10,389	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. BlackRock Inc. Catamos Asset Management, Inc. Capital Southwest Corp.	165,589 1,182 214,362 56,960 41,700 88,627 18,708 13,015 357,462 52,710 12,996 340,800 10,389 817	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. Blackstone Group, L.P. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp.	165,589 1,182 214,362 56,960 41,700 88,627 18,708 13,015 357,462 52,710 12,996 340,800 10,389 817 1,597,602	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apolio Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. Blackstone Group, L.P. Calamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp.	165,589 1,182 214,362 56,960 41,700 88,627 18,708 13,015 357,462 52,710 12,996 340,800 10,389 817 1,597,602 40,216	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apolio Investment Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. Blackstone Group, L.P. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Charles Schwab Corp.	165,589 1,182 214,362 56,960 41,700 88,627 18,708 13,015 357,462 52,710 12,996 340,800 10,389 817 1,597,602 40,216 2,300	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. Blackstone Group, L.P. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp.	165,589 1,182 214,362 56,960 41,700 68,627 18,708 13,015 357,462 52,710 12,996 340,800 10,389 817 1,597,602 40,216 2,300 1,123,800	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. Blackstone Group, L.P. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Eaton Vance Corp.	165,589 1,182 214,362 55,960 41,700 68,627 18,708 13,015 357,462 52,710 12,996 340,800 10,389 817 1,597,602 40,216 2,300 1,123,800 26,591	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742 1,174,790
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Affiliated Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Baak of New York Mellon Corp. Baak of New York Mellon Corp. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Eaton Vance Corp. Epoch Holding Corp.	165,589 1,182 214,362 56,960 41,700 86,627 18,708 13,015 357,462 52,710 12,996 340,800 10,389 817 1,597,602 40,216 2,300 1,123,800 26,591 1,200	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742 1,174,790 16,068
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. Blackstone Group, L.P. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Eaton Vance Corp.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 56,960\\ 41,700\\ 86,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ \end{array}$	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742 1,174,790
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Affiliated Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Baak of New York Mellon Corp. Baak of New York Mellon Corp. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Eaton Vance Corp. Epoch Holding Corp.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 56,960\\ 41,700\\ 88,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ \end{array}$	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742 1,174,790 16,068 2,482,818 51,579
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. Blackstone Group, L.P. Calamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Evercore Partners, Inc.	165,589 1,182 214,362 56,960 41,700 88,627 18,708 13,015 357,462 52,710 12,996 340,800 10,389 817 1,597,602 40,216 2,300 1,123,800 26,591 1,200 83,400 900 422,440	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742 1,174,790 16,068 2,482,818 51,579 16,192,125
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apolio Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Stearns Cos., Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Evercore Partners, Inc. FCStone Group, Inc.	165,589 1,182 214,362 56,960 41,700 88,627 18,708 13,015 357,462 52,710 12,996 340,800 10,389 817 1,597,602 40,216 2,300 1,123,800 26,591 1,200 83,400 900	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742 1,174,790 16,068 2,482,818 51,579
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Apolo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. Gapital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Eaton Vance Corp. Exercore Partners, Inc. FoStone Group, Inc. Federated Investors, Inc.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 214,362\\ 56,960\\ 41,700\\ 68,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464 \end{array}$	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742 1,174,790 16,068 2,482,818 51,579 16,192,125 6,140,201 32,384,146
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Hotdings, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Americines Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. Catamos Asset Management, Inc. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. ETrade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Epoch Holding Corp. Evercore Partners, Inc. FCStone Group, Inc. FCStone Group, Inc. Fortress Investment Group, LL.C. Franklin Resources, Inc. Fortress Investment Group, LL.C. Franklin Resources, Inc.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 214,362\\ 214,362\\ 55,960\\ 41,700\\ 68,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ \end{array}$	$\begin{array}{c} 14,066\\ 27,601,251\\ 1,763,482\\ 1,773,084\\ 5,634,018\\ 402,596\\ 219,303\\ 14,813,225\\ 7,379,400\\ 2,035,044\\ 9,975,216\\ 265,439\\ 127,280\\ 32,782,793\\ 1,747,385\\ 41,193\\ 24,824,742\\ 1,174,790\\ 16,068\\ 2,482,818\\ 51,579\\ 16,192,125\\ 6,140,201\\ 32,384,146\\ 85,250\\ \end{array}$
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. Blackstone Group, L.P. Calamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. ErTrade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Evercore Partners, Inc. FCStone Group, Inc. Federated Investors, Inc. Fortress Investment Group, LLC. Franklin Resources, Inc.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 56,960\\ 41,700\\ 86,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ 7,91\end{array}$	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742 1,174,790 16,068 2,482,818 51,579 16,192,125 6,140,201 32,384,146
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Hotdings, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Americines Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. Catamos Asset Management, Inc. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. ETrade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Epoch Holding Corp. Evercore Partners, Inc. FCStone Group, Inc. FCStone Group, Inc. Fortress Investment Group, LL.C. Franklin Resources, Inc. Fortress Investment Group, LL.C. Franklin Resources, Inc.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 214,362\\ 214,362\\ 55,960\\ 41,700\\ 68,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ \end{array}$	$\begin{array}{c} 14,066\\ 27,601,251\\ 1,763,482\\ 1,773,084\\ 5,634,018\\ 402,596\\ 219,303\\ 14,813,225\\ 7,379,400\\ 2,035,044\\ 9,975,216\\ 265,439\\ 127,280\\ 32,782,793\\ 1,747,385\\ 41,193\\ 24,824,742\\ 1,174,790\\ 16,068\\ 2,482,818\\ 51,579\\ 16,192,125\\ 6,140,201\\ 32,384,146\\ 85,250\\ \end{array}$
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apolio Investment Corp. Ares Capital Corp. Bank of New York Melton Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. Blackstone Group, L.P. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Evercore Partners, Inc. FoStone Group, Inc. Fortress Investment Group, LL.C. Franklin Resources, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 56,960\\ 41,700\\ 86,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ 7,91\end{array}$	$\begin{array}{c} 14,066\\ 27,601,251\\ 1,763,482\\ 1,773,084\\ 5,634,018\\ 402,596\\ 219,303\\ 14,813,225\\ 7,379,400\\ 2,035,044\\ 9,975,216\\ 265,439\\ 127,280\\ 32,782,793\\ 1,747,385\\ 41,193\\ 24,824,742\\ 1,774,790\\ 16,068\\ 2,482,818\\ 51,579\\ 16,192,125\\ 6,140,201\\ 32,384,146\\ 85,250\\ 44,336\\ \end{array}$
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. Blackstone Group, L.P. Calamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Eaton Vance Corp. Eaton Vance Corp. Epoch Holding Corp. Evercore Partners, Inc. Foderaset Investment Group, L.L.C. Franklin Resources, Inc. Fortess Investment Group, L.L.C. Franklin Resources, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 214,362\\ 214,362\\ 214,362\\ 56,960\\ 41,700\\ 88,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ 791\\ 25,132\\ \end{array}$	$\begin{array}{c} 14,066\\ 27,601,251\\ 1,763,482\\ 1,773,084\\ 5,634,018\\ 402,596\\ 219,303\\ 14,813,225\\ 7,379,400\\ 2,035,044\\ 9,975,216\\ 265,439\\ 127,280\\ 32,782,793\\ 1,747,385\\ 41,193\\ 24,824,742\\ 1,174,790\\ 16,068\\ 2,482,818\\ 51,579\\ 16,192,125\\ 6,140,201\\ 32,384,146\\ 85,250\\ 44,336\\ 1,821,567\\ \end{array}$
Financials Capital Markets A.G. Edwards, Inc. A.G. Capital Holdings, Inc. Affiliated Managers Group, Inc, Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Evercore Partners, Inc. FCStone Group, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Gladstone Capital Corp.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 214,362\\ 56,960\\ 41,700\\ 88,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ 791\\ 25,132\\ 3,396\end{array}$	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742 1,174,790 16,068 2,482,818 51,579 16,192,125 6,140,201 32,384,146 85,250 44,336 1,821,567 72,878
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. Blackfone Group, L.P. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Coven Group, Inc. E*Trade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Epoch Holding Corp. Evercore Partners, Inc. FCStone Group, Inc. Fortress Investment Group, LLC. Franklin Resources, Inc. Graden Acquisition Holdings, Inc. GAMCO Investors, Inc. Gilddstone Capital Corp. Gladstone Capital Corp. Gladstone Capital Corp. Gladstone Capital Corp.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 214,362\\ 214,362\\ 56,960\\ 41,700\\ 88,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,600\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ 791\\ 25,132\\ 3,396\\ 410,267\\ \end{array}$	$\begin{array}{c} 14,066\\ 27,601,251\\ 1,763,482\\ 1,773,084\\ 5,634,018\\ 402,596\\ 219,303\\ 14,813,225\\ 7,379,400\\ 2,035,044\\ 9,975,216\\ 265,439\\ 127,280\\ 32,782,793\\ 1,747,385\\ 41,193\\ 24,824,742\\ 1,174,790\\ 16,068\\ 2,482,818\\ 51,579\\ 16,192,125\\ 6,140,201\\ 32,384,146\\ 85,250\\ 44,336\\ 1,821,567\\ 72,878\\ 88,925,372\\ \end{array}$
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Melton Corp. Bear Stearns Cos., Inc. BlackRook, Inc. BlackRook, Inc. BlackRook, Inc. BlackRook, Inc. BlackRook, Inc. Catamos Asset Management, Inc. Capital Southwest Corp. Cohen & Steers, Inc. Cowen Group, Inc. E'Trade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Evercore Partners, Inc. FoStone Group, Inc. Federated Investors, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Gatastone Capital Corp. Gatastone Capital Corp. Gatastone Capital Corp. Gatastone Capital Corp. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Greenhill & Co., Inc.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 214,362\\ 56,960\\ 41,700\\ 68,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 25,775\\ 244,464\\ 7,743\\ 791\\ 25,132\\ 3,396\\ 410,267\\ 102,390\\ \end{array}$	$\begin{array}{c} 14,066\\ 27,601,251\\ 1,763,482\\ 1,773,084\\ 5,634,018\\ 402,596\\ 219,303\\ 14,813,225\\ 7,379,400\\ 2,035,044\\ 9,975,216\\ 265,439\\ 127,280\\ 32,782,793\\ 1,747,385\\ 41,193\\ 24,824,742\\ 1,174,790\\ 16,068\\ 2,482,818\\ 51,579\\ 16,192,125\\ 6,140,201\\ 32,384,146\\ 85,250\\ 44,336\\ 1,821,567\\ 72,878\\ 88,925,372\\ 7,035,217\\ \end{array}$
Financials Capital Markets A.G. Edwards, Inc ACA Capital Holdings, Inc Affiliated Managers Group, Inc, Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. BlackIstone Group, L.P. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Evercore Partners, Inc. FCStone Group, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Gladstone Capital Corp. Goldman Sachs Group, Inc.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 214,362\\ 214,362\\ 56,960\\ 41,700\\ 68,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ 791\\ 25,132\\ 3,396\\ 410,267\\ 102,380\\ 700\\ \end{array}$	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742 1,174,790 16,068 2,482,818 51,579 16,192,125 6,140,201 32,384,146 85,250 44,336 1,821,567 72,878 88,925,372 7,035,217 7,840
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apolio Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Stearns Cos, Inc. Blackstone Group, L.P. Cataros Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Charles Schwab Corp. Cohen & Steres, Inc. Everone Group, Inc. E'Trade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Everore Partners, Inc. Federated Investors, Inc. Fortress Investment Group, LL.C. Franklin Resources, Inc. GMCO Investors, Inc. GHCStone Capital Corp. Gladands Acquisition Holdings, Inc. GAMCO Investors, Inc. Freedem Acquisition Holdings, Inc. GAMCO Investors, Inc. Hercules Technology Growth Capital, Inc.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 214,362\\ 214,362\\ 55,960\\ 41,700\\ 68,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ 791\\ 25,132\\ 3,396\\ 410,267\\ 102,390\\ 700\\ 3,400\\ \end{array}$	14,066 27,601,251 1,763,482 1,773,084 5,634,018 402,596 219,303 14,813,225 7,379,400 2,035,044 9,975,216 265,439 127,280 32,782,793 1,747,385 41,193 24,824,742 1,774,790 16,068 2,482,818 51,579 16,192,125 6,140,201 32,384,146 85,250 44,336 1,821,567 72,878 88,925,372 7,035,217 7,840 45,934
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apolio Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Stearns Cos, Inc. BlackRock, Inc. Blackstone Group, L.P. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. Evercore Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Cohen & Steers, Inc. E'Trade Financial Corp. Eaton Vance Corp. Epoch Holding Corp. Evercore Partners, Inc. FCStone Group, Inc. Federated Investors, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. GFI Group, Inc. Gatastone Capital Corp. Gladstone Capital Corp. Gladstone Capital Corp. Gatastone Capital Corp. Gatastone Capital Corp. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. GFI Group, Inc. Hercules Technology Growth Capital, Inc. HFF, Inc.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 56,960\\ 41,700\\ 88,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ 791\\ 25,132\\ 3,396\\ 410,267\\ 102,390\\ 700\\ 3,400\\ 65,059\end{array}$	$\begin{array}{c} 14,066\\ 27,601,251\\ 1,763,482\\ 1,773,084\\ 5,634,018\\ 402,596\\ 219,303\\ 14,813,225\\ 7,379,400\\ 2,035,044\\ 9,975,216\\ 265,439\\ 127,280\\ 32,782,793\\ 1,747,385\\ 41,193\\ 24,824,742\\ 1,747,90\\ 16,068\\ 2,482,818\\ 51,579\\ 16,192,125\\ 6,140,201\\ 32,384,146\\ 85,250\\ 44,336\\ 1,821,567\\ 72,878\\ 88,925,372\\ 7,035,217\\ 7,840\\ 45,934\\ 1,009,065\\ \end{array}$
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Alifed Capital Corp. American Capital Strategies Ltd Ameriprise Financial, Inc. Apollo Investment Corp. Bark of New York Mellon Corp. Bear Steams Cos., Inc. BlackRock, Inc. BlackRock, Inc. BlackRock, Inc. Capital Strategies Ltd Capital Strategies Ltd Capital Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Extra Vork Markets, Inc. Federated Investment Gorp. Extra Vork Markets, Inc. Federated Investment Gorp. Extra Vork Markets, Inc. Federated Investment Corp. Cohen & Steers, Inc. Cowen Group, Inc. E*Trade Financial Corp. Extra Vork Markets, Inc. Federated Investment Group, L.L.C. Franklin Resources, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Freedom Acquisition Holdings, Inc. Gatastone Capital Gorp. Goldman Sachs Group, Inc. Hercules Technology Growth Capital, Inc. HFF, Inc. Investors Financial Services Corp.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 214,362\\ 56,960\\ 41,700\\ 88,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ 791\\ 25,132\\ 3,396\\ 410,267\\ 102,390\\ 700\\ 3,400\\ 65,059\\ 34,232\\ 10,062\\ \end{array}$	$\begin{array}{c} 14,066\\ 27,601,251\\ 1,763,482\\ 1,773,084\\ 5,634,018\\ 402,596\\ 219,303\\ 14,813,225\\ 7,379,400\\ 2,035,044\\ 9,975,216\\ 265,439\\ 127,280\\ 32,782,793\\ 1,747,385\\ 41,193\\ 24,824,742\\ 1,174,790\\ 16,068\\ 2,482,818\\ 51,579\\ 16,192,125\\ 6,140,201\\ 32,384,146\\ 85,250\\ 44,336\\ 1,821,567\\ 72,878\\ 88,925,372\\ 7,035,217\\ 7,840\\ 45,934\\ 1,009,065\\ 1,483,273\\ 620,524\\ \end{array}$
Financials Capital Markets A.G. Edwards, Inc. ACA Capital Holdings, Inc. Affiliated Managers Group, Inc. Allied Capital Corp. American Capital Strategies Ltd Americipise Financial, Inc. Apolio Investment Corp. Ares Capital Corp. Bank of New York Mellon Corp. Bear Stearns Cos., Inc. Blackstone Group, L.P. Catamos Asset Management, Inc. Capital Southwest Corp. Charles Schwab Corp. Charles Schwab Corp. Cohen & Steers, Inc. Cohen & Steers, Inc. Eaton Vance Corp. Eaton Vance Corp. Epoch Holding Corp. Exercore Partners, Inc. ForStone Group, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Gladstone Capital Corp. Gladstone Capital Corp. Colem S Steers, Inc. Freedom Acquisition Holdings, Inc. GAMCO Investors, Inc. Harris & Harris Group, Inc. Harris & Harris Group, Inc. Harris & Harris Group, Inc.	$\begin{array}{c} 165,589\\ 1,182\\ 214,362\\ 214,362\\ 56,960\\ 41,700\\ 88,627\\ 18,708\\ 13,015\\ 357,462\\ 52,710\\ 12,996\\ 340,800\\ 10,389\\ 817\\ 1,597,602\\ 40,216\\ 2,300\\ 1,123,800\\ 26,591\\ 1,200\\ 83,400\\ 900\\ 422,440\\ 257,775\\ 244,464\\ 7,743\\ 791\\ 25,132\\ 3,396\\ 410,267\\ 102,380\\ 700\\ 3,400\\ 65,059\\ 34,232\\ \end{array}$	$\begin{array}{c} 14,066\\ 27,601,251\\ 1,763,482\\ 1,773,084\\ 5,634,018\\ 402,596\\ 219,303\\ 14,813,225\\ 7,379,400\\ 2,035,044\\ 9,975,216\\ 265,439\\ 127,280\\ 32,782,793\\ 1,747,385\\ 41,193\\ 24,824,742\\ 1,174,790\\ 16,068\\ 2,482,818\\ 51,579\\ 16,192,125\\ 6,140,201\\ 32,384,146\\ 85,250\\ 44,336\\ 1,821,567\\ 72,878\\ 88,925,372\\ 7,035,217\\ 7,840\\ 45,934\\ 1,009,065\\ 1,483,273\\ \end{array}$

KBW, Inc.	4,398	129,213
Knight Capital Group, inc.	30,002	498,033
Kohlberg Capital Corp.	2,122	39,363
Labranche & Co., Inc. Ladenburg Thalmann Financial Services, Inc.	11,043 14,500	81,497 33,350
Lazard Ltd.	34,600	1,558,038
Legg Mason, Inc.	47,000	4,623,860
Lehman Brothers Holdings, Inc.	290,353	21,637,106
Marathon Acquisition Corp.	5,500	43,340
MCG Capital Corp.	17,602	281,984
Mellon Financial Corp.	70,000	3,080,000
Merrill Lynch & Co., Inc.	564,535	47,183,835
Morgan Stanley	716,258	60,079,721
MVC Capital, Inc.	3,452	64,932
Northern Trust Corp.	63,499	4,079,176
Nuveen Investments, Inc.	11,890	738,964
optionsXpress Holdings, Inc. Patriot Capital Funding, Inc.	33,134	850,218
Pennantpark Investment Corp.	2,600 2,900	38,610 40,716
Penson Worldwide, Inc.	2,073	50,851
Piper Jaffray Companies	54,703	3,048,598
Prospect Capital Corp.	2,900	50,663
Raymond James Financial, Inc.	23,931	739,468
Sanders Morris Harris Group, Inc.	2,634	30,660
SEI Investments Co.	20,310	589,802
Star Maritime Acquisition Corp.	2,712	33,249
State Street Corp.	1,076,622	73,640,945
Stifei Financial Corp.	2,315	136,330
SWS Group, Inc.	3,215	69,508
T. Rowe Price Group, Inc.	521,250	27,047,663
TD Ameritrade Holding Corp. Technology Investment Capital Corp.	36,866 2,779	737,320 43,880
Thomas Weisel Partners Group, Inc.	2,779 281,462	4,686,342
TradeStation Group, Inc.	60,772	707,994
U.S. Global Investments, Inc.	1,700	38,539
W.P. Stewart & Co., Ltd.	3,200	34,848
Waddell & Reed Financial, Inc.	136,950	3,562,070
Commercial Banks		
Abington Bancorp, Inc.	1,835	17,526
Alabama National Bancorporation	15,108	934,279
AMCORE Financial, Inc.	20,518	594,817
AmericanWest Bancorporation	3,066	55,893
Ameris Bancorp	3,607	81,049
Arrow Financial Corp.	2,964	65,238
Associated Banc-Corp BancFirst Corp.	235,392 1,133	7,697,318 48,515
Bancorp, Inc.	13,028	291,306
Bancorp South, Inc.	60,991	1,491,840
Banctrust Financial Group, Inc.	900	18,900
Bank of Hawaii Corp.	100,964	5,213,781
Bank of the Ozarks, Inc.	10,786	300,606
BankFinancial Corp.	6,183	95,527
Banner Corp.	2,068	70,436
BB&T Corp.	93,360	3,797,885
BK Granite Corp.	1,100	18,359
BOK Financial Corp.	3,735	199,524
Boston Private Financial Holdings, Inc.	6,792	182,501
Cadence Financial Corp. Camden National Corp.	12,531 400	244,104 15,656
Camben National Corp. Capital City Bank Group, Inc.	2,100	65,814
Capital Corp. of the West	1,626	38,959
Capitol Bancorp Ltd.	3,022	82,591
Cardinal Financial Corp.	700	6,909
Cascade Bancorp	52,666	1,218,691
Cathay General Bancorp, Inc.	12,745	427,467
Centennial Bank Holdings, Inc.	2 2 ,995	194,768
Center Financial Corp. / CA	1,673	28,307
Centerstate Banks of Florida, Inc.	1,397	25,286
Central Pacific Financial Corp.	7,053	232,820
Chemical Financial Corp.	26,499	685,529
Chittenden Corp.	70,348	2,458,663
Citizens Republic Bancorp, Inc.	74,320	1,360,056 102,073
City Holding Co. City National Corp.	2,663 66,070	5,027,266
Cobiz Financial, Inc.	39,191	5,027,200 710,141
Colonial BancGroup, Inc.	281,833	7,037,370
Columbia Bancorp	600	12,594
Columbia Banking System, Inc.	3,345	97,841
Comerica, Inc.	38,282	2,276,631
Commerce Bancorp, Inc. / NJ	283,200	10,475,568
Community Bancorp / Nevada	1,587	44,404
Community Bancshares, Inc.	20,556	931,187

Community Bank System, Inc.	174,569	3,494,871
Community Banks, Inc Millersburg, PA	9,389	302,514
Community Trust Bancorp, Inc.	2,709	87,501
Compass Bancshares, Inc.	21,800	1,503,764
Cullen/Frost Bankers, Inc.	13,531	723,503
CVB Financial Corp.	196,123	2,180,888
East West Bancorp, Inc.	144,580	5,621,270
Enterprise Financial Services Corp.	1,448	35,997
F.N.B. Corp Pennsylvania	16,683	279,273
F.N.B. Corp Virginia	4,204	150,924
Farmers Capital Bank Corp.	6,624	191,632
Fifth Third Bancorp	98,950	3,935,242
First Bancorp/NC	2,437	45,645
First Charter Corp.	5,852	113,938
First Citizens Bancshares, Inc.	5,160	1,003,104
First Commonwealth Financial Corp.	31,819	347,463
First Community Bancorp/CA	5,073	290,226
First Community Bandshares, Inc.	1,966	61,320
First Financial Bancorp/OH	4,847	72,657
First Financial Bankshares, Inc.	3,103	120,427
First Financial Corp Indiana	5,148	151,145
First Horizon National Corp.	322,832	12,590,448
First Indiana Corp.	2,357	52,137
First Merchants Corp.	8,132	195,412
First Midwest Bancorp, Inc.	11,724	416,319
First Regional Bancorp	1,305	33,199
First Republic Bank - San Francisco	5,797	311,067
First Source Corp.	-	
	2,576	64,194
First South Bancorp, Inc Virginia	1,275	34,298
First State Bancorporation	3,083	65,637
FirstMerit Corp.	146,902	3,116,519
Frontier Financial Corp.	81,811	1,843,202
Fulton Financial Corp.	55,056	793,908
GB&T Bancshares, Inc.	3,094	51,670
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Glacier Bancorp, Inc.	50,331	1,024,236
Great Southern Bancorp, Inc.	1,621	43,848
Greater Bay Bancorp	18,017	501,593
Green Bankshares, Inc.	2,111	65,990
Hancock Holding Co.	6,487	243,587
Hanmi Financial Corp.	149,856	2,556,543
Harleysville National Corp Pennsylvania	6,612	106,585
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Heartland Financial USA, Inc.	2,102	51,079
Heritage Community Corp.	2,063	48,852
Home Bancshares, Inc.	2,084	46,994
Horizon Financial Corp Washington	2,247	48,962
Huntington Bancshares, Inc.	478,847	10,888,981
IBERIABANK Corp.	1,730	85,549
Independent Bank Corp Massachusetts	2,638	77,927
	4,239	72,953
Independent Bank Corp Michigan		
Integra Bank Corp.	6,313	135,540
International Bancshares Corp.	7,600	194,712
Intervest Bancshares Corp.	900	25,344
Investors Bancorp, Inc.	7,477	100,416
Irwin Financial Corp.	65,933	987,017
KeyCorp	250,446	8,597,811
Lakeland Bancorp, Inc.	4,030	53,599
		53,281
Lakeland Financial Corp.	2,505	
M&T Bank Corp.	15,200	1,624,880
Macatawa Bank Corp.	3,000	47,730
MainSource Financial Group, Inc.	13,576	227,941
Marshall & Ilsley Corp.	65,900	3,138,817
MB Financial, Inc.	16,768	582,520
MBT Financial Corp.	12,129	170,776
Mercantile Bank Corp.	400	10,840
MetroCorp Bancshares, Inc.	1,500	32,130
Midwest Banc Holdings, Inc.	3,003	43,544
Nara Bancorp, Inc.	3,175	50,578
National City Corp.	102,556	3,417,166
National Penn Bancshares, Inc.	29,759	496,380
NBT Bancorp, Inc.	7,663	172,877
Old National Bancorp - Indiana	376,120	6,247,353
		58,320
Old Second Bancorp, Inc.	2,000	
Omega Financial Corp.	9,518	255,939
Pacific Capital Bancorp	8,554	230,787
Park National Corp.	3,563	302,107
Peoples Bancorp, Inc.	9,903	268,074
Pinnacle Financial Partners, Inc.	2,362	69,348
PNC Financial Services Group	108,095	7,737,440
Popular, Inc. Desferred Bask Line Association	349,852	5,622,122
Preferred Bank - Los Angeles	1,365	54,600
Premier West Bancorp	1	14
PrivateBancorp, Inc.	2,742	78,970

Prosperity Bancshares, Inc.	96,964	3,176,541
Provident Bankshares Corp.	11,616	380,772
Regions Financial Corp.	254,120	8,411,372
Renasant Corp.	3,329	75,701
Republic Bancorp, Inc Kentucky	1,901	31,538
Royal Bancshares - Pennsylvania	3,659	72,119
S&T Bancorp, Inc.	11, 061	363,907
S.Y. Bancorp, Inc.	1,876	44,574
Sandy Spring Bancorp, Inc.	2,289	71,966
SCBT Financial Corp.	1,600	58,240
Seacoast Banking Corp Florida	2,196	47,763
Security Bank Corp.	2,731	54,893
Shore Bancshares, Inc.	900	23,220
Sierra Bancorp	1,094	30,851
	104,282	3,556,016
Signature Bank - New York		124,072
Simmons First National Corp.	4,497	
Sky Financial, Inc.	40,934	1,140,421
South Financial Group, Inc.	29,306	663,488
Southside Bandshares, Inc.	2,304	50,043
Southwest Bancorp, Inc.	3,225	77,529
Sterling Bancorp	3,791	60,770
Sterling Bancshares, Inc.	311,418	3,522,138
Sterling Financial Corp.	4,795	50,443
Sterling Financial Corp Washington	98,389	2,847,378
Suffolk Bancorp	1,437	45,869
Sun Bancorp, Inc New Jersey	6,108	103,042
Sun Trust Banks, Inc.	164,950	14,142,813
Superior Bancorp	6,622	67,743
Susquehanna Bancshares, Inc Pennsylvania	26,292	588,152
SVSquera ma bancaraes, mc Pennsylvania SVB Financial Group	83,249	4,421,354
	154,600	4,746,220
Synovus Financial Corp.	3,009	82,838
Taylor Capital Group, Inc.		
TCF Financial Corp.	451,671	12,556,454
Texas Capital Bancshares, Inc.	62,848	1,404,653
Tompkins Financial Corp.	1,867	69,826
Trico Bancshares	2,304	51,517
Trustmark Corp.	44,661	1,154,933
U.S. Bancorp	734,358	24,197,096
U.S.B. Holding, Inc.	1,892	36,062
UCBH Holdings, Inc.	256,726	4,690,384
UMB Financial Corp.	23,029	849,079
Umpqua Holdings Corp.	14,835	348,771
Union Bankshares Corp.	2,651	61,503
UnionBanCal Corp.	99,108	5,916,748
United Bankshares, Inc West Virginia	5,336	169,685
United Community Banks, Inc Blairsville, GA	26,454	684,894
United Security Bancshares of California	1,179	24,028
Univest Corp. PA	2,564	57,741
•	27,053	608,422
Valley National Bancorp	27,000	11
Vineyard National Bancorp		1,912,183
Virginia Community Bancorp, Inc.	113,080	1,912,103
Virginia Financial Group, Inc.	800	17,760
W. Bancorporation, Inc.	700	11,179
Wachovia Corp.	1,354,946	69,440,983
Washington Trust Bancorp, Inc.	5,990	151,008
Webster Financial Corp Waterbury, CT	83,687	3,570,924
Wells Fargo & Co.	1,551,693	54,573,043
Wesbanco, Inc.	92,208	2,720,136
West Coast Bancorp - Oregon	2,469	75,033
WestAmerica Bancorporation	4,516	199,788
Western Alliance Bancorporation	2,472	73,789
Whitney Holding Corp.	156,722	4,717,332
Wilmington Trust Corp.	76,394	3,171,115
Wilshire Bancorp, Inc.	95,220	1,159,780
Wintrust Financial Corp.	114,316	5,012,757
WSB Financial Group, Inc.	33,900	535,620
Yardville National Bancorp	2,004	68,437
Zions Bancorp	98,662	7,588,094
	50,052	
Consumer Finance	41,218	731,207
Advance America Cash Advance Centers, Inc.		
Advanta Corp.	40,924	1,274,358
American Express Co.	961,937	58,851,306
AmeriCredit Corp.	415,758	11,038,375
Capital One Financial	482,556	37,851,693
Cash America Investments, Inc.	149,550	5,929,658
CompuCredit Corp.	3,033	106,216
Credit Acceptance Corp Michigan	689	18,486
Dottar Financial Corp.	68,059	1,939,682
EZCORP, Inc.	202,546	2,681,709
First Cash Financial Services, Inc.	74,642	1,749,608
First Marblehead Corp.	9,059	350,040
Neinet, Inc.	2,612	63,837
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QC Holdings, Inc.	1,136	17,040
Rewards Network, Inc.	2,200	8,954
SLM Corp.	258,300 1,565	14,872,91.4 319,104
Student Loan Corp. World Acceptance Corp.	74,101	3,166,336
Diversified Financial Services		0,100,000
AST Acceptance Capital Corp.	2,420	42,834
Asta Funding, Inc.	97,517	3,747,578
Bank of America Corp.	1,627,942	79,590,084
CBOT Holdings, Inc.	7,971	1,646,809
Chicago Mercantile Exchange, Inc. CiT Group, Inc.	86,154 141,593	46,037,251 7,763,544
Citigroup, Inc.	3.091.764	158,576,576
Compass Diversified Holdings	3,028	53,989
Encore Capital Group, Inc.	2,300	28,704
Financial Federal Corp.	9,461	282,127
Interactive Brokers Group, inc.	228,900	6,210,057
Intercontinental Exchange, Inc.	155,337 5,822	22,966,575 380,468
International Security Exchange Holdings, Inc. J.P. Morgan Chase & Co.	2,086,069	101,070,043
KKR Financial Holdings, LLC	136,310	3,395,482
Leucadia National Corp.	24,428	861,087
MarketAxess Holdings, Inc.	4,545	81,765
Marlin Business Services Corp.	888	18,923
Medallion Financial Corp.	9,778	115,674
Moody's Corp. NASDAQ Stock Market, Inc.	119,428 436,373	7,428,422 12,964,642
Nasoag stock market, inc. NewStar Financial, Inc.	1,934	27,521
Nymex Holdings, Inc.	212,949	26,752,783
NYSE Euronext	39,265	2,890,689
NYSE Euronext, Inc.	9,675	718,269
Pice Holdings, Inc.	2,463	106,549
Portfolio Recovery Associates, Inc.	25,046	1,503,261
Primus Guaranty, Ltd. Resource America, Inc.	6,600 1,987	70,752 40,952
insurance	1,567	40,502
21st Century Insurance Group	5,053	110,459
ACE Ltd.	350,284	21,899,756
AFLAC, Inc.	374,346	19,241,384
Alfa Corp.	4,783	74,471
Alleghany Corp.	1,206 9,000	490,239 461,250
Alifed World Assurance Alistate Corp.	168,443	10,360,929
Ambac Financial Group	88,820	7,744,216
American Equity Investment Life Holding Co.	8,396	101,424
American Financial Group, Inc Ohio	219,047	7,480,455
American International Group, Inc.	1,306,478	91,492,654
American National Insurance Co.	6,558	1,000,751 57,146
American Physicians Capital, Inc. American Physicians Capital, Inc.	1,411 2,700	53,001
Americale, and Amtrust Financial Services, Inc.	3,759	70,632
AON Corp.	152,800	6,510,808
Arch Capital Group	7,600	551,304
Argonut Group, Inc.	5,741	179,177
Arthur J. Gallagher & Co.	17,557	489,489
Aspen Insurance Holdings Assurant, Inc.	62,700 129,4 71	1,759,989 7,628,431
Assurably, tric. Assured Guaranty Ltd.	49,461	1,462,067
Axis Capital Holdings, Ltd.	146,793	5,967,135
Baldwin & Lyons, Inc.	10,545	273,959
Berkshire Hathaway, Inc.	6,390	23,035,950
Bristol West Holdings, Inc.	2,098	46,932
Brown & Brown, Inc.	16,640	418,330 18,975,529
Chubb Corp. Cincinnati Financial Corp.	350,490 40,800	1,770,720
Gitizens, Inc.	5,100	35,904
CNA Financial Corp.	118,587	5,655,414
CNA Surety Corp.	2,386	45,119
Commerce Group, Inc Massachusetts	180,015	6,250,121
Conseco, Inc.	236,114	4,932,421
Crawford & Co.	13,617 1,065	92,051 26,806
Darwin Professional Underwriters, Inc. Delphi Financial Group, Inc.	229,022	26,806 9,577,700
Denegal Group, Inc.	2,607	38,844
eHealth, Inc.	1,953	37,283
EMC insurance Group, Inc.	1,283	31,8 4 4
Employers Holdings, Inc.	7,946	168,773
Endurance Specialty Holdings Ltd.	8,800	352,352
Enstar Group Limited	1,100	132,781
Erie Indemnity Co. FBL Financial Group, Inc.	9,979 50,472	539,265 1,984,559
Fildelity National Financial, Inc.	281,490	6,671,313
	101,000	414, 19410

First Acceptance Corp.	2,426	24,648
First American Corp California	24,426	1,209,087
First Mercury Financial Corp.	73,035	1,531,544
Flagstone Reinsurance Hotdings, Ltd.	2,000	26,640
FPIC Insurance Group, Inc. Genworth Financial, Inc.	78,351 590,350	3,194,370 20,308,040
Great American Financial Resources, Inc.	1,672	40,446
Greenlight Capital Re Ltd.	1,400	31,542
Hallmark Financial Services, Inc.	600	7,272
Hanover Insurance Group, Inc.	181,097	8,835,723
Harleysville Group, Inc.	17,667	589,371
Hartford Financial Services Corp.	173,569	17,098,282
HCC Insurance Holdings, Inc.	22,942	766,492
Hilb Rogal & Hobbs Co.	130,212	5,580,886
Horace Mann Educators Corp.	27,061	574,776
Independence Holding Co.	1,372	28,030
Infinity Property & Casualty Corp.	22,945	1,164,000
IPC Holdings Ltd.	197,050	6,362,745
James River Group, Inc.	81 2	26,983
Kansas City Life Insurance Co.	2,153	100,158
LandAmerica Financial Group, Inc.	175,211	16,906,109
Lincoln National Corp.	149,166	10,583,328
Loews Corp.	747,700	38,117,746
Markel Corp. Holding Co.	2,614	1,266,640
Marsh & McLennan Cos., Inc.	120,4 00	3,717,952
Max Capital Group Ltd.	206,200	5,835,460
MBIA, Inc.	279,400	17,384,268
Meadowbrook Insurance Group, Inc	3,863	42,338
Mercury General Corp.	3,965	218,511
MetLife, Inc.	349,020	22,504,810
Midland Co.	19,485	914,626
Montpelier Re Holdings Ltd.	59,300	1,099,422
National Financial Partners Corp.	5,610	259,799
National Interstate Corp.	699 991	18,230 250,644
National Western Life Insurance Co. Nationwide Financial Services, Inc.	304,519	19,251,691
Navigators Group, Inc.	2,039	109,902
Nymagic, Inc.	2,039 904	36,341
Odyssey Re Holdings Corp.	138,932	5,958,793
Ohio Casualty Corp.	165,483	7,167,069
Old Republic International Corp.	376,754	8,009,790
OneBeacon Insurance Group Ltd.	93,100	2,358,223
PartnerRe Holding Ltd.	8,500	658,750
Philadelphia Consolidated Holding Corp.	164,973	6,895,871
Phoenix Cos., Inc.	50,103	752,046
Platinum Underwriters Holdings, Inc.	45,200	1,570,700
PMA Capital Corp.	12,469	133,294
Presidential Life Corp.	4,430	87,094
Principal Financial Group, Inc.	45,700	2,663,853
ProAssurance Corp.	36,754	2,046,095
Progressive Corp Ohio	387,800	9,280,054
Protective Life Corp.	12,627	603,697
Prudential Financial, Inc.	149,070	14,494,076
RAM Holdings, Ltd.	2,600	40,950
Reins Group America, Inc.	4,416	266,020
Renaissance Re Holdings, Ltd.	10,800	669,492
RLI Corp.	26,437	1,479,150
Safeco Corp.	310,190	19,312,429
Safety Insurance Group, Inc.	4,607	190,730
Scottish Re Group	10,000 2,929	48,900 51,199
Seabright Insurance Holdings, Inc.	2,929 286,485	7,700,717
Selective Insurance Group, Inc.	200,480	1,022,310
StanCorp Financial Group, Inc. State Auto Financial Corp.	2,083	63,844
State Auto Financial Corp. Stewart Information Services Corp.	75,615	3,011,745
Torchmark Corp.	18,000	1,206,000
Tower Group, Inc.	2,922	93,212
Transatlantic Holdings, Inc.	4,007	285,018
Travelers Cos., Inc.	1,112,349	59,510,672
United American Indemnity Ltd.	63,460	1,578,250
United Fire & Casualty Co.	32,646	1,155,015
Unitrin, Inc.	217,431	10,693,257
Universal American Financial Corp.	31,568	671,767
Unum Group	820,010	21,410,461
W.R. Berkfey Corp.	25,271	822,318
Wesco Financial Corp.	1,399	538,615
White Mountains Insurance Group	1,400	848,428
Willis Group Holdings	12,154	535,505
Zenith National Insurance Corp.	6,382	300,528
Real Estate Investment Trusts		
Acadia Realty Trust	4,759	123,496
Agree Realty Corp.	6,898	215,563

Alesco Financial, Inc.	24,600	199,998
Alexander's, Inc.	309	124,913
Alexandria Real Estate Equities, Inc.	12,838	1,242,975
AM8 Property Corp.	35,366	1,682,179
American Campus Communities, Inc.	15,998	452,583
American Financial Realty Trust	102,724	1,060,112
American Home Mortgage Investment Corp.	170,308	3,130,261
Annaly Capital Management, Inc.	73,861	1,065,076
Anthracite Capital, Inc.	500,330	5,853,861
Anworth Mortgage Asset Corp.	123,325	1,116,091
Apartment Investment & Management Co.	65,932	3,324,291
	17,143	442,461
Arbor Realty Trust, Inc.		
Archstone-Smith Trust	37,000	2,187,070
Ashford Hospitality Trust, Inc.	69,014	B11,605
Associated Estates Realty Corp.	2,300	35,857
AvalonBay Communities, Inc.	11,800	1,402,784
Biomed Realty Trust, Inc.	43,440	1,091,213
Boston Properties, Inc.	48,800	4,983,944
Brandywine Realty Trust	58,896	1,683,248
BRE Properties, Inc.	13,830	819,981
BRT Realty Trust	1,100	28,611
Camden Property Trust	21,655	1,450,235
Capital Trust, Inc.	47,560	1,623,698
CapitalSource, Inc.	126,050	3,099,570
CapLease, Inc.	22,804	245,143
CBL & Associates Properties, Inc.	55,824	2,012,455
CBRE Realty Finance, Inc.	13,269	157,768
Cedar Shopping Centers, Inc.	26,410	378,984
Colonial Properties Trust	24,355	887,740
	95,932	3,934,171
Corporate Office Properties Trust	-	
Cousins Properties, Inc.	5,993	173,857
Crescent Real Estate Equities Co.	39,844	894,099
Crystal River Capital, Inc.	18,856	457,824
DCT Industrial Trust, Inc.	108,401	1,166,395
Deerfield Triarc Capital Corp.	51,457	752,816
Developers Diversified Realty Corp.	12,200	643,062
DiamondRock Hospitality Co.	68,789	1,312,494
Digital Realty Trust, Inc.	7,928	298,727
Douglas Emmett, Inc.	22,954	567,88 <u>2</u>
Duke Realty Corp.	51,569	1,839,466
EastGroup Properties, Inc.	3,520	154,246
Education Reality Trust, Inc.	14,230	199,647
Entertainment Properties Trust	20,974	1,127,982
Equity 1, Inc.	25,416	649,379
Equity lines, Inc.	12,554	281,210
Equity Lifestyle Properties, Inc.	3,029	158,084
Equity Residential	138,800	6,333,444
Essex Property Trust	4,977	578,825
Extra Space Storage, Inc.	39,183	646,520
Federal Realty Investment Trust	13,028	1,006,543
Felcor Lodging Trust, Inc.		
	15,258 16,137	397,166 58,739
Fieldstone Investment Corp.		
First Industrial Reality Trust, Inc.	28,455	1,102,916
First Potomac Realty Trust	13,616	317,117
Franklin Street Properties Corp.	39,181	648,054
Friedman Billings Ramsey Group, Inc.	318,822	1,740,768
General Growth Properties, Inc.	54,465	2,883,922
Getty Realty Corp.	2,590	68,065
Glimcher Realty Trust	5,461	136,525
GMA Communities Trust	10,190	98,741
Gramercy Capital Corp.	13,988	385,230
Health Care Property Investors, Inc.	76,212	2,204,813
Health Care REIT, Inc.	20,512	827,864
Healthcare Realty Trust	40,783	1,132,952
Hersha Hospitality Trust	22,016	260,229
Highland Hospitality Corp.	38,758	744,154
Highwoods Properties, Inc.	27,760	1,041,000
Home Properties, Inc.	10,203	529,842
Homebanc Corp Georgia	9,057	11,502
Hospitality Properties Trust	325,676	13,512,297
Host Hotels & Resorts, Inc.	157,185	3,634,117
HRPT Properties Trust	971,119	10,099,638
•	286,469	1,320,622
IMPAC Mortgage Holdings, Inc.		
Inland Real Estate Corp.	43,914	745,660
Innkeepers USA Trust	25,405	450,431
Investors Real Estate Trust	23,070	238,313
IStar Financial, Inc.	51,100	2,265,263
JER Investors Trust, Inc.	23,085	346,275
Kilroy Realty Corp.	4,886	346,124
Kimco Realty Corp.	37,000	1,408,590
Kite Reatly Group Trust	10,692	203,362
LaSalle Hotel Properties	137,953	5,989,919

Lexington Realty Trust	44,540	926,432
Liberty Property Trust	46,528	2,043,975
LTC Properties, Inc.	18,701	425,448
Luminent Mortgage Capital, Inc.	519,105	5,237,769
Macerich Co.	10,720	883,542
Mack-Cali Realty Corp.	50,189	2,182,720
Maguire Properties, Inc.	20,651	708,949
Medical Properties Trust, Inc.	42,703	564,961
MFA Mortgage Investments, Inc.	99,040	721,011
Mid-America Apartment Communities, Inc.	6,506	341,435
Mission West Properties, Inc.	2,600	39,032
National Health Investors, Inc.	200,337	6,354,690
National Retail Properties, Inc.	71,537	1,563,799
Nationwide Health Properties, Inc.	36,408	990,298
Newcastle Investment Corp.	43,385	1,087,662
NorthStar Realty Financial Corp.	34,273	428,755
· ·		184,384
Novastar Financial, Inc.	26,416	
Omega Healthcare Investors, Inc.	232,951	3,687,614
Parkway Properties, Inc.	159,434	7,657,615
Pennsylvania Real Estate Investment Trust	70,738	3,135,816
Plum Creek Timber Co., Inc.	30,100	1,253,966
Post Properties, Inc.	41,923	2,185,446
Potlatch Corp.	26,292	1,217,971
Prologis	126,3 18	7,187,494
PS Business Parks, Inc.	56,535	3,582,623
Pub Storage	20,000	1,536,400
Quadra Realty Trust, Inc.	3,387	42,371
RAIT Financial Trust	347,197	9,034,066
Ramco-Gershenson Properties Trust	5,387	193,555
Rayonier, Inc.	19,688	888,716
Really, Inc.	69,399	1,748,161
Redwood Trust, Inc.	41,657	2,015,366
Regency Centers Corp.	24,170	1,703,985
Republic Property Trust	8.008	98,098
Resource Capital Corp.	5,534	77,365
• •		72,560
Saul Centers, Inc.	1,600	
Senior Housing Properties Trust	76,460	1,555,961
Simon Property Group, Inc.	119,337	11,103,114
SL Green Realty Corp.	11,863	1,469,707
Sovran Self Storage, Inc.	13.026	627,332
Spirit Finance Corp.	75,383	1,097,576
Strategic Hotels & Resorts, Inc.	48,777	1,096,995
Sun Communities, Inc.	2,332	69,424
Sunstone Hotel Investors, Inc.	42,669	1,217,051
Tanger Factory Outlet Centers, Inc.	4,663	174,629
Taubman Centers, Inc.	10,690	530,331
Thornburg Mortgage, Inc.	45,728	1,197,159
	20,142	529,735
Universal Health Realty Income Trust	7,276	242,291
Urstadt Biddle Properties, Inc.	20,414	347,242
U-Store-It Trust	26,592	435,843
Ventas, Inc.	24,535	889,394
Vornado Realty Trust	27,200	2,987,648
Washington Real Estate Investment Trust	6,741	229,194
Weingarten Realty Investors	17,756	729,772
	190,980	2.864.700
Winston Hotels Minthon Really Trust	17,258	119,253
Winthrop Realty Trust Real Extern Management # Development	17,290	115,200
Real Estate Management & Development	00 777	281,044
Affordable Residential Communities, Inc.	23,777	
CB Richard Ellis Group, Inc.	688,195 870	25,119,118
Consolidated Tomoka Land Co.	870	60,282
Forest City Enterprises, Inc.	10,675	656,299
Grubb & Ellis Co.	2,300	26,680
Jones Lang LaSalle, Inc.	5,596	635,146
Meruelo Maddux Properties, Inc.	730,115	5,957,738
Move, Inc.	1,290,262	5,780,374
St. Joe Co.	11,146	516,506
Stratus Properties, Inc.	800	27,600
Tejon Ranch Co.	1,651	72,974
Thomas Properties Group, Inc.	3,400	54,332
Thrifts & Mortgage Finance		
Accredited Home Lenders Holding Co.	4,326	59,136
Anchor Bancorp Wisconsin, Inc.	3,663	95,934
Astoria Financial Corp.	152,715	3,823,984
Bank Mutual Corp.	13,822	159,368
BankAtlantic Bancorp, Inc.	15,944	137,278
BankUnited Financial Corp.	157,420	3,159,419
Berkshire Hills Bancorp, Inc.	8,088	254,853
BFC Financial Corp.	4,100	15,580
Brookline Bancorp, Inc.	16,770	193,023
Capitol Federal Financial	8,761	323,456
Centerline Holding Co.	9,169	165,042

Citizens First Bancorp, Inc.	3,694	80,529
City Bank - Lynnwood, WA	13,812	435,216
Clayton Holdings, Inc.	1,690	19,249
Clifton Savings Bancorp, Inc.	1,652	17,908
Corus Bankshares, Inc.	153,166	2,643,645
Countrywide Financial Corp.	771,108	28,029,776
Delta Financial Corp.	2,300	28,221
Dime Community Bancshares, Inc. Downey Financial Corp.	6,137 61,500	80,947 4,057,770
Fannie Mae	313,687	20,493,172
Federal Agricultural Mortgage Corp.	168,595	5,769,321
Federal Home Loan Mortgage Corp.	522,587	31,721,031
First Busey Corp.	2,132	42,619
First Financial Holdings, Inc.	1,918	62,738
First Niagara Financial Group, Inc.	253,306	3.318.309
First Place Financial Corp.	6,930	146,362
FirstFed Financial Corp.	85,588	4,855,407
Flagstar Bancorp, Inc.	103,438	1,246,428
Flushing Financial Corp.	9,168	147,238
Franklin Bank Corp.	6,402	95,390
Fremont General Corp.	16,600	178,616
Home Federal Bancorp, Inc.	500	8,295
Hudson City Bancorp, Inc.	62,700	766,194
Indymac Bancorp, Inc.	159,846	4,662,708
ITLA Capital Corp.	4,100	213,692
Keamy Financial Corp.	3,476	46,856
K-Fed Bancorp	600	9,414
KNBT Bancorp, Inc.	5,860	86,142
MAF Bancorp, Inc.	16,766	909,723
MGIC Investment Corp WI	183,455	10,431,251
NASB Financial, Inc.	1,591	53,537
Net Bank, Inc.	23,300	7,223
New York Community Bancorp, Inc. NewAlliance Bancshares, Inc.	103,154	1,755,681 247,164
Nexcen Brands, Inc.	16,791 6,100	67,954
Northwest Bancorp, Inc PA	5,581	145,887
OceanFirst Financial Corp.	2,430	42,768
Ocwen Financial Corp.	5,140	68,516
Oritani Financial Corp.	1,687	24,107
Partners Trust Financial Group, Inc.	12,624	132,552
Peoples United Financial, Inc.	32,084	568,849
PFF Bancorp, Inc.	4,349	121,468
PMI Group, Inc.	22,507	1,005,388
Provident Financial Services, Inc.	25,111	395,749
Provident NY Bancorp	8,145	110,039
Radian Group, Inc.	289,694	15,643,476
Rockville Financial, Inc.	1,369	20,672
Roma Financial Corp.	1,485	24,606
Sovereign Bancorp, Inc.	105,810	2,236,823
TFS Financial Corp.	15,600	180,024
Tierone Corp.	8,744	263,194
Triad Guaranty, Inc.	12,872	513,979
Trustco Bank Corp New York	11,003	108,710
United Community Financial Corp Ohio	21,201	211,586
Viewpoint Financial Group	1,705	29,343
Washington Federal, Inc.	122,301	2,973,137
Washington Mutual, Inc.	322,340	13,744,578
Wauwatosa Holdings, Inc.	1,357 5,866	22,445 58,484
Westfield Financial, Inc. Willow Financial Bancorp, Inc.	4,215	54,795
WSFS Financial Corp.	22,888	1,497,562
ter of manual corp.	22,000	1,431,002
Health Care		
Biotechnology		
Acadia Pharmaceuticals, Inc.	5,558	75,978
Acorda Therapeutics, Inc.	3,100	52,88 6
ADVENTRX Pharmaceuticals, Inc.	459,700	1,167,638
Affymax, Inc.	627	16,904
Alexion Pharmaceuticals, Inc.	5,404	243,504
Alkermes, Inc.	771,077	11,257,724
Allos Therapeutics, Inc.	6,100	26,962
Ainylam Pharmaceuticals, Inc.	4,781	72,623
Altus Pharmaceuticals, Inc.	78,223	902,693
Amgen, Inc.	673,333	37,228,582
Amicus Therapeutics, Inc.	600	6,900
Amylin Pharmaceuticals, Inc.	19,522	803,526
Anadys Pharmaceuticals, Inc.	2,100	7,812
Arena Pharmaceuticais, Inc.	10,570	116,164
Ariad Pharmaceuticals, Inc.	12,939	71,035
Arquie, Inc.	4,800	33,840
Array Biopharma, Inc.	6,942	81,013
Bioenvision, Inc.	8,087	46,743

Biogen IDEC, Inc.	118,463	6,337,771
Biomarin Pharmaceutical, Inc. Bionovo, Inc.	14,153 6,600	253,905 25,476
Celera Group	16,170	200,508
Celgene Corp.	568,357	32,583,907
Cell Genesys, Inc.	726,950	2,435,283
Cephaton, Inc.	394,854	31,742,313
Cepheid, Inc.	38,097	556,216
Cubist Pharmaceuticals, Inc.	769,352	15,163,928
CV Therapeutics, Inc. Cytokinetics, Inc.	257,193 4,756	3,397,520 26,871
CytRx Corp.	12,800	39,936
Dendreon Corp.	119,402	845,366
Digene Corp.	92,379	5,547,359
Emergent Biosolutions, Inc.	754	7,766
Encysive Pharmaceuticals, Inc.	16,381	29,158
Enzon Pharmaceuticals, Inc. Genentech, Inc.	6,425 295,901	50,436 22,387,870
Genomic Health, Inc.	1,921	36,115
GenVec, Inc.	9,700	22,795
Genzyme Corp.	151,784	9,774,890
Geron Corp.	166,318	1,170,879
Gilead Sciences, Inc.	1,508,714	58,492,842
GTX, Inc. Halozyme Therapeutics, Inc.	2,375 9,400	38,451 86,762
Human Genome Sciences, Inc.	19,835	176,928
Idenix Pharmaceuticals, Inc.	3,630	21,417
ImClone Systems, Inc.	17,281	611,056
Immunomedics, Inc.	8,500	35,275
Incyle Corp.	19,577	117,462
Indevus Pharmaceuticals, Inc. InterMune, Inc.	10,922	73,505 103,942
Isis Pharmaceuticals	4,007 12,107	117,196
Keryx Biopharmaceuticals, Inc.	151,196	1,477,185
Kosan Biosciences, Inc.	6,200	32,364
LifeCell Corp.	256,983	7,848,261
Ligand Pharmaceuticals, Inc.	13,300	91,504
Mannkind Corp.	6,118	75,435
Martek Biosciences Corp. Maxygen, Inc.	29,320 3,473	761,440 29,764
Medarex, Inc.	1,424,283	20,353,004
Metabolix, Inc.	123,989	3,103,445
Millennium Pharmaceuticals, Inc.	83,556	883,187
Molecular Insight Pharmaceuticals, Inc.	577	5,447
Momenta Pharmaceuticals, Inc.	3,446	34,736
Myriad Genetics, Inc. Nabi Biopharmaceuticals	97,350 13,484	3,620,447 62,026
Neurocrine Biosciences, Inc.	5,586	62,731
Neurogen Corp.	4,600	30,544
Novacea, Inc.	900	8,505
Nuvelo, Inc.	800	2,176
Omrix Biopharmaceuticals, Inc.	34,300	1,079,078
Onyx Pharmaceuticals, Inc. Orexigen Therapeutics, Inc.	7,031 1,000	189,1 3 4 15,020
OSI Pharmaceuticals, Inc.	8,585	310,863
Osiris Therapeutics, Inc.	1,710	23,102
PDL BioPharma, Inc.	31,676	738,051
Pharmion Corp.	3,890	112,616
Poniard Pharmaceuticals, Inc.	3,400	23,120
Progenics Pharmaceuticals, Inc. Protalix Biotherapeutics, Inc.	9,209	198,638 129,552
Regeneron Pharmaceuticals, Inc.	4,800 9,370	167,910
Renovis, Inc.	200	720
Rigel Pharmaceuticals, Inc.	6,438	57,363
Savient Pharmaceuticals, Inc.	12,768	158,579
Seattle Genetics, Inc.	6,100	59,841
Senomyx, Inc.	4,401	59,414
Synta Pharmaceuticals Corp. Tanox, Inc.	687 3,614	5,702 70,148
Telik, Inc.	24,542	82,952
Tercica, Inc.	160,200	817,020
Theravance, Inc.	66,986	2,143,552
Trubion Pharmaceuticals, Inc.	1,160	24,221
United Therapeutics Corp.	12,903	822,695
Vanda Pharmaceuticals, Inc.	3,900	79,014
Vertex Pharmaceuticals, Inc. Zymogenetics, Inc.	19,830 5,577	566,345 81,480
Lyniogenetics, n.c. Health Care Equipment & Supplies	0,077	01,400
Abaxis, Inc.	2,990	62,371
Abiomed, Inc.	4,231	45,610
Accuray, Inc.	2,459	54,541
Advanced Medical Optics, Inc.	8,957	312,420

Align Technology, Inc.	18,156	438,649
American Medical Systems Holdings, Inc.	596,802	10,766,308
Analogic Corp.	29,453	2,165,090
Angiodynamics, Inc.	3,026	54,498
Arrow International, Inc.	3,807	145,732
Arthrocare Corp.	221,999	9,747,976
Aspect Medical Systems, Inc.	2,341	35,021
Bausch & Lomb, Inc.	12,000	833,280
Baxter International, Inc. Beckman Coulter, Inc.	659,180 90,757	37,138,201 5,870,163
Becton Dickinson & Co.	244,409	18,208,471
Biomet, Inc.	39,600	1,810,512
Biosite, Inc.	2,300	212,727
Boston Scientific Corp.	1,072,045	16,445,170
C.R. Bard, Inc.	47,900	3,957,977
Cantel Medical Corp.	65,960	1,121,980
Conceptus, Inc.	217,000	4,203,290
Conmed Corp.	103,528	3,031,300
Cooper Cos., Inc.	113,526	6,053,206
Covidien Ltd.	21,100	909,410
Cutera, Inc.	2,000	49,840
Cyberonics, Inc.	3,236	54,430
Cynosure, Inc.	43,520	1,585,434
Cytyc Corp.	22,591	973,898
Dade Behring Holdings, Inc.	12,311	653,960
Datascope Corp.	24,102	922,625
Dentsply International, Inc.	71,269	2,726,752
DJO, Inc.	3,506	144,693
Edwards Lifesciences Corp.	8,591	423,880
ev3, inc.	2,506	42,301
FoxHollow Technologies, Inc.	49,379	1,048,810
Gen-Probe, Inc.	95,918	5,795,366
Greatbatch, Inc.	3,315	107,406
Haemonetics Corp.	95,850	5,042,669
Hansen Medical, Inc.	1,308	24,708
Healthtonics, Inc.	1,323	5,755
Hillenbrand Industries, Inc.	9,781	635,765
Hotogic, Inc.	205,839	11,384,955
Home Diagnostics, Inc.	73,200	861,564
Hospira, Inc.	26,200	1,022,848
ICU Medical, Inc.	1,954	83,905
IDEXX Laboratories, Inc.	4,689	443,720
I-Flow Corp.	2,959	49,534
Immucor, Inc.	10,142	283,672
Insulet Corp.	1,100	15,620
Integra LifeSciences Holding Corp.	79,187	3,913,422
Intuitive Surgical, Inc.	24,973	3,465,503
Invacare Corp.	36,845	675,369
Inverness Medical Innovations, Inc.	55,453	2,829,212 45,121
Kensey Nash Corp.	1,683	
Kinetic Concepts, Inc. Kyphon, Inc.	30,774 77,964	1,599,325 3,753,967
Lemaitre Vascular, Inc.	80,650	483,900
Medical Action Industries, Inc.	2,431	43,904
Medican Velich Industries, Inc.	888,145	46,059,200
Mentor Corp.	5,846	237,815
Meridian Bioscience, Inc.	5,805	125,736
Merit Medical Systems, Inc.	5,028	60,135
Micrus Corp.	109,272	2,688,091
Minrad International, Inc.	6,900	40,917
Natus Medical, Inc.	5,817	92,607
Northstar Neuroscience, Inc.	2,778	32,308
Nuvasíve, Inc.	37,560	1,014,496
NxStage Medical, Inc.	2,930	37,885
Orasure Technologies, Inc.	113,118	925,305
Palomar Medical Technologies, Inc.	2,727	94,654
Polymedica Corp.	3,419	139,666
Quidel Corp.	4,145	72,786
Regeneration Technologies, Inc.	4,300	48,375
ResMed, Inc.	119,146	4,915,964
Respironics, Inc.	107,133	4,562,794
Sirona Dental Systems, Inc.	134,931	5,104,440
Somanetics Corp.	46,800	856,908
Sonic Innovations, Inc.	3,800	33,250
Sonosite, Inc.	2,421	76,092
Spectranetics Corp.	80,509	927,464
St. Jude Medical, Inc.	605,370	25,116,801
Stereotaxis, Inc.	3,745	48,910
Steris Corp.	34,785	1,064,421
Stryker Corp.	159,848	10,084,810
Surmodics, Inc.	2,219	110,950
Symmetry Medical, Inc.	5,106	81,747

Thermogenesis Corp. 14.06 16.12.20 Treatment Corp. 14.06 16.12.20 Treatment Corp. 17.00 17.00 Treatment Corp. 17.00 <			
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Yoning Monowines, inc. 300 8.784 Jammes Moning, Jac. 30.981 7.442.681 Jammes Moning, Jac. 30.941 7.442.681 James Moning, Jac. 30.441 111.902 Art Marcia Cag. 30.441 111.902 Arrentica Healines Serves, Inc. 40.97 41.169.77 Arrentica Healines Serves, Inc. 20.99 114.40.086 Arrentica Healines Serves, Inc. 20.93 114.40.086 Arrentica Healines Serves, Inc. 20.93 114.40.086 Arrent Healines Cag. 20.93 114.40.086 Arrentica Healines Serves, Inc. 20.93 114.40.086 Arrentica Healines Heantonal, Inc. 20.93 144.40.086 Arrentica Healines Heantonal, Inc. 20.93 144.40.086 Arrentica Healines Heantonal, Inc. 20.93 144.80.08 Corrent Cag.	West Pharmaceutical Services, Inc.	90,266	4,256,042
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Annal Health International, Inc. 79.233 1.148.086 Anset Health International, Inc. 8.800 73.32.123 Assisted Living Concepts, Inc. 8.800 73.720 BicArdBerine, Libio, Inc. 42.574 2.249.007 BicArdBerine, Living Corp. 45.574 2.249.007 Cardial Health, Nuc. 730.857 51.612.198 Cardial Health, Nuc. 730.857 51.612.198 Cardial Health, Nuc. 730.857 51.812.198 Cardial Health, Nuc. 10.30 2.839.00 Cardial Health, Nuc. 10.30 2.839.00 Cardial Health, Nuc. 10.30 2.839.00 Cardial Corp. 11.30 2.839.00 Coreal Corp. 10.30 2.839.00 Coreal Corp. 10.30 2.89.04 Coreal Corp. 11.40.40 1.839.00 Coreal Corp. 11.40.40 1.839.00 Coreal Corp. 11.40.40 1.89.00 Coreal Corp. 11.60.00 1.72.50 Coreal Corp. 11.40.40 1.72.70 <td< td=""><td>AmSurg Corp.</td><td>26,396</td><td>637,199</td></td<>	AmSurg Corp.	26,396	637,199
April Healthoure Group, Inc. 265, 501 7.382,129 Baskled Living Coopels, Inc. 162,089 4.433,134 BickGore, Inc. 162,089 4.433,134 BickGore, Inc. 5.77 2.287,775 BickGore, Inc. 5.77 2.287,775 BickGore, Inc. 5.77 2.287,775 BickGore, Inc. 5.77 2.287,775 Contract Coop. 6.453 3.332,991 Contract Coop. 6.383 3.339,991 Contract Coop. 4.031 3.8924 Contract Mealth Stateme, Inc. 2.202 880,700 Contract Coop. 1.030 3.8924 Contract Mealth Stateme, Inc. 3.200 4.43.32 Contract Mealth Stateme, Inc. 3.25.84 16.27.148 Express Scrupts, Inc. 4.24.32 2.75.00 Mark Maching, Inc. 4.28.83 17.27.801 <	Animal Health International Inc.		1 148 086
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Carian Health, Inc. 730,837 51,612,168 Centene Corp. 64,653 51,83,223 Chenned Corp. 63,980 33,839,991 Community Health Systems, Inc. 10,007 83,9591 Community Health Systems, Inc. 16,007 83,9591 Conserved Corp. 55,600 84,7560 Correst Country Healthcare, Inc. 90,85 28,1500 Davia, Inc. 225,344 16,774,628 Emerginacy Medical Services Corp. 55,600 2,71,852 Emerginacy Medical Services (Inc. 225,344 16,271,852 Emerginacy Medical Services (Inc. 227,300 1,813,844 Every Siter Classify Carp. 6,981 47,7460 Parking Classify Carp. 42,183 47,920,35 Heary Store (Inc. 42,183 47,920,35 Heary Store (Inc. 42,183 47,920	Capital Senior Living Corp.	4.570	43.049
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Coventy Health Care, Inc. 154,370 8.689,431 Coras Courtly Health Care, Inc. 3,200 41,332 Davia, Inc. 35,000 2,175,628 Emergency Medical Services Corp. 55,600 2,8130 Express Scripts, Inc. 252,5343 16,271,454 Express Scripts, Inc. 6,931 477,820 Genetis HealthCare, Corp. 6,931 477,840 Genetis Health Services, Inc. 6,933 12,7120 Health Management Associates, Inc. 4,666 135,062 Health Services, Inc. 4,666 135,062 Health Services, Inc. 30,0659 1,727,361 Health Services, Inc. 30,0659 1,727,861 HealthSpring, Inc. 4,0665 135,062 HealthSpring, Inc. 3,010 69,334 Humans, Inc. 3,010 69,334 Humans, Inc. 5,811 2,983,942 Humans, Inc. 5,814 2,963,943 Humans, Inc. 5,814 3,942 Humans, Inc. 5,844 3,942 H	Carvel Corp.	1.030	26,924
Cross Country Healingane, Inc. 6,730 96,570 Cryslie, Inc. 187,722 10,14,64 Emergency Medical Services Corp. 908 2,81,00 Express Scripts, Inc. 908 2,81,00 Censis Corp. 908 42,71,52 Emergency Medical Services, Inc. 227,300 1,81,38,41 Genesis Healingarenn Associates, Inc. 6,337 1,27,120 Healin Management Associates, Inc. 52,343 2,763,710 Healin Management Associates, Inc. 52,343 2,778,970 Healin Management Associates, Inc. 108,064 153,027 Healin Management Associates, Inc. 13,227 708,856 Healin Management Associates, Inc. <td>Coventry Health Care. Inc.</td> <td></td> <td></td>	Coventry Health Care. Inc.		
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Kindred Healthcare, Inc. 218,517 6,712,842 Laboratory Corp. of America Holdings 72,300 5,658,198 Landauer, Inc. 1,406 68,9246 LCA-Vision, Inc. 3,002 141,875 LHC Group, Inc. 2,129 55,780 LifePoint Hospitals, Inc. 278,617 11,102,887 Magelian Health Services, Inc. 31,660 2,256,483 Maror Care, Inc. 31,660 2,053,184 Maror Care, Inc. 31,660 2,053,184 Matria Healthcare, Inc. 31,660 2,053,184 Matria Healthcare, Inc. 31,060 2,053,184 Matria Healthcare, Inc. 31,060 2,055,855 Mecko Health Solutions, Inc. 310,828 24,241,476 Molina Healthcare, Inc. 2,074 63,298 Medica Hoart Carp. 1,058 54,593 Molina Healthcare, Inc. 2,074 63,298 Molina Healthcare, Inc. 2,074 63,298 Mighthawk Radiology Holdings, Inc. 31,428 56,875 NoyaMed, Inc. 91,426 <t< td=""><td>Hythiam, (nc.</td><td>4,443</td><td>38,432</td></t<>	Hythiam, (nc.	4,443	38,432
Kindred Healthcare, Inc. 218,517 6,712,842 Laboratory Corp. of America Holdings 72,300 5,658,198 Landauer, Inc. 1,406 68,9246 LCA-Vision, Inc. 3,002 141,875 LHC Group, Inc. 2,129 55,780 LifePoint Hospitals, Inc. 278,617 11,102,887 Magelian Health Services, Inc. 31,660 2,256,483 Maror Care, Inc. 31,660 2,053,184 Maror Care, Inc. 31,660 2,053,184 Matria Healthcare, Inc. 31,660 2,053,184 Matria Healthcare, Inc. 31,060 2,053,184 Matria Healthcare, Inc. 31,060 2,055,855 Mecko Health Solutions, Inc. 310,828 24,241,476 Molina Healthcare, Inc. 2,074 63,298 Medica Hoart Carp. 1,058 54,593 Molina Healthcare, Inc. 2,074 63,298 Molina Healthcare, Inc. 2,074 63,298 Mighthawk Radiology Holdings, Inc. 31,428 56,875 NoyaMed, Inc. 91,426 <t< td=""><td>Inventiv Health, Inc.</td><td>55,718</td><td>2,039,836</td></t<>	Inventiv Health, Inc.	55,718	2,039,836
Laboratory Corp. of America Holdings 72,300 5,658,198 Landauer, Inc. 1,406 69,246 LCA-Vision, Inc. 3,002 21418,75 LHC Group, Inc. 2,129 55,780 Lincare Holdings, Inc. 14,723 559,444 2,576,483 Magelian Heatth Services, Inc. 278,617 11,502,4867 Magelian Heatth Services, Inc. 31,600 2,093,154 Matria Heatthcare, Inc. 31,600 2,093,155 McKesson Corp. 31,166 2,93,155 McKesson Corp. 55,444 2,576,483 3,126 93,156 McKesson Corp. 31,060 2,003,856 McKesson Corp. 310,628 24,241,476 Molina Heatthcare, Inc. 310,628 24,241,476 310,628 24,241,476 Molina Heatthcare, Inc. 310,628 2,074 63,239 35,780 Nuitinak Readiology Holdings, Inc. 1,273 50,780 34,593 35,780 34,593 Molina Heatthcare, Inc. 91,426 553,127 35,986 35,987 35,9867 36,987 36,987			
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Magellan Health Services, Inc. 55,444 2,576,483 Manor Care, Inc. 31,600 2,063,164 Matria Healthcare, Inc. 3,126 94,655 McKesson Corp. 50,400 3,005,856 MedCath Corp. 56,875 1,808,825 Medco Health Solutions, Inc. 310,828 24,241,476 Molina Healthcare, Inc. 310,828 24,241,476 Molina Healthcare, Inc. 2,074 63,298 MWI Veterinary Supply, Inc. 1,273 50,780 National Healthcare Corp. 1,058 54,593 Nighthawk Radiology Holdings, Inc. 63,174 1,40,291 NovalMed, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 4,982 59,087 Ormicare, Inc. 4,982 59,087 Ormicare, Inc. 4,522 69,639 Owens & Minor, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,334 <td>LifePoint Hospitals, Inc.</td> <td>14,723</td> <td>569,486</td>	LifePoint Hospitals, Inc.	14,723	569,486
Magellan Health Services, Inc. 55,444 2,576,483 Manor Care, Inc. 31,600 2,083,164 Matria Healthcare, Inc. 3,126 94,655 McKesson Corp. 50,400 3,005,856 MedCath Corp. 56,875 1,808,825 Medco Health Solutions, Inc. 310,828 24,241,476 Molina Healthcare, Inc. 310,828 24,241,476 Molina Healthcare, Inc. 2,074 63,298 MWI Veterinary Supply, Inc. 1,058 54,593 National Healthcare Corp. 1,058 54,593 NovalMed, Inc. 63,174 1,402,911 NovalMed, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 4,982 59,087 Omnicare, Inc. 4,982 59,087 Omnicare, Inc. 4,522 69,639 Owens & Minor, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,334	Lincare Holdings, Inc.	278,617	11,102,887
Manor Care, Inc. 31,600 2,063,164 Matria Heatthcare, Inc. 3,126 94,655 McKesson Corp. 50,400 3,005,856 MedCath Corp. 56,875 1,808,655 MedCath Corp. 56,875 1,808,655 Molina Heatthcare, Inc. 310,828 24,241,476 Molina Heatthcare, Inc. 2,074 63,298 MWI Veterinary Supply, Inc. 1,273 50,780 National Heatthcare Corp. 1,058 64,593 Nighthawk Radiology Hotdings, Inc. 63,174 1,140,291 NovalMed, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 4,982 59,087 Ormicare, Inc. 4,982 59,087 Ormicare, Inc. 4,522 69,639 Owens & Minor, Inc. 4,522 69,639 Owens & Minor, Inc. 4,1437,686 41,437,686 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234	•	55,444	2.576.483
Matria Healthcare, Inc. 3,126 94,655 McKesson Corp. 50,400 3,005,856 MedCath Corp. 56,875 1,808,625 Medco Health Solutions, Inc. 310,828 24,241,476 Molina Healthcare, Inc. 2,074 63,298 MWI Veterinary Supply, Inc. 1,273 50,780 National Healthcare Corp. 1,058 54,593 Nighthawk Radiology Holdings, Inc. 63,174 1,140,291 NovalMed, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 18,048 650,811 Option Care, Inc. 18,052 59,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234			, ,
McKesson Corp. 50,400 3,005,856 MedCath Corp. 56,875 1,808,625 Medco Heatth Solutions, Inc. 310,828 24,241,476 Molina Heatthcare, Inc. 2,074 63,298 MW Veterinary Supply, thc. 1,273 50,780 National Heatthcare Corp. 1,058 54,593 Nighthawk Radiology Holdings, Inc. 63,174 1,140,291 NovaMed, Inc. 91,426 553,127 Odyssey Heatthcare, Inc. 91,426 553,127 Odyssey Heatthcare, Inc. 18,048 650,811 Option Care, Inc. 18,048 650,811 Option Care, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234			
MedCath Corp. 55,875 1,808,625 Medco Health Solutions, Inc. 310,828 24,241,476 Molina Heatthcare, Inc. 2,074 63,298 MWI Veterinary Supply, tnc. 1,273 50,780 National Healthcare Corp. 1,058 54,593 Nighthawk Radiology Holdings, Inc. 63,174 1,140,291 NovaMed, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 91,426 559,871 Omnicare, Inc. 18,048 650,811 Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234			
Medco Health Solutions, Inc. 310,828 24,241,476 Molina Healthcare, Inc. 2,074 63,298 MWI Veterinary Supply, Inc. 1,273 50,780 National Healthcare Corp. 1,058 54,593 Nighthawk Radiology Holdings, Inc. 63,174 1,140,291 NovaMed, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 18,048 650,811 Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234	•		
Molina Heatthcare, Inc. 2,074 63,298 MWI Veterinary Supply, Inc. 1,273 50,780 National Healthcare Corp. 1,058 54,593 Nighthawk Radiology Holdings, Inc. 63,174 1,140,291 NovalMed, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 91,426 550,871 Omnicare, Inc. 18,048 650,811 Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234			
Molina Heatthcare, Inc. 2,074 63,298 MWI Veterinary Supply, Inc. 1,273 50,780 National Healthcare Corp. 1,058 54,593 Nighthawk Radiology Holdings, Inc. 63,174 1,140,291 NovalMed, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 91,426 550,871 Omnicare, Inc. 18,048 650,811 Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234	Medco Health Solutions, Inc.	310,828	24,241,476
MWI Veterinary Supply, Inc. 1,273 50,780 National Healthcare Corp. 1,058 54,593 Nighthawk Radiology Holdings, Inc. 63,174 1,140,291 NovalMed, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 91,426 550,811 Option Care, Inc. 1,808 650,811 Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234	·		63,298
National Healthcare Corp. 1,058 54,593 Nighthawk Radiology Holdings, Inc. 63,174 1,140,291 NovaMed, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 4,982 59,087 Omnicare, Inc. 18,048 650,811 Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234			
Nighthawk Radiology Holdings, Inc. 63,174 1,140,291 NovaMed, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 4,982 59,087 Omnicare, Inc. 18,048 650,811 Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234			
Novalled, Inc. 91,426 553,127 Odyssey Healthcare, Inc. 4,982 59,087 Omnicare, Inc. 18,048 650,811 Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234	•		
Odyssey Healthcare, Inc. 4,982 59,087 Omnicare, Inc. 18,048 650,811 Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234			
Omnicare, Inc. 18,048 650,811 Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234			
Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234	Odyssey Healthcare, Inc.	4,982	59,087
Option Care, Inc. 4,522 69,639 Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234	Omnicare, Inc.	18.048	650,811
Owens & Minor, Inc. 41,153 1,437,886 Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234			
Patterson Cos., Inc. 37,600 1,401,352 Pediatrix Medical Group 8,327 459,234			
Pediatrix Medical Group 8,327 459,234			
Providence Service Corp. 1,634 43,660	•		
	Providence Service Corp.	1,634	43,660

PSS/World Medical, Inc.	9,901	180,396
Psychiatric Solutions, Inc.	434,314	15,748,226
Quest Diagnostics, Inc.	253,116	13,073,441
Radiation Therapy Services, Inc.	101,658	2,677,672
RehabCare Group, Inc.	9,153	130,339
Res-Care, Inc.	5,285	111,725
Sierra Health Services, Inc.	150,412	6,254,131
Skilled Healthcare Group, Inc.	85,741	1,329,843
Sun Healthcare Group, Inc.	163,906	2,374,998
Sunrise Senior Living	6,645	265,734
-		
Symbion, Inc.	3,180	69,038
Tenet Healthcare Corp.	91,100	593,061
Triad Hospitals, Inc.	28,352	1,524,204
UnitedHealth Group, Inc.	666,490	34,084,299
Universal Health Services, Inc.	66,495	4,089,443
VCA Antech, Inc.	133,182	5,019,630
Visicu, Inc.	2,232	20,423
WellCare Health Plans, Inc.	21,750	1,968,593
WellPoint, Inc.	948,440	75,713,965
Health Care Technology		
Allscripts Healthcare Solutions, Inc.	201,114	5,124,385
Cerner Corp.	9,823	544,882
Computer Programs & Systems, Inc.	1,304	40,398
Eclipsys Corp.	6,713	132,917
HLTH Corp.	110,738	1,551,439
MMS Health, Inc.	184,053	5,913,623
Merge Technologies Inc	2,200	14,366
Omnicell Inc	4,893	101,677
Phase Forward, Inc.	119,785	2,015,982
Starlims Technologies, Ltd.	21,300	273,705
Trizetto Group, Inc.	6,623	128,221
Vital Images, Inc.	2,497	67,819
Life Sciences Tools & Services	2,401	01,010
	0.440	(0) 044
Advanced Magnetics, Inc.	2,119	123,241
Affymetrix, Inc.	542,999	13,515,245
Albany Molecular Research, Inc.	66,195	982,996
Applera Corp Applied Biosystems Group	31,200	952,848
Bio Rad Laboratories, Inc.	5,491	414,955
Bruker Biosciences Corp.	9,565	86,181
Cambrex Corp.	5,309	70,450
Charles River Laboratories International, Inc.	12,589	649,844
Covance, Inc.	9,410	645,150
Dionex Corp.	2,820	200,192
	4,534	67,783
eResearch Technology, Inc.	464,222	4,414,751
Exelixis, Inc.	14,229	172,171
Illumina, Inc.	189,353	7,685,838
Invitrogen Corp.	8,707	642,141
Kendle International, Inc.	136,406	5,015,649
Luminex Corp.	5,226	64,332
Medivation, Inc.	3,100	63,333
Millipore Corp.	14,600	1,096,314
Nektar Therapeutics	37,362	354,565
Parexel International Corp.	47,721	2,007,145
Perkinelmer, Inc.	52,646	1,371,955
Pharmaceutical Product Development, inc.	137,546	5,263,885
	4,059	129,401
Pharmanet Development Group, Inc. PRA International	22,669	573,526
		9,098,964
Techne Corp.	159,045	
Thermo Fisher Corp.	932,732	48,240,899
Varian, Snc.	4,867	266,858
Ventana Medical Systems, Inc.	4,489	346,865
Verenium Corp.	4,613	23,388
Waters Corp.	17,200	1,020,992
Pharmaceuticals		
Abbott Laboratories	998,146	53,450,718
Abraxis Bioscience, Inc.	3,752	83,407
Adams Respiratory Therapeutics, Inc.	135,760	5,347,586
Akom, Inc.	8,028	56,116
Alexza Pharmaceuticals, Inc.	2,900	23,983
	487,862	28,120,366
Allergan, Inc.		5,245,125
Alpharma, Inc.	201,658	
Auxilium Pharmaceuticals, Inc.	4,186	66,725
Barr Pharmaceuticals, Inc.	71,192	3,575,974
Beijing Med-Pharm Corp.	3,800	40,546
Bentley Pharmaceuticals, Inc.	4,820	58,515
Biodel, Inc.	700	13,860
BioMimetic Therapeutics, Inc.	47,352	740,112
Bradley Pharmaceuticals, Inc.	3,581	77,744
Bristol-Myers Squibb Co.	1,077,250	33,998,010
Cadence Pharmaceuticals, Inc.	2,305	27,960
Caraco Pharmaceutical Labs, Inc.	1,415	21,480
	1,410	21,400

Collagenex Pharmaceuticals, Inc.	35,854	444,590
Cypress Biosciences, Inc.	7,007	92,913
Bepomed, Inc.	345,000	1,645,650
Discovery Laboratories, Inc.	12,500	35,375
DURECT Corp.	10,238	39,416
Eli Lilly & Co.	420,284	23,485,470
Emisphere Technologies Associates, Inc.	300	1,452
Endo Pharmaceuticals Holdings, Inc.	33,610	1,150,470
Forest Laboratories, Inc.	174,131	7,949,080
ISTA Pharmaceuticals, Inc.	233,800	1,725,444
Javelin Pharmaceuticals, Inc.	6,200	38,378
Johnson & Johnson	1,258,819	77,568,427
King Pharmaceuticals, Inc.	495,476	10,137,439
KV Pharmaceutical	131,346	3,577,865
Medicines Company	68,071	1,199,411
Medicis Pharmaceutical Corp.	263,317	8,041,701
Merck & Co., Inc. MGI Pharma, Inc.	696,390	34,680,222
Mylan Lab, Inc.	11,760	263,071
Nastech Pharmaceutical, Inc.	66,126 3,718	1,202,832 40,563
Noven Pharmaceuticals, Inc.	3,634	85,217
Obagi Medical Products, Inc.	624	11,057
Paín Therapeutics, Inc.	5,209	45,370
Par Pharmaceutical Cos., Inc.	90,707	2,560,659
Penwest Pharmaceuticals Co.	3,306	41,226
Perigo Co.	11,270	220,667
Pfizer, Inc.	4,931,787	126,105,794
Pozen, Inc.	3,610	65,233
Salix Pharmaceuticals Ltd.	6,921	85,128
Santarus, Inc.	7,449	38,511
Schering-Plough Corp.	1,592,687	48,481,392
Sciele Pharma, Inc.	111,409	2,624,796
Sepracor, Inc.	167,468	6,869,537
Sirtris Pharmaceuticals, Inc.	800	7,896
Somaxon Pharmaceuticals, Inc.	1,433	17,425
Supergen, thc.	7,790	43,312
Valeant Pharmaceuticals International	81,530	1,360,736
ViroPharma, Inc.	89,501	1,235,114
Vivus, Inc.	8,600	44,978
Watson Pharmaceuticals, Inc.	279,100	9,079,123
Wyeth Xenoport, Inc.	1,209,677	69,362,879
		142,011
Achieved and a second	3,197	
	3,197	
Industrials	3,197	
Industrials Aerospace & Defense		3.826.156
Industrials Aerospace & Defense AAR Corp.	115,909	3,826,156 21,517
Industrials Aerospace & Defense	115,909 1,044	21,517
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc.	115,909 1,044 8,035	
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc.	115,909 1,044	21,517 796,670
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc.	115,909 1,044 8,035 64,531	21,517 796,670 3,668,587
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Ailiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc.	115,909 1,044 8,035 64,531 1,831	21,517 796,670 3,668,587 42,498
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Ailiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc.	115,909 1,044 8,035 64,531 1,831 6,668	21,517 796,670 3,668,587 42,498 579,249
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Ailiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc.	115,909 1,044 8,035 64,531 1,831 6,668 336,977	21,517 796,670 3,668,587 42,498 579,249 13,917,150
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Ailiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Argon ST, Inc. BE Aerospace, Inc. Be Aerospace, Inc. Boeing Co.	115,909 1,044 8,035 64,531 1,831 6,668 336,977 338,854	21,517 796,670 3,668,587 42,498 579,249 13,917,150 32,584,201
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Argon ST, Inc. BE Aerospace, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc.	115,909 1,044 8,035 64,531 1,831 6,668 336,977 338,854 152,128	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Ailiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cutiss Wright Corp. DRS Technologies, Inc.	115,909 1,044 8,035 64,531 1,831 6,668 336,977 338,854 152,128 7,576 129,890 10,853	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Ailiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Curtiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc.	115,909 1,044 8,035 64,531 1,831 6,668 336,977 338,854 152,128 7,576 129,890 10,853 23,318	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Ailiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Argon ST, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Curtiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc.	115,909 1,044 8,035 64,531 1,831 6,668 336,977 338,854 152,128 7,576 129,890 10,853 23,318 3,662	21,517 796,670 3,668,587 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Ailiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Cutiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ \end{array}$	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Ailiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cutiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\end{array}$	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Ailiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cutiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. GenCorp, Inc.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\end{array}$	21,517 796,670 3,668,567 42,498 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 85,462 948,519 107,723
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cutiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncerp International, Inc. EDO Corp. Esterline Technologies Corp. GenCorp, Inc. General Dynamics Corp.	115,909 1,044 8,035 64,531 1,831 6,668 336,977 338,854 152,128 7,576 129,890 10,853 23,318 3,662 2,600 19,634 8,242 258,186	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519 107,723 20,195,309
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cuties Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. GenCorp, Inc. General Dynamics Corp. Goodrich Corporation	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 259,186\\ 203,850\\ \end{array}$	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519 107,723 20,195,309 12,141,306
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Curtiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. General Dynamics Corp. Godrich Corporation Heico Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ \end{array}$	21,517 796,670 3,668,587 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519 107,723 20,195,309 12,141,306 160,030
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. Be Aerospace, Inc. Beeing Co. Ceradyne, Inc. Cutiss Wright Corp. Cuttiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. GenCorp, Inc. General Dynamics Corp. Goodrich Corporation Heico Corp. Herley Industries, Inc.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\end{array}$	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519 107,723 20,195,309 12,141,306 160,030 84,846
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cutiss Wright Corp. Cuttiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. General Dynamics Corp. General Dynamics Corp. Goodrich Corporation Heico Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\end{array}$	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519 107,723 20,195,309 12,141,306 160,030 84,846 1,396,899
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Altiant Techsystems, Inc. American Science & Engineering, Inc. Armor Holdings, Inc. BE Aerospace, Inc. BE Aerospace, Inc. Bearospace, Inc. Boeing Co. Ceradyne, Inc. Cutiss Wright Corp. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. General Dynamics Corp. Goodrich Corporation Herice Corp. Herley Industries, Inc. Hexcel Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ \end{array}$	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519 107,723 20,195,309 12,141,306 160,030 84,846 1,396,899 29,770,038
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Argon ST, Inc. BE Aerospace, Inc. BE Aerospace, Inc. Be Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Curtiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. GenCorp, Inc. GenCorp, Inc. General Dynamics Corp. Goodrich Corporation Heico Corp. Herley Industries, Inc. Hexcel Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\end{array}$	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519 107,723 20,195,309 12,141,306 160,030 84,846 1,396,899 29,770,038 42,702
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Curtiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. EDO Corp. Esterline Technologies Corp. GenCorp, Inc. General Dynamics Corp. Goodrich Corporation Heico Corp. Herley Industries, Inc. Hexcel Corp. Herley Industries, Inc. Hexcel Corp. Honeywell International, Inc. Innovative Solutions & Support, Inc. Ionatron, Inc.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 2,58,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\\ 4,638\\ \end{array}$	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 85,462 948,519 107,723 20,195,309 12,141,306 160,030 84,846 1,396,899 29,770,038 42,702 18,088
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Curtiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. General Dynamics Corp. Goodrich Corporation Heico Corp. Herkey Industries, Inc. Hexcel Corp. Honeywell International, Inc. Innovative Solutions & Support, Inc. Ionation, Inc. L-3 Communications Holding Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\\ 4,638\\ 22,900\\ \end{array}$	21,517 796,670 3,668,587 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519 107,723 20,195,309 12,141,306 160,030 84,846 1,396,899 29,770,038 42,702 18,088 2,230,231
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cutiss Wright Corp. Cutiss Wright Corp. DrS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. GenCorp, Inc. General Dynamics Corp. Goodrich Corporation Heico Corp. Herley Industries, Inc. Hexcel Corp. Honeywell International, Inc. Innovative Solutions & Support, Inc. Ionatron, Inc. L-3 Communications Holding Corp. Ladish, Inc.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 328,963\\ 1,839\\ 4,638\\ 22,900\\ 126,740\\ \end{array}$	21,517 796,670 3,668,587 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519 107,723 20,195,309 12,141,306 160,030 84,846 1,396,899 29,770,038 42,702 18,088 2,230,231 5,449,820
Industrials Aerospace & Defense AAR Corp. AeroVirorment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Curtiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. General Dynamics Corp. General Dynamics Corp. Goodrich Corporation Heice Corp. Herley Industries, Inc. Hexcel Corp. Honeywell International, Inc. Innovative Solutions & Support, Inc. Ionatron, Inc. Ladish, Inc. Lockheed Martin Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,300\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\\ 4,638\\ 22,900\\ 126,740\\ 342,013\\ \end{array}$	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519 107,723 20,195,309 12,141,306 1,396,899 29,770,038 42,702 18,088 2,230,231 5,449,820 32,193,684
Industrials Aerospace & Defense AAR Corp. AeroVirorment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Curliss Wright Corp. DRS Technologies, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. GenCorp, Inc. General Dynamics Corp. Goodrich Corporation Heico Corp. Herkey Industries, Inc. Hexcel Corp. Honeywell International, Inc. Innovative Solutions & Support, Inc. Ionatron, Inc. L-3 Communications Holding Corp. Ladish, Inc. Lockheed Martin Corp. Moog, Inc.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\\ 4,638\\ 22,900\\ 126,740\\ 342,013\\ 45,306\\ \end{array}$	$\begin{array}{c} 21,517\\ 796,670\\ 3,668,567\\ 42,498\\ 579,249\\ 13,917,150\\ 32,584,201\\ 11,251,387\\ 228,644\\ 6,054,173\\ 621,551\\ 599,972\\ 80,527\\ 85,462\\ 948,519\\ 107,723\\ 20,195,309\\ 12,141,306\\ 160,030\\ 84,846\\ 1,396,899\\ 29,770,038\\ 42,702\\ 18,088\\ 2,230,231\\ 5,449,820\\ 32,193,684\\ 1,998,448\\ \end{array}$
Industrials Aerospace & Defense AAR Corp. AeroVirorment, Inc. Alilant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cutiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. GenCorp, Inc. General Dynamics Corp. Goodrich Corporation Heico Corp. Herley Industries, Inc. Inc. Hexcel Corp. Honeywell International, Inc. Inovative Solutions & Support, Inc. Inovative Solutions & Support, Inc. Inovative Solutions & Support, Inc. Data Inc. Catalsh, Inc. Ladish, Inc. Lockheed Martin Corp. Moog, Inc. Moog, Inc.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,834\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\\ 4,638\\ 22,900\\ 126,740\\ 342,013\\ 45,306\\ 1,439\\ \end{array}$	$\begin{array}{c} 21,517\\ 796,670\\ 3,668,567\\ 42,498\\ 579,249\\ 13,917,150\\ 32,584,201\\ 11,251,387\\ 228,644\\ 6,054,173\\ 621,551\\ 599,972\\ 80,527\\ 85,462\\ 948,519\\ 107,723\\ 20,195,309\\ 12,141,306\\ 160,030\\ 84,846\\ 1,396,899\\ 29,770,038\\ 42,702\\ 18,088\\ 2,230,231\\ 5,449,820\\ 32,193,684\\ 1,998,448\\ 35,342\\ \end{array}$
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Alliant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Cutiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. General Dynamics Corp. General Dynamics Corp. General Dynamics Corp. General Dynamics Corp. General Dynamics Corp. Herley Industries, Inc. Hexcel Corp. Honeywell International, Inc. Innovative Solutions & Support, Inc. Ionation, Inc. Ladish, Inc. Lockheed Martin Corp. Moog, Inc. MTC Technologies, Inc. Morture Grumman Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\\ 4,638\\ 22,900\\ 126,740\\ 342,013\\ 45,306\\ 1,439\\ 174,110\\ \end{array}$	$\begin{array}{c} 21,517\\ 796,670\\ 3,668,567\\ 42,498\\ 579,249\\ 13,917,150\\ 32,584,201\\ 11,251,387\\ 228,644\\ 6,054,173\\ 621,551\\ 599,972\\ 80,527\\ 85,462\\ 948,519\\ 107,723\\ 20,195,309\\ 12,141,306\\ 160,030\\ 84,846\\ 1,396,899\\ 29,770,038\\ 42,702\\ 18,088\\ 2,230,231\\ 5,449,820\\ 32,193,684\\ 1,998,448\\ 35,342\\ 13,657,946\end{array}$
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Aliant Techsystems, Inc. American Science & Engineering, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Cuties Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Ducommun, Inc. EDO Corp. Esterline Technologies Corp. General Dynamics Corp. General Dynamics Corp. Hericy Industries, Inc. Herxeel Corp. Honeywell International, Inc. Innovative Solutions & Support, Inc. L-3 Communications Holding Corp. Cucked Martin Corp. Moog, Inc. MTC Technologies, Inc. Northrop Grumman Corp. Orbital Sciences Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\\ 4,638\\ 22,900\\ 126,740\\ 342,013\\ 45,306\\ 1,439\\ 174,110\\ 10,862\\ \end{array}$	21,517 796,670 3,668,567 42,498 579,249 13,917,150 32,584,201 11,251,387 228,644 6,054,173 621,551 599,972 80,527 85,462 948,519 107,723 20,195,309 12,141,306 160,030 84,846 1,396,899 29,770,038 42,702 18,088 2,230,231 5,449,820 32,193,684 1,998,448 35,342 13,557,946 228,211
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Altiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cutis Wright Corp. Cutiss Wright Corp. Cutiss Wright Corp. Cutiss Wright Corp. Ducommun, Inc. EDO Corp. Esterline Technologies, Inc. Dyncorp International, Inc. EDO Corp. GenCorp, Inc. General Dynamics Corp. General Dynamics Corp. Herley Industries, Inc. Hexcel Corp. Honeywell International, Inc. Innovative Solutions & Support, Inc. Ionatron, Inc. L-3 Communications Holding Corp. Ladish, Inc. Lockheed Martin Corp. MrC Technologies, Inc. MrC Technologies, Inc. MrC Technologies, Inc. Nothrop Grumman Corp. Orbital Sciences Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\\ 4,638\\ 22,900\\ 126,740\\ 342,013\\ 45,306\\ 1,439\\ 174,110\\ 10,862\\ 178,591\\ \end{array}$	$\begin{array}{c} 21,517\\ 796,670\\ 3,668,587\\ 42,498\\ 579,249\\ 13,917,150\\ 32,584,201\\ 11,251,387\\ 228,644\\ 6,054,173\\ 621,551\\ 599,972\\ 80,527\\ 85,462\\ 948,519\\ 107,723\\ 20,195,309\\ 12,141,306\\ 160,030\\ 84,846\\ 1,396,899\\ 29,770,038\\ 42,702\\ 18,088\\ 2,230,231\\ 5,449,820\\ 32,193,684\\ 1,998,448\\ 35,342\\ 13,557,946\\ 229,211\\ 21,673,804\\ \end{array}$
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Altiant Techsystems, Inc. American Science & Engineering, Inc. Arron Robing Co. Be Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Cuties Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. GenCorp, Inc. General Dynamics Corp. Goodrich Corporation Heico Corp. Herney Industries, Inc. Herkey Industries, Inc. Herkey Industries, Inc. L-3 Communications Holding Corp. Ladish, Inc. Lockheed Martin Corp. Moog, Inc. Mathematical Corp. Mong, Inc. Mathematical Corp. Mong, Inc. Raytime Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\\ 4,638\\ 22,900\\ 126,740\\ 342,013\\ 45,306\\ 1,439\\ 174,110\\ 10,862\\ 178,591\\ 158,775\\ \end{array}$	$\begin{array}{c} 21,517\\ 796,670\\ 3,668,567\\ 42,498\\ 579,249\\ 13,917,150\\ 32,584,201\\ 11,251,387\\ 228,644\\ 6,054,173\\ 621,551\\ 599,972\\ 80,527\\ 85,462\\ 948,519\\ 107,723\\ 20,195,309\\ 12,141,306\\ 160,030\\ 84,846\\ 1,396,899\\ 29,770,038\\ 42,702\\ 18,088\\ 2,230,231\\ 5,449,820\\ 32,193,684\\ 1,998,448\\ 35,342\\ 13,557,946\\ 228,211\\ 21,673,804\\ 8,556,385\\ \end{array}$
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Altiant Techsystems, Inc. American Science & Engineering, Inc. Argon ST, Inc. Armor Holdings, Inc. BE Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cutiss Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Ducommun, Inc. EDO Corp. Esterline Technologies Corp. General Dynamics Corp. General Dynamics Corp. Heire Corp. Herley Industries, Inc. Hexcel Corp. Honeywell International, Inc. Innovative Solutions & Support, Inc. Ladish, Inc. Ladish, Inc. Ladish, Inc. Moog, Inc	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\\ 4,638\\ 22,900\\ 126,740\\ 342,013\\ 46,38\\ 22,900\\ 126,740\\ 342,013\\ 45,306\\ 1,439\\ 174,110\\ 10,862\\ 178,591\\ 158,775\\ 67,570\\ \end{array}$	$\begin{array}{c} 21,517\\ 796,670\\ 3,668,567\\ 42,498\\ 579,249\\ 13,917,150\\ 32,584,201\\ 11,251,387\\ 228,644\\ 6,054,173\\ 621,551\\ 599,972\\ 80,527\\ 85,462\\ 948,519\\ 107,723\\ 20,195,309\\ 12,141,306\\ 1,41,306\\ 1,396,899\\ 29,770,038\\ 42,702\\ 1,8088\\ 2,230,231\\ 5,449,820\\ 32,193,684\\ 1,998,448\\ 35,342\\ 13,557,946\\ 228,211\\ 21,673,804\\ 8,556,385\\ 4,773,145\\ \end{array}$
Industrials Aerospace & Defense AAR Corp. AeroVironment, Inc. Altiant Techsystems, Inc. American Science & Engineering, Inc. Arron Robing Co. Be Aerospace, Inc. Boeing Co. Ceradyne, Inc. Cubic Corp. Cuties Wright Corp. DRS Technologies, Inc. Ducommun, Inc. Dyncorp International, Inc. EDO Corp. Esterline Technologies Corp. GenCorp, Inc. General Dynamics Corp. Goodrich Corporation Heico Corp. Herney Industries, Inc. Herkey Industries, Inc. Herkey Industries, Inc. L-3 Communications Holding Corp. Ladish, Inc. Lockheed Martin Corp. Moog, Inc. Mathematical Corp. Mong, Inc. Mathematical Corp. Mong, Inc. Raytime Corp.	$\begin{array}{c} 115,909\\ 1,044\\ 8,035\\ 64,531\\ 1,831\\ 6,668\\ 336,977\\ 338,854\\ 152,128\\ 7,576\\ 129,890\\ 10,853\\ 23,318\\ 3,662\\ 2,600\\ 19,634\\ 8,242\\ 258,186\\ 203,850\\ 3,803\\ 5,183\\ 66,298\\ 528,963\\ 1,839\\ 4,638\\ 22,900\\ 126,740\\ 342,013\\ 45,306\\ 1,439\\ 174,110\\ 10,862\\ 178,591\\ 158,775\\ \end{array}$	$\begin{array}{c} 21,517\\ 796,670\\ 3,668,587\\ 42,498\\ 579,249\\ 13,917,150\\ 32,584,201\\ 11,251,387\\ 228,644\\ 6,054,173\\ 621,551\\ 599,972\\ 80,527\\ 85,462\\ 948,519\\ 107,723\\ 20,195,309\\ 12,141,306\\ 160,030\\ 84,846\\ 1,396,899\\ 29,770,038\\ 42,702\\ 18,088\\ 2,230,231\\ 5,449,820\\ 32,193,684\\ 1,998,448\\ 35,342\\ 13,557,946\\ 228,211\\ 21,673,804\\ 8,556,385\\ \end{array}$

Sypris Solutions, Inc.	243,848	1,955,661
Taser International, Inc.	227,327	3,173,485
Teledyne Technologies, Inc.	5,276	242,432
Triumph Group, Inc.	77,097	5,047, 54 1
United Industrial Corp.	25,021	1,500,760
United Technologies Corp.	881,008	62,489,897
Air Freight & Logistics		
ABX Air, Inc.	8,597	69,292
Atlas Air Worldwide Holdings, Inc.	24,595	1,449,529
C.H. Robinson Worldwide, Inc.	446,906	23,471,503
Dynamex, Inc.	1,590	40,593
EGL, Inc.	4,941	229,658
Expeditors International of Washington, Inc.	353,293	14,591,001
FedEx Corp.	356,398	39,549,486
Forward Air Corp.	4,526	154,291
Hub Group, Inc.	123,783	4,352,210
Pacer International, Inc.	5,395	126,890
Park-Ohio Holdings Corp.	1,200	32,760
United Parcel Service, Inc.	229,267	16,736, 491
Airlines Airten Veltines	42 407	147.070
Airtran Holdings, Inc. Alapha Air Craves Inc.	13,487	147,278
Alaska Air Group, Inc. Allegiant Travel Co.	175,908	4,900,797 23,885
AMR Corp.	777 83,272	2,194,217
Continental Airlines, Inc.	51,067	1,729,639
Delta Air Lines, Inc.	35,600	701,320
ExpressJet Holdings, Inc.	166,605	996,298
Frontier Airlines Holdings, Inc.	3,800	21,280
JetBlue Airways Corp.	38,781	455,677
Mesa Air Group, Inc.	11,248	74,349
Midwest Air Group, Inc.	3,500	52,570
Northwest Airlines Corp.	39,000	865,800
Pinnacle Airlines Corp.	2,900	54,375
Republic Airways Holdings, Inc.	7,606	154,782
SkyWest, Inc.	18,765	447,241
Southwest Airlines Co.	1,317,100	19,637,961
UAL Corp.	44,481	1,805,484
US Airways Group, Inc.	34,947	1,057,846
Building Products		
AAON, Inc.	1,434	45,673
American Standard Cos., Inc.	30,990	1,827,790
American Woodmark Corp.	21,903	757,844
Ameron International Corp.	10,034	904,966
Apogee Enterprises, Inc.	136,706	3,803,161
Armstrong World Industries, Inc.	2,900	145,435
Builders FirstSource, Inc.	2,126	34,144
Gibraltar Industries, Inc.	8,359	185,152
Goodman Global, Inc.	43,528	967,192
Griffon Corp.	31,493	685,918
Insteel Industries, Inc.	2,593	46,674
Lennox International, Inc.	253,337	8,671,726
Masco Corp.	587,500	16,726,125
NCI Building Systems, Inc.	3,044	150,161
Owens Corning	16,400	551,532
PGT, Inc.	1,991	21,762
Simpson Manufacturing, Inc.	40,520	1,367,145
Trex Co., Inc.	41,442	813,506 5,125,589
Universal Forest Products, Inc. USG Corp.	121,287 18,750	919,500
Commercial Services & Supplies	10,100	010,000
ABM Industries, Inc.	6,841	176,566
ACCO Brands Corp.	12,046	277,660
Administaff, Inc.	46,094	1,543,688
Advisory Board Co.	172,690	9,594,656
Allied Waste Industries, Inc.	310,089	4,173,798
American Ecology Corp.	2,383	51,044
American Reprographics Co.	173,472	5,341,203
AMREP Corp.	244	11,602
Arrowhead Research Corp.	4,900	24,647
Avery Dennison Corp.	39,668	2,637,129
Barrett Business Services, Inc.	1,009	26,062
Bowne & Co., Inc.	35,903	700,468
Brady Corp.	10,639	395,132
Brink's Co.	6,463	399,995
Casella Waste Systems, Inc.	3,251	35,046
CBIZ, Inc.	6,888	50,627
GDI Corp.	1,919	61,792
Cenveo, Inc.	54,785	1,270,464
Choicepoint, Inc.	11,270	478,412
Cintas Corp.	23,300	918,719
Clean Harbors, Inc.	2,481	122,611
Comfort Systems USA, Inc.	8,898	126,174

CompX International, Inc.	853	15,781
Comsys IT Partners, Inc.	38,286	873,304
Consolidated Graphics, Inc.	39,580	2,742,102
Copart, Inc.	35,366	1,081,846
Cornell Companies, Inc.	1,555	38,191
Corporate Executive Board Co.	5,687	369,143
Corrections Corp. of America	18,263	1,152,578
Costar Group, Inc.	2,816	148,910
Covanta Holdings Corp.	38,048	937,883
CRA International, Inc.	1,726	83,193
Deluxe Corp.	131,584	5,343,626
Diamond Management & Technology Consultants, Inc.	189,346	2,499,367
Dun & Bradstreet Corp.	33,944	3,495,553
Ennis, Inc.	38,552	906,743
Equifax, (nc.	53,300	2,367,586
Exponent, Inc.	3,028	67,736
First Advantage Corp.	1,328	30,557
Fi Technology, Inc.	2,600	89,050
FTI Consulting, Inc.	74,163	2,820,419
G&K Services, Inc.	29,467	1,164,241
GEO Group, Inc.	98,024	2,852,498
GeoEye, Inc.	2,600	56,498
Healthcare Services Group, Inc.	4,084	120,478
Heidrick & Struggles International, Inc.	38,088	1,951,629
Herman Miller, Inc.	193,278	6,107,585
HIS, Inc.	4,707	216,522
HNI Corp.	7,158	293,478
Hudson Highland Group, Inc.	3,689	78,908
Huron Consulting Group Inc.	73,795	5,387,773
ICT Group, Inc.	1,086	20,319
Ikon Office Solutions, Inc.	768,551	11,997,081
Innerworkings, Inc.	164,556	2,636,187
Interface, Inc.	8,088	152,540
Kelly Services, Inc.	98,794	2,712,883
Kenexa Corp.	192,981	7,277,314
Kforce, Inc.	63,599	1,016,312
Knoll, inc.	354,282	7,935,917
Kom/Ferry International	85,017	2,232,546
Labor Ready, Inc.	6,789	156,894
Layne Christensen Co.	35,276	1,444,552
LECG Corp.	4,211	63,628
M&F Worldwide Corp.	3,627	241,486
Manpower, Inc.	36,016	3,322,116
McGrath RentCorp	3,718	125,259
	4,198	183,704
Mine Safety Appliances Co. Mabile Mini Lon	5,331	155,665
Mobile Mini, Inc. Manata Mastrivida I	142,834	5,870,477
Monster Worldwide, Inc.	800	31,448
Multi-Color Corp.	8,465	157,110
Navigant Consulting, Inc.	6,000	36,060
Odyssey Marine Exploration, Inc.	204,588	2,193,183
On Assignment, Inc.	3,422	38,840
PeopleSupport, Inc.		697,263
PHH Corp.	22,341 2,578	57,696
Pike Electric Corp.		11,410,034
Pitney Bowes, Inc.	243,700 900	13,464
Protection One, Inc.		13,283,168
R.R. Donnelley & Sons Co.	305,290	
Republic Services, Inc.	289,308	8,864,397
Resources Connection, Inc.	150,766	5,002,416
Robert Half International, Inc.	249,026	9,089,449
Rollins, Inc.	4,134	94,131
RSC Holdings, Inc.	3,100	62,000 524,354
Schawk, Inc.	31,187	624,364
School Speciality, Inc.	3,374	119,575
Spherion Corp.	8,314	78,068
Standard Parking Corp.	674	23,678
Standard Register Co.	4,041	46,067
Steelcase, Inc.	36,469	674,677
Stericycle, Inc.	13,046	580,025
Team, Inc.	1,228	55,223
Teletech Holdings, Inc.	92,353	2,999,625
Tetra Technology, inc.	8,580	184,899
United Stationers, Inc.	57,975	3,863,454
Viad Corp.	4,033	170,072
Volt Information Sciences, Inc.	1,979	36,493
Waste Connections, Inc.	10,669	322,631
Waste Industries, Inc.	753	25,707
Waste Management, Inc.	230,519	9,001,767
Waste Services, Inc.	4,150	50,423
Watson Wyatt Worldwide, Inc.	16,360	825, 853
Construction & Engineering		
Aecom Technology Corp.	6,000	148,860

EMCOR Group, Inc.	80,305	5,854,235
Fluor Corp.	24,900	2,773,113
Foster Wheeler Ltd.	126,053	13,486,410
Granite Construction, Inc.	65,098	4,177,990
Great Lakes Dredge & Dock Corp. Infrastructure Service, Inc.	1,100 7,367	10,450 273,316
Instutorm Technologies, Inc.	5,387	117,490
Integrated Electrical Services, Inc.	2,066	68,116
Jacobs Engineering Group, Inc.	53,771	3,092,370
KBR, Inc.	38,004	996,845
Michael Baker Corp.	1,100	40,865
Perini Corp.	32,109	1,975,667
Quanta Services, Inc.	306,260	9,392,994
Shaw Group, Inc.	25,233	1,168,036
Steriing Construction, Inc.	700	14,805
URS Corp.	155,511	7,550,059
Washington Group International, Inc.	178,065	14,246,981
Electrical Equipment		
A.O. Smith Corp.	274,935	10,967,157
Active Power, Inc. Acuity Brands, Inc.	269,200	479,176
American Superconductor Corp.	120,196 5,106	7,245,415 98,597
American ouperconductor corp. America, Inc.	15,820	627,738
AZZ, Inc.	1,700	57,205
Baldor Electric Co.	6,916	340,820
Belden, Inc.	42,536	2,354,368
Coleman Cable, Inc.	1,200	31,032
Cooper Industries, Inc.	31,400	1,792,626
Emerson Electric Co.	241,420	11,298,456
Encore Wire Corp.	15,789	464,828
Energy Conversion Devices, Inc.	165,591	5,103,515
Enersys	5,400	98,820
Evergreen Solar, Inc.	313,971	2,919,930
First Solar, Inc.	6,999	624,941
Franklin Electric, Inc.	2,918	137,671
FuelCell Energy, Inc.	12,278	97,242
General Cable Corp.	117,373	8,891,005
Geniyte Group, Inc. Graftech International, Ltd.	39,792	3,125,264 3,143,220
Hubbell, Inc.	186,652 10,294	558,141
II-VI, inc.	125,358	3,405,977
Lamson & Sessions, Co.	164,895	4,381,260
LSI Industries, Inc.	3,152	56,421
Medis Technologies, Ltd.	3,603	52,928
Powell Industries, Inc.	1,263	40,113
Power-One, Inc.	10,337	41,141
Preformed Line Products Co.	400	19,204
Regal Beloit Corp.	22,306	1,038,121
Rockwell Automation	28,900	2,006,816
Roper Industries, Inc.	210,505	12,019,836
Sunpower Corp.	259,673	16,3/2,383
Superior Essex, Inc.	93,630	3,497,081
Thomas & Betts Corp.	13,818	801,444 36,912
Vicor Corp. Woodward Governor, Co.	2,790 21,282	1,142,205
Industrial Conglomerates	21,202	1, 142,200
3M Co.	215,030	18,662,454
Carlisle Companies, Inc.	9,211	428,404
General Electric Co.	7,009,298	268,315,927
McDemott International, Inc.	311,158	25,863,453
Raven Industries, Inc.	2,460	87,847
Sequa Corp.	6,462	723,744
Standex International Corp.	1,822	51,818
Teleflex, Inc.	94,039	7,690,509
Textron, Inc.	27,680	3,047,845
Tredegar Corp.	5,057	107,714
Typo International Ltd.	1,757,666	59,391,534
Walter Industries, Inc.	7,676	222,297
Machinery 3D Systems Corp.	2 169	53,918
3D Systems Corp. Accunde Corp.	2,168 3,418	52,671
Actuant Corp.	4,157	262,140
Ageo Corp.	161,615	7,015,707
Albany International Corp.	210,325	8,505,543
Altra Holdings, Inc.	1,355	23,414
American Railcar Industries, Inc.	1,486	57,954
Ampco-Pittsburgh Corp.	1,774	71,120
Astec Industries, Inc.	2,818	118,976
ASV, Inc.	2,874	49,663
Badger Meter, Inc.	2,069	58,470
Barnes Group, Inc.	6,886	218,148
Blount International, Inc.	80,533	1,053,372

Briggs & Stratton Corp.	121,214	3,825,514
Bucyrus International, Inc. Cascade Corp.	89,333 32,399	6,322,990 2,541,378
Caterpillar, Inc.	247,525	19,381,208
Chart Industries, Inc.	70,192	1,996,260
Circor International, Inc.	2,437	98,528
Clarcor, Inc.	7,569	263,308
Columbus McKinnon Corp.	2,768	69,130
Commercial Vehicle Group, Inc.	4,853	90,411
Grane Co.	55,838	2,537,837
Cummins, Inc.	126,481	12,801,142
Danaher Corp.	560,027	42,282,039
Deere & Co.	177,120 11,763	21,385,469 418,175
Donaldson, Inc.	84,900	4,342,635
Dover Corp. Dynamic Materials Corp.	32,865	1,232,438
Eaton Corp.	70,925	6,596,025
Enpro Industries, Inc.	186,946	7,999,419
Esco Technologies, Inc.	41,604	1,508,561
Federal Signal Corp.	44,482	705,485
Flow International Corp.	5,400	68,040
Flowserve Corp.	13,065	935,454
Force Protection, Inc.	53,400	1,102,176
FreightCar America, Inc.	17,089	817,538
Gardner Denver, Inc.	40,723	1,732,764
Gehl Co.	1,561	47,392
Gorman Rupp Co.	1,701	54,194 397,322
Graco, Inc.	9,864 2,872	86,792
Greenbrier Cos., Inc. Hardinge, Inc.	1,700	57,851
Harsco Corp.	12,523	651,196
Hurco Co.	900	44,982
IDEX Corp.	12,103	466,450
Illinois Tool Works, Inc.	160,500	8,697,495
Ingersoli-Rand Co.	173,403	9,505,952
ITT Corp.	44,600	3,045,288
Joy Global, Inc.	29,173	1,701,661
Kadant, Inc.	2,059	64,241
Kaydon Corp.	65,163	3,396,296
Kennametal, Inc.	181,914	14,922,405 42,246
L.B. Foster Co.	1,473 6,385	474,022
Lincoln Electric Holdings, Inc. Lindsay Corp.	1,800	79,722
Manitowoc, Inc.	12,145	976,215
Middleby Corp.	28,408	1,699,367
Miller Industries, Inc.	1,400	35,140
Mueller Industries, Inc.	204,213	7,033,096
Mueller Water Products, Inc Series A	27,887	475,752
Mueller Water Products, Inc Series B	144,360	2,165,400
NACCO Industries, Inc.	11,926	1,854,374
Nordson Corp.	5,095	255,565
Oshkosh Truck Corp.	163,828	10,308,058
PACCAR, Inc.	67,496 33,414	5,874,852 1,536,710
Pall Corp. Parker-Hannifin Corp.	51,388	5,031,399
Pentair, inc.	17,398	671,041
RBC Bearings, Inc.	3,239	133,609
Robbins & Myers, Inc.	2,062	109,554
SPX Corp.	53,810	4,725,056
Sun Hydraulics Corp.	1,100	54,175
Tecumseh Products Co.	2,459	38,631
Tennant Co.	22,125	807,563
Terex Corp.	37,385	3,039,401
Timken Co.	62,078	2,241,637
Titan International, Inc.	3,771 5,968	119,201 351,456
Toro Co.	1,900	22,952
Trimas Corp. Trinity Industries, Inc.	13,685	595,845
Turbochef Technologies, Inc.	2,839	39,519
Twin Disc, Inc.	800	57,528
Valmont Industries, Inc.	2,838	206,493
Wabash National Corp.	10,167	148,743
Wablec Corp.	176,984	6,465,226
Watts Water Technologies, Inc.	4,698	176,034
Xerium Technologies, Inc.	108,624	827,715
Marine		
Alexander & Baldwin, Inc.	19,224	1,020,987
American Commercial Lines, Inc.	9,216	240,077
Genco Shipping & Trading Ltd.	2,600 60,010	107,276 2,6 2 1,128
Horizon Lines, Inc. Kirby Corp.	264,252	10,144,634
Riay Corp. Road & Rail	204,202	10,144,004

AMERCO	1,631	123,1 41
Arkansas Best Corp.	107,656	4,195,354
Avis Budget Group, Inc.	191,757	5,451,652
Burlington Northern Santa Fe Corp.	74,872	6,374,602
Celadon Group, Inc.	213,141	3,388,942
Con-Way, Inc.	6,775	340,376
CSX Corp.	74,300	3,349,444
Dollar Thrifty Automotive Group, Inc.	100,024	4,084,980
Florida East Coast Industries, Inc.	8,256	685,083
Genesee & Wyoming, Inc.	5,335	159,196
Heartland Express, Inc.	9,432	153,742
Hertz Global Holdings, Inc.	206,197	5,478,654
J.B. Hunt Transportation Services, Inc.	89,601	2,627,101
Kansas City Southern	19,206	720,993
Knight Transportation, Inc.	22,112	428,531
Laidlaw International, Inc.	24,312	839,980
Landstar System, Inc.	131,565	6,348,011
Marten Transportation Ltd.	3,694	66,529
Norfolk Southern Corp.	207,745	10,921,155
Old Dominion Freight Line, Inc.	56,497	1,703,385
P.A.M. Transportation Services, Inc.	1,000	18,280
Patriot Transportation Holding, Inc.	232	20,114
Ryder Systems, Inc.	138,494	7,450,977
Saía, inc.	27,005	736,156
U.S. Xpress Enterprises, Inc.	700	13,006
Union Pacific Corp.	452,581	52,114,702
Universal Truckload Services, Inc.	856	17,009
USA Truck, Inc.	1,400	23,240
Wemer Enterprises, Inc.	9,372	188,846
YRC Worldwide, Inc.	167,816	6,175,629
Trading Companies & Distributors		4.17 0.07
Aircastle Limited	3,700	147,297
Applied Industrial Technologies, Inc.	24,041	709,210
Beacon Roofing Supply, Inc.	6,480	110,095
Buelinx Holdings, Inc.	7,027	73,713
Electro Rent Corp.	3,245	47,182
Fastenal Co.	37,962	1,589,089
GATX Corp.	152,672	7,519,096
H&E Equipment Services, Inc.	2,594	71,958
Houston Wire & Cable Co.	33,987	965,571
Interline Brands, inc.	4,063	105,963
Kaman Corp.	33,459	1,043,586
Lawson Products, Inc.	21,350	826,245
MSC Industrial Direct, inc.	197,773	10,877,515
NuCO2, Inc.	2,264	58,117
Rush Enterprises, Inc.	11,000	238,920
TAL International Group, Inc.	3,123	92,784
Transdigm Group, Inc.	1,405	56,846
UAP Holding Corp.	99,885	3,010,534
United Rentals, Inc.	190,832	6,209,673
W.W. Grainger, Inc.	126,593	11,779,479
Watsco, Inc.	3,488	189,747
WESCO International, Inc.	51,431	3,109,004
Williams Scotsman International, Inc.	4,475	106,550
Transportation Infrastructure	4.500	400 742
interpool	4,599	123,713
Information Technology		
Communications Equipment	198,143	818,331
3Com Corp.	25,760	295,982
Acme Packet, Inc.	82,642	1,514,828
ADC Telecommunications, Inc.	8,676	225,316
ADTRAN, Inc.	2,524	44,448
Anaren, inc.	52,093	752,223
Andrew Corp.	151,114	2,658,095
Arris Group, Inc.	43,651	78,572
Avanex Corp.	1,294,003	21,791,011
Avaya, Inc.		11,951,105
Avocent Corp.	411,965 2,358	80,243
Bel Fuse, Inc. BieBand Networke, Inc.	2,330	756,447
BigBand Networks, Inc.	71,570	
Black Box Corp.		2,961,567 94,285
Blue Coat Systems, Inc.	1,904	94,286
Bookham, Inc.	4,214	9,482
C-COR.net, Inc.	7,288	102,469
Ciena Corp.	114,952	4,153,216
Cisco Systems, Inc.	4,312,460	120,102,011
Commscope, Inc.	324,668	18,945,545
Comtech Group, Inc.	141,284	2,332,599
Contech Telecommunications Corp.	133,724	6,207,468
Corning, Inc.	878,786	22,452,982 56 204
Digi International, Inc.	3,813	56,204

Ditach Networke	4 700	30.020
Ditech Networks Dycom Industries, Inc.	4,790 68,342	39,230 2,048,893
EMS Technologies, Inc.	2,171	47,892
Extreme Networks, Inc.	23,506	95,199
F5 Networks, Inc.	47,971	3,866,463
Finisar Corp.	764,809	2,890,978
Foundry Networks, Inc. Harmonic, Inc.	367,169 159,467	6,117,036 1,414,472
Harris Corp.	280,890	15,322,550
Harris Stratex Networks, Inc.	3,659	65,789
Hughes Communications, Inc.	1,000	52,180
Infinera Corp.	29,000	722,680
Interdigital Communications Corp.	6,981	224,579
Inter-Tel, Inc. Ixia	3,276 347,708	78,395 3,219,776
JDS Uniphase Corp.	51,852	696,372
Juniper Networks, Inc.	1,392,465	35,048,344
Loral Space & Communications, Inc.	1,837	90,527
MasTec, Inc.	83,646	1,323,280
Motorola, Inc.	3,195,800	56,565,660
MRV Communications, Inc. Netgear, Inc.	26,624 51,031	86,528 1,849,874
Network Equipment Technologies	3,800	36,252
Nextwave Wireless, Inc.	4,000	33,400
Oplink Communications, Inc.	4,604	69,060
Opnext, Inc.	83,359	1,103,673
Optical Communication Products, Inc.	2,831	4,586
Optium Corp.	1,664 3,780	21,050 62,030
ORBCOMM, Inc. Packeteer, Inc.	5,157	40,276
Plantronics, Inc.	7,114	186,529
Polycom, Inc.	841,196	28,264,186
Powerwave Technologies, Inc.	94,558	633,539
Quatcomm, fnc.	831,175	36,064,683
Riverbed Technology, Inc.	72,097	3,159,291
Seachange International, Inc. Sirenza Microdevices, Inc.	4,300 5,701	33,368 67,671
Sonus Networks, Inc.	67,198	572,527
Starent Networks Corp.	16,267	239,125
Sycamore Networks, Inc.	33,923	136,370
Symmetricom, Inc.	6,734	56,566
Tekelec	8,966	129,290
Tellabs, Inc. UTStar.com, Inc.	204,949 134,056	2,205,251 752,054
Viasat, Inc.	105,483	3,386,004
Computers & Peripherals	130,100	0,000,00
Adaptec, Inc.	26,244	99,990
Apple, Inc.	732,150	89,351,586
Avid Technology, Inc.	8,531	301,571
Brocade Communications Systems, Inc. Cray, Inc.	90,756 4,700	709.712 35,861
Dell, Inc.	2,300,366	65,675,449
Diebold, Inc.	12,272	640,598
Electronics for Imaging, Inc.	154,268	4,353,443
EMC Corp.	781,986	14,153,947
Emulex Corp.	18,524	404,564
Gateway, Inc. Hewlett Packard Co.	62,862 3,113,707	99,951 138,933,606
Hutchinson Technology, Inc.	45,472	855,328
Hypercom Corp.	7,791	46,045
Imation Corp.	6,723	247,810
Immersion Corp.	308,800	4,625,824
Internec, Inc.	188,856	4,779,945
International Business Machines Corp.	710,532 3,025	74,783,493 64,312
Intevac, Inc. Isilon System, Inc.	1,296	19,984
Komag, Inc.	4,868	155,241
Lexmark International, Inc.	130,100	6,415,231
NCR Corp.	190,886	10,029,150
Neoware, Inc.	1,400	18,956
Network Appliance, Inc. Novatei Wireless, Inc.	167,209	4,882,503
Patm, Inc.	250,304 25,425	6,512,910 407,054
Cauth Inc. QLogic Corp.	131,299	2,186,128
Quantum Corp.	39,840	126,293
Rackable Systems, Inc.	4,058	50,157
Rimage Corp.	1,500	47,385
SanDisk Corp.	186,218	9,113,509
Seagate Technology Holdings	142,700	3,106,579
Silicon Graphics, Inc. STEC, Inc.	900 4,700	23,886 30,221
Stratasys, Inc.	1,582	74,322

Sun Microsystems, Inc.	3,156,110	16,601,139
Super Micro Computer, Inc.	46,957	470,040
Synaptics, Inc.	3,859	138,114
Western Digital Corp.	541,154	10,471,330
Electronic Equipment & Instruments	4405	60 0.00
Acacia Research Corp. Aeroflex, Inc.	4,125	66,660 193,746
Agilent Technologies, Inc.	13,673 101,381	3,897,086
Agilysys, Inc.	31,029	698,153
Amphenol Corp.	355,798	12,684,199
Anixter International, Inc.	19,369	1,456,742
Arrow Electronics, Inc.	111,061	4,268,074
Avnet, Inc.	236,223	9,363,880
AVX Corp.	34,304	574,249
Benchmark Electronics, Inc.	26,160	591,739
Brightpoint, Inc.	7,461	102,887
CalAmp Corp.	43,100	178,003
CDW Corp. Checkpoint Systems, Inc.	8,771 50,622	745,272 1 ,2 78,206
Cogent, Inc.	35,154	516,412
Cognex Corp.	6,514	146,630
Coherent, Inc.	4,616	140,834
Color Kinetics, Inc.	2,631	87,902
Comverge, inc.	800	24,808
CPI International, Inc.	953	18,898
CTS Corp.	282,371	3,574,817
Daktronics, Inc.	58,172	1,249,535
Dolby Laboratories, Inc.	16,734	592,551
DTS, Inc.	2,704	58,866
Echelon Corp.	6,380 5,782	99,719 120,26 6
Electro Scientific Industries, Inc. Excel Technology, Inc.	5,782 1,831	51,158
Faro Technologies, Inc.	2,200	70,092
Flir Systems, Inc.	9,922	458,893
Gerber Scientific, Inc.	3,334	38,741
Ingram Micro, Inc.	488,903	10,614,084
Insight Enterprises, Inc.	59,251	1,337,295
IPG Photonics Corp.	37,301	744,155
ltron, inc.	59,201	4,614,126
Jabil Circuit, Inc.	105,979	2,338,957
Kemet Corp.	51,827	365,380
L-1 Identity Solutions, Inc.	56,825	1,162,071 198,027
Littelfuse, Inc. LoJack Corp.	5,864 2,645	58,957
Measurement Specialties, inc.	2,045	49,444
Mercury Computer Systems, Inc.	71,172	868,298
Methode Electronics, Inc.	172,378	2,697,716
Mettler-Totedo International, Inc.	91,829	8,770,588
Molex, Inc.	23,400	702,234
MTS Systems Corp.	101,258	4,523,195
Multi-Fineline Electronix, Inc.	1,218	20,901
National Instruments Corp.	8,488	276,454
Newport Corp.	6,974	107,958 60,991
OSI Systems, Inc. OYO Geospace	2,230 569	42,214
Park Electrochemical Corp.	31,569	889,614
PC Connection, Inc.	1,200	15,888
Plexus Corp.	21,003	482,859
Radisys Corp.	3,633	45,049
Rofin Sinar Technologies, Inc.	43,666	3,012,954
Rogers Corp.	2,581	95,497
Sanmina-SCI Corp.	949,795	2,972,858
Scansource, Inc.	3,832	122,586
SMART Modular Technologies	37,180	511,597
Solectron Corp.	1,807,840	6,652,851
Staktek Holdings, Inc.	2,800	11,004
Synnex Corp.	2,372	48,887
Tech Data Corp. Technitrol, Inc.	36,821 412,720	1,416,136 11,832,682
Tektronix, Inc.	14,600	492,604
Trimble Navigation Ltd.	35,157	1,132,055
TTM Technologies, Inc.	85,140	1,106,820
Universal Display Corp.	310,215	4,873,478
Vishay Intertechnology, Inc.	717,219	11,346,405
X-Rite, Inc.	52,019	768,321
Zygo Corp.	. 2,272	32,467
Internet Software & Services		
24 / 7 Real Media, Inc.	7,209	B4,562
Akamai Technologies, Inc.	295,509	14,373,558
Aquantive, Inc.	61,027	3,893,523
Ariba, Inc. Art Technology Gro⊔p, Inc.	15,792 18 034	156,499 50,364
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eFunds Corp. 8,193 289,131 Electronic Data Systems Corp. 1,149,924 31,887,393 EnerNOC, Inc. 600 22,878 Euronet Worldwide, Inc. 182,318 5,316,393 ExlService Holdings, Inc. 3,264 61,167			
Electronic Data Systems Corp. 1,149,924 31,887,393 EnerNOC, Inc. 600 22,878 Euronet Worldwide, Inc. 182,318 5,316,393 ExlService Holdings, Inc. 3,264 61,167			
EnerNOC, Inc. 600 22,878 Euronet Worldwide, Inc. 182,318 5,316,393 ExlService Holdings, Inc. 3,264 61,167	•		
Euronet Worldwide, Inc. 182,318 5,316,393 ExlService Holdings, Inc. 3,264 61,167			
ExiService Holdings, Inc. 3,264 61,167			5,316,393
Fidelity National Information Services, Inc. 29,500 1,601,260			61,167
	Fidelity National Information Services, Inc.	29,500	1,601,260

First Data Corp.	589,915	19,272,523
Fiserv, Inc.	438,178	24,888,510
Forrester Research, Inc.	2,153	60,564
Gartner, Inc.	20,552	505,374
Gevity HR, Inc.	329,078	6,361,078
Global Cash Access Holdings, Inc.	6,500	104,130
Global Payments, Inc.	130,940	5,191,771
Heartland Payment Systems, Inc.	46,639	1,367,922
Hewitt Associates, Inc.	68,479	2,191,328
iGATE Corp.	3,145	25,223
Infocrossing, Inc.	3,640	67,231
Information Services Group, Inc.	4,788	36,628
infoUSA, Inc.	4,781	48,862
Integral Systems, Inc.	1,570	38,167
Iron Mountain, Inc.	26,278	686,644
Lionbridge Technologies, Inc.	333,929	1,966,842
ManTech International Corp.	2,817	86,848
Mastercard, Inc.	150,688	24,994,619
Maximus, Inc.	49,484	2,146.616
Medquist, Inc.	41,600	378,976
Moneygram International, inc.	59,546	1,664,311
MPS Group, Inc.	517,322	6,916,595
Paychex, Inc.	207,576	8,120,373
Perot Systems Corp.	497,826	8,482,955
Rightnow Technologies, Inc.	2,602	42,699
Safeguard Scientifics, Inc.	26,694	75,010
	-	
SAIC, Inc.	77,642	1,402,991
Sapient Corp.	12,021	92,922
SI International, Inc.	5,023	165,859
SRA International, Inc.	23,644	597,247
Startek, Inc.	754	8,136
Sykes Enterprises, Inc.	4,741	90,032
Syntel, Inc.	39,750	1,208,003
TNS, inc.	3,515	50,651
Total System Services, Inc.	29,977	864,621
Unisys Corp.	105,400	963,356
Verifone Holdings, Inc.	67,958	2,395,520
Western Union Co.	382,579	7,969,121
Wright Express Corp.	13,819	473,577
Office Electronics		
Xerox Corp.	1,521,067	28,109,318
Zebra Technologies Corp.	123,455	4,782,647
	120,100	-11.021041
Semiconductors & Semiconductor Equipment		
Semiconductors & Semiconductor Equipment	5 400	76.491
Actel Corp.	5,499	76,491
Actel Corp. Advanced Analogic Technologies. Inc.	5,509	53,437
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc.	5,509 65,764	53,437 1,490,212
Actel Corp. Advanced Analogic Technologies, Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc.	5,509 65,764 331,392	53,437 1,490,212 4,738,906
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp.	5,509 65,764 331,392 88,396	53,437 1,490,212 4,738,906 1,956,203
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Artis Holdings, Inc.	5,509 65,764 331,392 88,396 12,134	53,437 1,490,212 4,738,906 1,956,203 151,918
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp.	5,509 65,764 331,392 88,396	53,437 1,490,212 4,738,906 1,956,203
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Artis Holdings, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Anadigics, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Anadigics, Inc. Analog Devices, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analogics, Inc. Analog Devices, Inc. Applied Materials, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898 32,041,051
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Anadigics, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898 32,041,051 192,240
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Anadigics, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Micro Circuits Corp.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898 32,041,051 192,240 1,604,858
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Advanced Micro Devices, Inc. Altera Corp. Arnis Holdings, Inc. Arnis Holdings, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atheros Communications, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898 32,041,051 192,240 1,604,858 3,508,328
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Asyst Technologies, Inc. Atheros Communications, Inc. Atmel Corp. ATM!, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898 32,041,051 192,240 1,604,858 3,508,328 750,906
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Asyst Technologies, Inc. Atheros Communications, Inc. Atmet Corp. ATM!, Inc. Axcelis Technologies, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148	$\begin{array}{r} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ \end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atheros Communications, Inc. Atheros Corp. Atmet Corp. Atmet Corp. Atmet Corp. Broadcom Corp.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898 32,041,051 192,240 1,604,858 3,508,328 750,906 154,440 908,334 32,761,960
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atheros Communications, Inc. Atment Corp. ATMI, Inc. Axcelis Technologies, Inc. Broadcorn Corp. Broadcorn Corp. Broads Automation, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ \end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atheros Communications, Inc. Atmet Corp. ATM!, Inc. Axcelis Technologies, Inc. Broakcorm Corp. Broaks Automation, Inc. Cabot Microelectronics Corp.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 306,654 4,248	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atheros Communications, Inc. Atmet Corp. ATMI, Inc. Axcelis Technologies, Inc. Broaks Automation, Inc. Cabot Microelectronics Corp. Cavium Networks, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Armis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atheros Communications, Inc. Atmel Corp. ATMI, Inc. Axcelis Technologies, Inc. Broadcom Corp. Broadcom Corp. Broadcom Corp. Cabit Microelectronics Corp. Cavium Networks, Inc. Cirrus Logic, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ \end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atmel Corp. Atmel Corp. Atmel Corp. Acteli Technologies, Inc. Broadcorn Corp. Broadcorn Corp. Broadcorn Corp. Broadcorn Corp. Cabut Microelectronics Corp. Cabut Microelectronics Corp. Cavium Networks, Inc. Cirrus Logic, Inc. Cohu, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 306,654 4,248 900 15,187 5,190	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Anadigics, Inc. Anadigics, Inc. Anadigics, Inc. Anadigics, Inc. Anadigics, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Atheros Communications, Inc. Atheros Communications, Inc. Atheros Communications, Inc. Atheros Corp. Broadcom Corp. Broadcom Corp. Broads Automation, Inc. Cabot Microelectronics Corp. Cavium Networks, Inc. Cirrus Logic, Inc. Contu, Inc. Contu, Inc. Contu, Inc. Contu, Inc. Contu, Inc. Contu, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 306,654 4,248 900 15,187 5,190 494,069	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ \end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Anadigics, Inc. Anadigics, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Asyst Technologies, Inc. Atheros Communications, Inc. Atmel Corp. Axcelis Technologies, Inc. Brooks Automation, Inc. Cabot Microelectronics Corp. Cabot Microelectronics Corp. Cavium Networks, Inc. Cirrus Logic, Inc. Cohexant Systems, Inc. Credence Systems Corp.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ \end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Attera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Anadigics, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Atters Communications, Inc. Atterio Corp. Axceils Technologies, Inc. Broadcorn Corp. Broadcorn Corp. Brooks Automation, Inc. Cavium Networks, Inc. Cirrus Logic, Inc. Cohu, Inc. Conexant Systems, Inc. Credence Systems Corp. Credence Systems Corp. Credence Systems Corp. Credence Systems Corp.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,135	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ \end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Aitera Corp. Amis Holdings, Inc. Amsi Holdings, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atheros Communications, Inc. Atter Corp. Broaks Automation, Inc. Cabol Microelectronics Corp. Broaks Automation, Inc. Cabol Microelectronics Corp. Cavium Networks, Inc. Conexant Systems, Inc. Cree, Inc. Cree, Inc. Cree, Inc. Cree, Inc. Cymer, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,135	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,966,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amis Holdings, Inc. Anadog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Atheros Communications, Inc. Attract Corp. Attract Corp. Attract Corp. Brooks Automation, Inc. Cabot Microelectronics Corp. Cavium Networks, Inc. Carbot Microelectronics Corp. Cavium Networks, Inc. Conexant Systems, Inc. Cree, Inc. Coree, Inc. Cree, Inc. Cypress Semiconductor Corp.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Aitera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Anadigics, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Atheros Communications, Inc. Atheros Communications, Inc. Attered Corp. Axcelis Technologies, Inc. Broadcorn Corp. Broadcorn Corp. Cavium Networks, Inc. Cirrus Logic, Inc. Conexant Systems, Inc. Cree, Inc. Cree, Inc. Cypress Semiconductor Corp. Diodes, Inc. Diodes, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995 19,654	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\\ 820,948\\ \end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amis Holdings, Inc. Anadog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Atheros Communications, Inc. Attract Corp. Attract Corp. Attract Corp. Brooks Automation, Inc. Cabot Microelectronics Corp. Cavium Networks, Inc. Carbot Microelectronics Corp. Cavium Networks, Inc. Conexant Systems, Inc. Cree, Inc. Coree, Inc. Cree, Inc. Cypress Semiconductor Corp.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Aitera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Anadigics, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Atheros Communications, Inc. Atheros Communications, Inc. Attered Corp. Axcelis Technologies, Inc. Broadcorn Corp. Broadcorn Corp. Cavium Networks, Inc. Cirrus Logic, Inc. Conexant Systems, Inc. Cree, Inc. Cree, Inc. Cypress Semiconductor Corp. Diodes, Inc. Diodes, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995 19,654	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\\ 820,948\\ \end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amkor Technology, Inc. Anadigics, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atterio Corp. Asyst Technologies, Inc. Atterio Corp. Asyst Technologies, Inc. Atterio Corp. Asyst Technologies, Inc. Atterior Corp. Atterior Corp. Accelis Technologies, Inc. Broadcom Corp. Broadcom Corp. Broadcom Corp. Cabot Microelectronics Corp. Cavium Networks, Inc. Conexant Systems, Inc. Credence Systems Corp. Dicides, Inc. DSP Group, Inc. <td>5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 306,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995 19,654 4,956</td> <td>$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\\ 820,948\\ 101,449\\ \end{array}$</td>	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 306,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995 19,654 4,956	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\\ 820,948\\ 101,449\\ \end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atheros Communications, Inc. Atheros Cormunications, Inc. Atheros Corn, Actel Corp. Actel Corp. Actel Corp. Actel Corp. Actel S Technologies, Inc. Broadcom Corp. Broadcaw Automation, Inc. Cabot Microelectronics Corp. Cavium Networks, Inc. Cirrus Logic, Inc. Conexant Systems, Inc. Cree, Inc. Cypress Semiconductor Corp. Cypress Semiconductor Corp. Diddes, Inc. DSP Group, Inc. Eagle Test Systems, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 306,654 4,248 900 15,187 5,190 494,069 21,243 21,243 21,243 21,135 173,586 71,995 19,654 4,956 68,744	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\\ 820,948\\ 101,449\\ 1,104,029\end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atheros Communications, Inc. Atheros Communications, Inc. Atteries Corp. Accelis Technologies, Inc. Broadcom Corp. Brooks Automation, Inc. Cabot Microelectronics Corp. Cavium Networks, Inc. Cirrus Logic, Inc. Conexant Systems, Inc. Cree, Inc. Cymer, Inc. Cymer, Inc. Cymers, Inc. Dides, Inc. DSP Group, Inc. Eagle Test Systems, Inc. Eagle Test Systems, Inc. ExarCorp. Circus Logic, Inc. Corper, Inc. Cymer, Inc. Cymer, Inc. <t< td=""><td>5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995 19,654 4,956 68,744 26,412 5,261</td><td>53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898 32,041,051 192,240 1,604,858 3,508,328 750,906 154,440 908,334 32,761,960 5,547,620 150,762 20,358 126,052 115,478 681,815 76,475 546,340 6,978,157 1,676,764 820,948 101,449 1,104,029 313,775</td></t<>	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995 19,654 4,956 68,744 26,412 5,261	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898 32,041,051 192,240 1,604,858 3,508,328 750,906 154,440 908,334 32,761,960 5,547,620 150,762 20,358 126,052 115,478 681,815 76,475 546,340 6,978,157 1,676,764 820,948 101,449 1,104,029 313,775
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Atheros Communications, Inc. Atterios Communications, Inc. Atterios Corp. Cabot Microelectronics Corp. Cavium Networks, Inc. Cirrus Logic, Inc. Conexant Systems, Inc. Credence Systems Corp. Credence Systems Corp. Credence Systems, Inc. Cypress Semiconductor Corp. Diddes, Inc. DSP Group, Inc. Eagle Test Systems, Inc. Eagle Test Syste	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995 19,654 4,956 68,744 26,412 5,261 92,275	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898 32,041,051 192,240 1,604,858 3,508,328 750,906 154,440 908,334 32,761,960 5,547,620 150,762 20,358 126,052 115,478 681,815 76,475 546,340 6,978,157 1,676,764 820,948 101,449 1,104,029 313,775 70,497 1,782,753
Actel Corp. Advanced Analogic Technologies, Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atheros Communications, Inc. Attel Corp. Atter Corp. Axcelis Technologies, Inc. Broads Automation, Inc. Cabot Microelectronics Corp. Cavium Networks, Inc. Cirrus Logic, Inc. Conexant Systems, Inc. Credence Systems Corp. Cree, Inc. Cypress Semiconductor Corp. Diodes, Inc. Diodes, Inc. Bage Test Systems, Inc. Energis, Inc. Eagle Test Systems, Inc. Energis, Inc. Eagle Test Systems, Inc. Enlergis	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995 19,654 4,956 68,744 26,412 5,261 92,275 90,291	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\\ 820,948\\ 101,449\\ 1,104,029\\ 313,775\\ 70,497\\ 1,782,753\\ 2,930,846\\ \end{array}$
Actel Corp. Advanced Analogic Technologies, Inc. Advanced Energy Industries, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technology, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Atmes Communications, Inc. Atteres Communications, Inc. Atteres Communications, Inc. Atteres Corp. Atteres Corp. Acodits Technologies, Inc. Brooks Automation, Inc. Carbon Microelectonics Corp. Cabot Microelectonics Corp. Cabot Microelectonics Corp. Carbon Metworks, Inc. Conexant Networks, Inc. Credence Systems Corp. Credence Systems Corp. Cyrres, Inc. Cypress Semiconductor Corp. Cypress Semiconductor Corp. Dides, Inc. Eagle Test Systems, Inc. Eagle Test Systems, Inc. Exar Corp. Exar Corp.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,243 21,135 173,586 71,995 19,654 4,956 68,744 26,412 5,261 92,275 90,291 7,095	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\\ 820,948\\ 101,449\\ 1,104,029\\ 313,775\\ 70,497\\ 1,782,753\\ 2,930,846\\ 271,739\\ \end{array}$
Actel Corp. Advanced Analogic Technologies. Inc. Advanced Micro Devices, Inc. Alvanced Micro Devices, Inc. Alvanced Micro Devices, Inc. Alvanced Micro Devices, Inc. Amis Holdings, Inc. Amker Technologies. Inc. Analog Devices, Inc. Analog Devices, Inc. Analog Devices, Inc. Applied Materials, Inc. Atheros Communications, Inc. Atter Corp. Atter Corp. Atter Corp. Atter Corp. Broadcom Corp. Broadcom Corp. Broadcom Corp. Cabot Microelectonics Corp. Cabot Microelectonics Corp. Cohu, Inc. Conexant Systems, Inc. Credence Systems Corp. Credence Systems Corp. Credence Systems Corp. Codes, Inc. DSP Group, Inc. Eagle Test Systems, Inc. Eagle Test Systems, Inc. Eagle Test Systems, Inc. Eagle Test Sys	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 306,654 4,248 900 15,187 5,190 494,069 21,243 21,243 21,243 21,135 173,586 71,995 19,654 4,956 68,744 28,412 5,261 92,275 90,291 7,095 6,777	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\\ 820,948\\ 101,449\\ 1,104,029\\ 313,775\\ 70,497\\ 1,782,753\\ 2,930,846\\ 271,739\\ 63,433\\ \end{array}$
Advanced Analogic Technologies, Inc. Advanced Micro Devices, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technologies, Inc. Andreg Devices, Inc. Andreg Corp. Analog Devices, Inc. Andigics, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Atmet Corp. Asyst Technologies, Inc. Atteric Corp. Atteric Corp. Atteric Corp. Atteric Corp. Toth, Inc. Accelis Technologies, Inc. Brooks Automation, Inc. Cabot Microelectronics Corp. Cavium Networks, Inc. Cirrus Logic, Inc. Cohu, Inc. Conexant Systems, Inc. Cree, Inc. Cypress Semiconductor Corp. Diodes, Inc. Diodes, Inc. Cayler Automation Cree, Inc. Cypress Semiconductor Corp. Diodes, Inc. Diodes, Inc. Eagle Test Systems, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 306,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995 19,654 4,956 68,744 26,412 5,261 92,275 90,291 7,095 6,777 116,369	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\\ 820,948\\ 101,449\\ 1,104,029\\ 313,775\\ 70,497\\ 1,782,753\\ 2,930,846\\ 271,739\\ 63,433\\ 4,972,447\end{array}$
Advanced Analogic Technologies, Inc. Advanced Micro Devices, Inc. Advanced Micro Devices, Inc. Advanced Micro Devices, Inc. Amis Holdings, Inc. Amker Technologies, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Micro Circuits Corp. Asyst Technologies, Inc. Atheras Communications, Inc. Atter Corp. Atter Corp. Atter Corp. Actific Technologies, Inc. Broadcom Corp. Broadcom Corp. Broadcom Corp. Broadcom Corp. Broads Microelectronics Corp. Caveits Technologies, Inc. Cohu, Inc. Cobust Microelectronics Corp. Caveits Technologies, Inc. Consum Systems, Inc. Credence Systems Corp. Cypress Semiconductor Corp. Diodes, Inc. DSP Group, Inc. Eagle Test Systems, Inc. Entegrisk Inc. Eagle Test Systems, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 305,654 4,248 900 15,187 5,190 494,069 21,243 21,243 21,243 21,135 173,586 71,995 19,654 4,956 68,744 26,412 5,261 92,275 90,291 7,095 6,777 116,369 65,586	53,437 1,490,212 4,738,906 1,956,203 151,918 2,834,654 2,544,724 21,356,898 32,041,051 192,240 1,604,858 3,508,328 750,906 154,440 908,334 32,761,960 5,547,620 150,762 20,358 126,052 115,478 681,815 76,475 546,340 6,978,157 1,676,764 820,948 101,449 1,104,029 313,775 70,497 1,782,753 2,930,846 271,739 63,433 4,972,447 1,001,498
Advanced Analogic Technologies, Inc. Advanced Micro Devices, Inc. Advanced Micro Devices, Inc. Altera Corp. Amis Holdings, Inc. Amkor Technologies, Inc. Andreg Devices, Inc. Andreg Corp. Analog Devices, Inc. Andigics, Inc. Analog Devices, Inc. Applied Materials, Inc. Applied Materials, Inc. Applied Materials, Inc. Atmet Corp. Asyst Technologies, Inc. Atteric Corp. Atteric Corp. Atteric Corp. Atteric Corp. Toth, Inc. Accelis Technologies, Inc. Brooks Automation, Inc. Cabot Microelectronics Corp. Cavium Networks, Inc. Cirrus Logic, Inc. Cohu, Inc. Conexant Systems, Inc. Cree, Inc. Cypress Semiconductor Corp. Diodes, Inc. Diodes, Inc. Cayler Automation Cree, Inc. Cypress Semiconductor Corp. Diodes, Inc. Diodes, Inc. Eagle Test Systems, Inc.	5,509 65,764 331,392 88,396 12,134 179,978 184,534 567,399 1,612,534 76,896 221,972 113,759 135,055 5,148 139,959 1,120,067 306,654 4,248 900 15,187 5,190 494,069 21,243 21,135 173,586 71,995 19,654 4,956 68,744 26,412 5,261 92,275 90,291 7,095 6,777 116,369	$\begin{array}{c} 53,437\\ 1,490,212\\ 4,738,906\\ 1,956,203\\ 151,918\\ 2,834,654\\ 2,544,724\\ 21,356,898\\ 32,041,051\\ 192,240\\ 1,604,858\\ 3,508,328\\ 750,906\\ 154,440\\ 908,334\\ 32,761,960\\ 5,547,620\\ 150,762\\ 20,358\\ 126,052\\ 115,478\\ 681,815\\ 76,475\\ 546,340\\ 6,978,157\\ 1,676,764\\ 820,948\\ 101,449\\ 1,104,029\\ 313,775\\ 70,497\\ 1,782,753\\ 2,930,846\\ 271,739\\ 63,433\\ 4,972,447\end{array}$

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Interations 19.5.54 A.4.40.50 Markan S of an invalue, r.c. 30.50 27.3520 Kapen Corp 0.081 115.324 Kapen Corp 0.081 115.324 Kapen Corp 0.081 115.324 Labora Sermonocorp 22.324 //1 12.802.01 Labora Sermonocorp 22.324 //1 12.802.01 Labora Sermonocorp 45.25 12.802.01 Labora Sermonocorp 5.65.0 11.452.00 Labora Sermonocorp 5.65.0 11.452.00 Labora Sermonocorp 5.65.0 11.452.00 Labora Sermonocorp 5.65.0 11.452.00 Marcin Leonobary Orop 11.452.00 11.452.00	International Rectifier Corp.	69,132	2,575,858
Hot Testing Com BB2 52 21.715.825 North Too 10.701 23.30 Lane Research Cora 70.81 3.83.91 Lane Research Cora 2.23.84.75 1.23.85 Lane Research Cora 2.23.84.75 1.23.85 Land Threadogy Corp 2.23.84.75 1.23.85 Land Threadogy Corp 4.3.70 2.21.84.75 Land Threadogy Corp 4.3.70 2.21.84.75 Marcel Threadogy Corp 4.3.70 2.8.1.41 Marcel Threadogy Corp 4.3.70 2.8.1.41 Marcel Threadogy Corp 4.3.9.20 2.9.1.41 Marcel Threadogy Corp 4.3.9.20 2.9.1.41 Marcel Threadogy Corp 4.3.9.20 2.9.1.41 Marcel Threadogy Corp 4.3.9.20 2.9.2.20 Marcel Threadogy Corp 7.402 9.9.20 Marcel Threadogy Corp 7.402 9.9.20 <tr< td=""><td></td><td>109,364</td><td>3,440,59 t</td></tr<>		109,364	3,440,59 t
Kapin Copin 5.00 22.23 Lables Summoniscue Corp. 22.84 7.82.84 Lables Technology Corp. 22.84 7.82.84 Lable Summoniscue Corp. 22.84 7.82.84 Lable Summoniscue Corp. 22.84 7.82.84 Lable Corp. 8.62.25 7.82.84 Lable Corp. 8.62.25 7.82.84 Lable Corp. 8.62.85 8.14.14 Marcie Technology Corp. 8.62.85 8.14.14 Marcie Technology, Inc. 8.62.85 8.14.14 Morch, Inc. 15.05.84 6.55.268 Morch, Inc. 15.05.84 6.55.268 Morch, Inc. 16.92.84 1.42.70 Morch, Inc. 19.24 1.42.70 Morch Technologie, Inc. 19.24 </td <td>Ixys Corp.</td> <td>40,108</td> <td>334,902</td>	Ixys Corp.	40,108	334,902
Kolde S Saft anomine, Inc. 9.9.81 13323 Lar Researd, Dorg 22.9.51 128208 Lar Researd, Dorg 22.9.51 128208 Lar Researd, Dorg 22.9.51 128208 Lar Researd, Dorg 29.01 128208 Lar Researd, Dorg 9.00 128.20 Lar Corp 9.00 128.20 Marine Regenter Products, Inc. 8.00 18.00 Marine Regenter Products, Inc. 8.00 18.00 More Lar Corp, Inc. 8.00 18.00 More Lar Corp, Nac. 8.00 18.00 More Lar Corp, Nac. 10.03 4.800,00 More Lar Corp, Nac. 10.00 2.44,00 More Lar Corp, Nac. 10.00 2.44,00 More Lar Corp, Nac. 10.00 2.44,00 More Lar Corp, Nac. 10.00	Kla-Tencor Corp.	395,255	21,719,262
Lar Besch Corp. 7.5.81 9.880.000 Lar Besch Corp. 2.84.71 11.804.100 Lai Corp. 9.9.81 14.804.200 Lai Corp. 9.9.81 14.804.200 Lai Corp. 9.9.81 14.804.200 Manuell Enchadagy Go.p. 1.9.27.00 14.917.200 Manuell Enchadagy Go.p. 1.9.27.00 1.817.200 Manuell Enchadagy Go.p. 1.817.20 1.817.200 Manuell Enchadagy Go.p. 1.817.200 1.817.200 Manuell Enchadagy Go.p. 1.817.200 1.817.200 Manuell Enchadagy Go.p. 1.817.200 1.817.200 Manuell Enchadagy Go.p. 2.817.200 1.817.200 Manuell Enchadagy Go.p. 2.817.200 1.817.200 Manuell Enchadagy Go.p. 2.817.200 1.817.200 Manuell Enchadagy Go.p. 2.	Kopin Corp.	5,700	22,230
Latid Scincarduciar Corp. 28.47.91 19.49.100 Latid Scincarduciar Corp. 56.25.1 19.82.00 Latid Corp. 19.99 19.99 Maxull Technology Grup. 28.26.7 19.99 Maxull Technology, Inc. 28.26.7 19.99 Maxull Technology, Inc. 28.26.7 19.99 Maxull Technology, Inc. 19.09 19.30.9 Maxull Technology, Inc. 21.40.0 19.00.0 Maxull Technology, Inc. 21.40.0 9.80.0 Notoral System, Inc. 9.00.0 9.00.0 Notoral System, Inc. 9.00.0 9.00.0	Kulicke & Soffa Industries, Inc.	10,881	113,924
Linear Tochnology Corp 15.4.5.1 15.9.2.6.1 Line Strochnology Corp 15.9.2.6.1 15.9.2.6.1 Marvell Technology Corp 2.9.2.7.0.1 2.9.1.7.0.1 Marvell Technology Inc. 8.0.6.5 8.1.0.1 Marvell Technology Inc. 8.0.6.5 8.1.0.1 Marvell Technology Inc. 15.0.2.0.1 4.0.0.2.0.1 Marvell Technology Inc. 15.0.2.0.1 4.0.0.2.0.1 Marvell Technology Inc. 15.0.2.0.1 4.0.0.2.0.0.1 Marvell Technology Inc. 15.0.2.0.1 4.0.0.2.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.	Lam Research Corp.	70,561	3,626,835
Linear Tochnology Corp 15.4.5.1 15.9.2.6.1 Line Strochnology Corp 15.9.2.6.1 15.9.2.6.1 Marvell Technology Corp 2.9.2.7.0.1 2.9.1.7.0.1 Marvell Technology Inc. 8.0.6.5 8.1.0.1 Marvell Technology Inc. 8.0.6.5 8.1.0.1 Marvell Technology Inc. 15.0.2.0.1 4.0.0.2.0.1 Marvell Technology Inc. 15.0.2.0.1 4.0.0.2.0.1 Marvell Technology Inc. 15.0.2.0.1 4.0.0.2.0.0.1 Marvell Technology Inc. 15.0.2.0.1 4.0.0.2.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.	Lattice Semiconductor Corp.	2,238,479	12,804,100
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MKS Instruments, Inc 214,760 5,948 National Senterinductor Corp. 55,401 2,414,502 Northike Systems, Inc. 55,401 2,414,502 Northike Systems, Inc. 55,401 2,414,502 Northike Systems, Inc. 56,201 2,414,502 ON Senterinductor Corp. 52,032 5,577,935 ON Senterinductor, Inc. 52,032 5,577,935 ON Senterinductor, Corp. 3,202 3,657 ON Senterinductor, Corp. 3,202 3,657 ON Senterinductor, Inc. 4,7553 1,646,093 PMC Sintra, Inc. 2,261,973 14,351 Ref Born Devices, Inc. 2,261,973 14,351 PMC Sintra, Inc. 2,261,973 16,352 Semitor, Inc. 2,261,973 16,352 Since Laborations, Inc. 2,261,973 16,352 Since Laborations, Inc. 2,214 <td>Microtune, Inc.</td> <td>7,877</td> <td>41,197</td>	Microtune, Inc.	7,877	41,197
MKS Instruments, Inc 214,760 5,948 National Senterinductor Corp. 55,401 2,414,502 Northike Systems, Inc. 55,401 2,414,502 Northike Systems, Inc. 55,401 2,414,502 Northike Systems, Inc. 56,201 2,414,502 ON Senterinductor Corp. 52,032 5,577,935 ON Senterinductor, Inc. 52,032 5,577,935 ON Senterinductor, Corp. 3,202 3,657 ON Senterinductor, Corp. 3,202 3,657 ON Senterinductor, Inc. 4,7553 1,646,093 PMC Sintra, Inc. 2,261,973 14,351 Ref Born Devices, Inc. 2,261,973 14,351 PMC Sintra, Inc. 2,261,973 16,352 Semitor, Inc. 2,261,973 16,352 Since Laborations, Inc. 2,261,973 16,352 Since Laborations, Inc. 2,214 <td>MIPS Technologies, Inc.</td> <td>7.403</td> <td>65,072</td>	MIPS Technologies, Inc.	7.403	65,072
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PMC Stars, Inc. 17,100 12,120 Rambus, Inc. 2,621,970 16,361,300 RF Mico Devices, Inc. 2,621,970 16,361,300 Semitod, Inc. 37,473 16,271,800 Semitod, Inc. 37,473 16,371,900 Semitod, Inc. 36,882 498,980 Signa Designs, Inc. 40,805 12,800 Silcon Liboratories, Inc. 42,877 14,83,370 Silcon Liboratories, Inc. 16,779 40,805 Silcon Liboratories, Inc. 1,67,300 11,303,005 Silcon Liboratories, Inc. 1,87,300 11,303,005 Sparaton, Inc. 1,87,300 11,303,005 Sparaton, Inc. 2,121 2,222 Start Inc. 1,93,305 1,93,205 Sparaton, Inc. 1,93,305 1,93,205 Start Inc. 2,121 2,222 Trackell, Inc. 2,127 2,722 Trackell, Inc. 39,842 1,58,326 Trackell, Inc. 39,842 73,100 Trackell, Inc. 39,842	Photronics, Inc.	8,926	132,819
Rambas, inc. 28,455 475,661 R Marco Devices, Inc. 267,1370 162,1700 163,10,200 Rudio Inc. 37,433 162,1700 163,10,200 Semitol, Inc. 37,433 162,1700 163,10,200 Semitol, Inc. 10,719 185,760 37,433 162,1700 163,700 Sition Ininge, Inc. 24,840 38,500 17,213 11,49,235 11,303,600 163,7300 11,303,600 39,342 31,303,600 39,342 11,42,227 31,303,600 31,303,701 31,303,701 31,303,701 31,	PLX Technology, Inc.	147,553	1,646,691
RP Marc Devices, Inc. 2621.970 16.381.902 Semitor, Inc. 51.862 498.585 Semitor, Inc. 26.840 685.035 Sigma Designs, Inc. 26.840 685.035 Sigma Designs, Inc. 28.840 685.035 Sileon Inage, Inc. 28.840 685.035 Sileon Inage, Inc. 21.877 14.83.973 Sileon Inage, Inc. 30.991 14.949.395 1281.900 Sileon Inage, Inc. 30.991 14.949.395 1281.900 Sileon Inage, Inc. 30.991 14.942.975 88.987.900 11.933.900 11.932.90 11.932.90 11.932.90 11.932.90 11.932.90 11.932.90 11.932.90 11.932.90 11.932.90 11.932.91	PMC Sierra, Inc.	17,100	132,183
RP Marc Devices, Inc. 2621.970 16.381.902 Semitor, Inc. 51.862 498.585 Semitor, Inc. 26.840 685.035 Sigma Designs, Inc. 26.840 685.035 Sigma Designs, Inc. 28.840 685.035 Sileon Inage, Inc. 28.840 685.035 Sileon Inage, Inc. 21.877 14.83.973 Sileon Inage, Inc. 30.991 14.949.395 1281.900 Sileon Inage, Inc. 30.991 14.949.395 1281.900 Sileon Inage, Inc. 30.991 14.942.975 88.987.900 11.933.900 11.932.90 11.932.90 11.932.90 11.932.90 11.932.90 11.932.90 11.932.90 11.932.90 11.932.90 11.932.91	Rambus, Inc.	26,455	475,661
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Cadence Design Systems, Inc.	401,502	8,816,984
Catapult Communications Corp.	96,374	956,030
Citrix Systems, Inc.	149,883	5,046,561
CommVault Systems, inc.	285,242	4,926,129
Compuware Corp.	1,077,560	12,779,862
Concur Technologies, Inc.	5,483	125,287
Digimarc Corp.	106,100	1 040 84 1
Double-Take Software	1,076	17,657
Electronic Arts	268,239	12,693,069
Epicor Software Corp.	8,598	127,852
EPIQ Systems, Inc.	3,790	61,246
eSpeed, Inc.	2,862	24,728
Factset Research Systems, Inc.	18,672	1,276,231
Fair Isaac Corp.	16,251	651,990
FaiconStor Software, Inc.	4,675	49,321
Glu Mobile, Inc.	1,000	13,900
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Guidance Software, Inc.	400	5,640
12 Technologies, Inc.	75,894	1,414,664
Informatica Corp.	247,838	3,660,567
Interactive Intelligence, Inc.	71,570	1,474,342
Intervoice, Inc.	5,638	46,965
Intuit	97,040	2,918,963
Jack Henry & Associates, Inc.	239,002	6,154,302
JDA Software Group, Inc.	30,629	601,247
Lawson Software, Inc.	25,166	248,892
Macrovision Corp.	46,825	1,407,560
Magma Design Automation, Inc.	7,476	104,963
Manhattan Associates, Inc.	19,532	545,138
MoAlee, Inc.	274,263	9,654,058
Menter, III.	20,333	267,786
Micros Systems, Inc.	273,048	14,853,811
•		
Microsoft Corp.	5,195,629	153,115,187
Microstrategy, Inc.	1,481	139,940
Midway Games, Inc.	3,344	21,268
Moldflow Corp.	37,720	829,086
MSC Software Corp.	6,400	86,656
Navteq Corp.	117,463	4,973,383
Net 1 U.E.P.S. Technologies, Inc.	6,112	147,605
NetScout Systems, Inc.	1,700	14,739
Novell, Inc.	100,749	784,835
Nuance Communications, Inc.	255,271	4,270,684
OpenTV Corp.	13,800	29,256
Opnet Technologies, inc.	81,445	937,432
Opsware, Inc.	513,531	4,883,680
Oracle Corp.	2,029,252	39,996,557
Parametric Technology Corp.	19,412	419,493
Pegasystems, Inc.	2,986	32,637
Progress Software Corp.	35,498	1,128,481
QAD, Inc.	1,970	16,351
•	98,486	3,739,513
Quality Systems, Inc.	87,928	1,423,554
Quest Software, Inc.		
Radiant Systems, Inc.	87,803	1,162,512
Red Hat, Inc.	1,917,316	42,717,800
Renaissance Learning, Inc.	1,224	16,096
Salesforce.com, Inc.	317,928	13,626,394
Secure Computing Corp.	249,846	1,896,331
Smith Micro Software, Inc.	235,476	3,546,269
Solera Holdings, Inc.	109,316	2,118,544
Sonic Solutions	3,239	40,844
Sourcefire, Inc.	19,300	270,007
Sourceforge, Inc.	274,387	1,157,913
SPSS, Inc.	171,395	7,565,375
Sybase, Inc.	217,607	5,198,631
Symantec Corp.	654,724	13,225,425
Synchronoss Technologies, Inc.	2,653	77,839
Synopsys, Inc.	334,694	8,845,962
Take-Two Interactive Software, Inc.	18,295	365,351
Take-Two interactive Software, inc.	2,366	53,306
•		21,526,458
T-HQ, Inc. TIRCO Settuara (no.	705,323	
TIBCO Software, Inc.	335,574	3,036,945
Transaction System Architects, Inc.	150,937	5,080,539
Tyler Technologies, Inc.	5,661	70,253
Ultimate Software Group, Inc.	188,842	5,463,199
Unica Corp.	1,400	23,100
Vasco Data Security International, Inc.	3,832	87,216
Veraz Networks, Inc.	1,200	7,824
Verint Systems, Inc.	103,798	3,248,877
Wind River Systems, Inc.	1,420,660	15,627,260
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Materials		
Chemicals		
A. Schulman, Inc.	8,130	197,803
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ADA-ES, Inc.	33,900	709,527
Air Products & Chemical, Inc.	71,400	5,738,418
Airgas, Inc.	438,519	21,005,060
Albemarle Corp.	149,737	5,769,367
American Vanguard Corp.	2,551	36,530
Arch Chemicals, Inc.	5,304	186,383
Ashland, Inc.	130,031	8,315,482
Balchem Corp.	2,523	45,843
Cabot Corp.	11,008	524,861
Calgon Carbon Corp.	10,182	118,111
Celanese Corp.	43,660	1,693,135
CF Industries Holdings, Inc.	100,330	6,008,764
Chemtura Corp. Cytec Industries	8D,051	889,367
Dow Chemical Co.	11,457 1,081,850	730,613 47,839,407
E.I. du Pont de Nemours & Co.	249,766	12,698,103
Eastman Chemical Co.	249,766 115,908	7,456,362
Ecolab, Inc.	358,140	15,292,578
Ferro Corp.	8,776	218,786
Flotek Industries, Inc.	1,400	83,930
FMC Corp.	112,970	10,098,388
Georgia Gulf Corp.	30,563	553,496
H.B. Fuller Co.	190,657	5,698,738
Hercules, Inc.	182,810	3,592,217
Huntsman Corp.	13,387	325,438
trinophos Hotdings, Inc.	2,975	42,543
Innospec, Inc.	3,295	195,097
International Flavors & Fragrances, Inc.	13,100	683,034
Koppers Holdings, Inc.	2,546	85,749
Kronos Worldwide, Inc.	349	8,812
Landec Corp.	3,100	41,540
LSB Industries, Inc.	2,100	44,898
Lubrizol Corp.	155,502	10,037,654
Lyondell Chemical Co.	46,620	1,730,534
Minerals Technologies, Inc.	31,077	2,080,605
MLP Terra Nitrogen Co.	30,300	3,850,221
Monsanto Co.	511,117	34,520,842
Mosaic Co.	23,016	898,084
Nalco Holding Co.	21,342	585,838
Newmarket Corp.	2,380	115,121
NL Industries, Inc.	1,310	13, 126
Olin Corp.	93,077	1,954,617
OM Group, fnc.	97,436	5,156,313
Omnova Solutions, Inc.	1,200	7,260
Pioneer Cos., Inc.	3,545	121,842
PolyOne Corp.	446,458	3,210,033
PPG Industries, Inc.	93,360	7,105,630
Praxair, Inc.	89,900	6,471,901
Rockwood Holdings, Inc.	10,929	399,455
Rohm & Haas Co.	296,300	16,201,684
RPM International, Inc. Scotts Miracle-Gro Co.	470,867	10,881,736 278,466
Sensient Technologies Corp.	6,485 110,761	2,812,222
Sigma-Aldrich Corp.	42,230	1,801,954
Spartech Corp.	70,391	1,868,881
Stepan Co.	2,365	71,612
Symyx Technologies, Inc.	4,893	56,318
Terra Industries, Inc.	286,189	7,274,924
Tronox, Inc.	18,277	256,792
Valit, Inc.	866	14,116
Valspar Corp.	27,207	772,951
W.R. Grace & Co.	17,294	423,530
Westfake Chemical Corp.	12,357	347,479
Zoltek Cos., Inc.	3,187	132,356
Construction Materials		
Eagle Materials, Inc.	10,433	511,739
Florida Rock Industries, Inc.	7,078	477,765
Headwaters, Inc.	100,859	1,741,835
Martin Marietta Materials, Inc.	6,342	1,027,531
Texas Industries, Inc.	68,715	5,387,943
U.S. Concrete, Inc.	7,042	61,195
Vulcan Materials Co.	19,782	2,265,830
Containers & Packaging		
AEP Industries, Inc.	974	43,840
Aptargroup, Inc.	15,536	552,460
Bali Corp.	16,340	868,798
Bernis Co., Inc.	33,767	1,120,389
Caraustar Industries, Inc.	9,619	50,500
Chesapeake Corp.	8,202	103,099
Crown Holdings, Inc.	46,362	1,157,659
Graphic Packaging Corp.	10,142	49,087
Greif, Inc.	83,631	4,985,244

Myers Industries, Inc.	5,461	120,743
Owens-Illinois, Inc.	25,962	908,670
Packaging Corp. of America	13,724	347,354
Pactiv Corp.	68,897	2,197,125
Rock-Tenn Co.	190,396	6,039,361
Sealed Air Corp.	61,465	1,906,675
Silgan Holdings, Inc.	3,913	216,311
Smurfil-Stone Container Corp.	88,021	1 ,1 71, 560
Sonoco Products Co.	301,908	12,924,681
Temple Inland, Inc.	41,109	2,529,437
Metals & Mining		
A.M. Castle & Co.	1,729	62,088
AK Steel Holding Corp.	108,497	4,054,533
Alcoa, Inc.	404,744	16,404,274
Allegheny Technologies, Inc.	62,517	6,556,783
AMCOL International Corp.	48,841	1,333,848
Apex Silver Mine Ltd.	8,600	173,548
Brush Engineered Materials, Inc.	43,066	1,808,341
Carpenter Technology Corp.	83,498	10,880,624
Century Aluminum Co.	34,818	1,902,107
Chaparral Steel Co.	89,074	6,401,748
Claymont Steel Holdings, Inc.	1,646	35,208
Cleveland Cliffs	71,872	
Coeur d'Alene Mines Corp.		5,582,298
	41,258	148,116
Commercial Metals Co.	92,647	3,128,689
Compass Minerals International, Inc.	4,742	164,358
Freeport-McMoRan Copper & Gold, Inc.	151,465	12,544,331
Haynes International, Inc.	55,700	4,702,751
Hecla Mining Co.	171,657	1,465,951
Idaho General Mines, Inc.	7,100	45,014
Kaiser Aluminum Corp.	2,300	167,624
Metal Management, Inc.	129,731	5,717,245
Newmont Mining Corp.	94,240	3,681,014
NN, Inc.	2,332	27,518
Nucor Corp.	144,728	8,488,297
NW Pipe Co.	1,400	49,798
Olympic Steel, Inc.	2,124	60,874
Quanex Corp.	86,462	4,210,699
Reliance Steel & Aluminum Co.	23,286	1,310,070
Royal Gold, Inc.	155,295	3,691,362
RTI International Metals, Inc.	3,470	261,534
Ryerson, Inc.	5,497	206,982
Schnitzer Steel Industries, Inc.	110,059	5,276,228
ShengdaTech, Inc.	4,100	21,812
Southern Copper Corp.	21,764	2,051,475
Steel Dynamics, Inc.	364,959	15,295,432
		122,684
Stillwater Mining Co.	11,143	
Titanium Metals Corp.	104,996	3,349,372
U.S. Gold Corp.	6,800	37,400
U.S. Steel Corp.	169,425	18,424,969
Universal Stainless & Alloy Products, Inc.	1,000	35,230
Wheeling Pittsburgh Corp.	4,392	83,580
Worthington Industries, Inc.	13,854	299,939
Paper & Forest Products		
Bowater, Inc.	50,086	1,249,646
Buckeye Technologies, Inc.	9,174	141,922
Deltic Timber Corp.	1,599	87,657
Domtar Corp.	102,996	1,149,435
Glatfelter	16,095	218,731
International Paper Co.	351,854	13,739,899
Louisiana-Pacific Corp.	75,892	1,435,877
MeadWestvaco Corp.	263,100	9,292,692
Mercer International, Inc.	23,136	235,987
Neenah Paper, Inc.	2,276	93,908
Schweitzer-Mauduit International, Inc.	5,831	180,761
Wausau Paper Corp.	13,685	183,379
Weyerhaeuser Co.	62,398	4,925,074
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Telecommunication Services		
Diversified Telecommunication Services		
Alaska Communications Systems Group, Inc.	15,357	243,255
Aruba Networks, Inc.	1,100	22,110
AT&T, Inc.	2,355,475	97,752,213
Atlantic Tele-Network, Inc.	2,300,475	39,695
		1,690,589
Cbeyond, Inc.	43,900	
Centurytel, Inc.	231,474	11,353,800
Cincinnati Bell, Inc.	60,698	350,834
Citizens Communications Co.	209,346	3,196,744
Cogent Communications Group, Inc.	286,137	8,546,912
Consolidated Communications Holdings, Inc.	5,784	130,718
Covad Communications Group, Inc.	14,397	12,957
CT Communications, Inc.	8,727	266,261

Embarg Corp.	36,192	2,293,487
Eschelon Telecom, Inc.	1,727	51,119
Fairpoint Communications, Inc.	14,966	265,647
	7,899	101,186
General Communication, Inc.	3,500	66,080
Global Crossing, Ltd.		
Globalstar, Inc.	2,784	28,814
Golden Telecom, Inc.	18,154	998,652
Hungarian Telephone and Cable Corp.	500	10,005
IDT Corp.	15,573	160,713
Iowa Telecommunication Services, Inc.	20,532	465,692
	376,584	2,203,016
Level 3 Communications, Inc.		327,853
Neustar, Inc.	11,317	
North Pittsburgh Systems, Inc.	2,152	45,730
NTELOS Holdings Corp.	4,134	114,264
PAETEC Holding Corp.	14,754	166,573
Premiere Global Services, Inc.	13,620	177,332
Qwest Communications International, Inc.	477,150	4,628,355
Shenandoah Telecommunications Co.	1,150	58,455
	3,828	104,275
Surevest Communications	•	
Time Warner Telecom, inc.	939,567	18,885,297
Verizon Communications	906,282	37,311,630
Vonage Holdings Corp.	9,492	29,520
Windstream Corp.	600,242	8,859,572
Wireless Telecommunication Services		
ALLTEL Corp.	96,738	6,534,652
	1,249,603	52,483,326
American Tower Corp.		32,807
Centennial Communications Corp.	3,457	-
Clearwire Corp.	401,900	9,818,417
Crown Castle International Corp.	850,491	30,847,309
Dobson Communications Corp.	367,559	4,083,580
FiberTower Corp.	15,225	65,924
ICO Global Communications Holdings Ltd.	15,100	52,548
•	3,561	16,594
InPhonic, Inc.		84,844
IPCS, Inc.	2,505	
Leap Wireless International, Inc.	246,694	20,845,643
MetroPCS Communications, Inc.	459,975	15,197,574
NII Holdings, Inc.	465,948	37,620,642
Rural Cellular Corp.	1,800	78,858
SBA Communications Corp.	312,891	10,510,009
	1,889,838	39,138,545
Sprint Nextel Corp.		
Syniverse Holdings, Inc.	3,943	50,707
Telephone and Data Systems, Inc.	25,858	1,617,935
(clopanic and bala of vicine, inc.	•	
	11,500	661,825
Telephone and Data Systems, Inc Special Shares	11,500	661,825 852,365
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp.	11,500 9,408	852,365
Telephone and Data Systems, Inc Special Shares	11,500	
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc.	11,500 9,408	852,365
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities	11,500 9,408	852,365
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc.	11,500 9,408 4,409	852,365 117,985
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities	11,500 9,408 4,409 51,953	852,365 117,985 2,688,048
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities	11,500 9,408 4,409 51,953 8,848	852,365 117,985 2,688,048 416,298
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc.	11,500 9,408 4,409 51,953	852,365 117,985 2,688,048
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc.	11,500 9,408 4,409 51,953 8,848	852,365 117,985 2,688,048 416,298
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500	852,365 117,985 2,688,048 416,298 9,439,528 56,520
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. Anterican Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. DUke Energy Corp. Edison International	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,096,398 11,358,239 6,786,738 197,013 8,641,675
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. Exeton Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,096,398 11,358,239 6,786,738 197,013 8,641,675
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. DUke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Empire District Electric Co. Entergy Corp. Exelon Corp. Exelon Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. Exelon Corp. FirstEnergy Corp. Exelon Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. DPL Co. DUke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. Exeton Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Empire District Electric Co. Entergy Corp. Exeton Corp. FirstEnergy Corp. FirstEnergy, Inc. Hawaian Electric Industries, Inc.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. DUke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. Exeton Corp. FirstEnergy Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 2776,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Empire District Electric Co. Entergy Corp. Exeton Corp. FirstEnergy Corp. FirstEnergy, Inc. Hawaian Electric Industries, Inc.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. DUke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. Exeton Corp. FirstEnergy Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 214,300 214,300 214,300 214,300 31,460 74,493 6,309 3,254	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,096,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. Exeton Corp. FirstEnergy Corp. FirstEnergy Corp. FyL Group, Inc. Great Plains Energy, Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleoo Corp. DPL Co. DPL Co. DUke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. FirstEnergy Corp. FirstEnergy Corp. FPL Group, Inc. Great Plains Energy, Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc. TC Holdings Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 214,300 214,300 214,300 214,300 31,460 74,493 6,309 3,254	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,096,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleoc Corp. DPL Co. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. Exelon Corp. FirstEnergy Corp. FirstEnergy Corp. FPL Group, Inc. Great Plains Energy, Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc. TC Holdings Corp. MGE Energy, Inc. Mortheast Utilities Otter Tail Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities <i>Electric Utilities</i> Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Emergy Corp. Entergy Corp. FirstEnergy Corp. FFL Group, Inc. Great Plains Energy, Inc. Hawaiian Electric Industries, Inc. Idatorp, Inc. MGE Energy, Inc. MGE Energy, Inc. Northeast Utilities	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 293,263	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 591,403 8,270,017
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities <i>Electric Utilities</i> Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. Exelon Corp. FirstEnergy Corp. FPL Group, Inc. Great Plains Energy, Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc. TC Holdings Corp. MGE Energy, Inc. Northeast Utilities Otter Tail Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 293,263 185,410	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 551,403 8,270,017 7,388,589
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Uiliities <i>Electric Utilities</i> Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleoo Corp. DPL Co. DPL Co. DUke Energy Corp. Edison International El Paso Electric Co. Entragy Corp. Estimate Electric Co. Entergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. I Coreat Plains Energy, Inc. Hawaiian Electric Industries, Inc. I dacorp, Inc. TTC Holdings Corp. MGE Energy, Inc. Northeast Utilities Otter Tail Corp. Pepco Holdings, Inc. Pinacle West Capital Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 229,263 185,410 11,450	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 226,335 106,308 1,604,439 591,403 8,270,017 7,388,589 314,188
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cetoo Corp. DPL Co. DPL Co. DPL Co. DUke Energy Corp. Edison International Electric Co. Empire District Electric Co. Entergy Corp. Exeton Corp. FirstEnergy Corp. FPL Group, Inc. Great Plains Energy, Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc. MGE Energy, Inc. Northeast Utilities Other Tail Corp. Pepco Holdings, Inc. Pinacle West Capital Corp. Portand General Electric Co. Physica Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 293,263 185,410 11,450 140,788	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 591,403 8,270,017 7,386,589 314,188 6,587,471
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Uiliities <i>Electric Utilities</i> Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleoo Corp. DPL Co. DPL Co. DUke Energy Corp. Edison International El Paso Electric Co. Entragy Corp. Estimate Electric Co. Entergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. I Coreat Plains Energy, Inc. Hawaiian Electric Industries, Inc. I dacorp, Inc. TTC Holdings Corp. MGE Energy, Inc. Northeast Utilities Otter Tail Corp. Pepco Holdings, Inc. Pinacle West Capital Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 293,263 185,410 11,450 140,788 50,141	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 591,403 8,270,017 7,388,589 314,188 6,587,471 2,285,928
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Clerco Corp. DPL Co. DPL Co. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Entergy Corp. Electric Co. Entergy Corp. Exeton Corp. FirstEnergy Corp. FPL Group, Inc. Great Plains Energy, Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc. MGE Energy, Inc. Northeast Utilities Other Tail Corp. Pepco Holdings, Inc. Pinacle West Capital Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 293,263 185,410 11,450 140,788	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 591,403 8,270,017 7,388,589 314,188 6,587,471 2,285,928 6,028,553
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. Exelon Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc. TIC Holdings Corp. MGE Energy, Inc. Northeast Utilities Other Tail Corp. Peppo Holdings, Inc. Pinnacte West Capital Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 293,263 185,410 11,450 140,788 50,141	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 591,403 8,270,017 7,388,589 314,188 6,587,471 2,285,928
Telephone and Data Systems, Inc Special Shares U.S.A. Cellular Corp. USA Mobility, Inc. Uililities Electric Utilities Electric Utilities Allegheny Energy, Inc. Allete, inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleoc Corp. DPL Co. DULE Energy Corp. Edison International El Paso Electric Co. Emergy Corp. Extern Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. TC Holdings Corp. MGE Energy, Inc. MGE Energy, Inc. Northeast Utilities Otter Tail Corp. Perpool Holdings, Inc. Pinacle West Capital Corp. Protent Gamera Electric Co. Phy. Corp. Prepool Holdings, Inc. Pinacle West Capital Corp. Protent Gamera Electric Co. Protent Gamera Electric Co. Northeast Utilities Otter Tail Corp. Perpool Holdings, Inc. Pinacle West Capital Corp. Protent General Electric Co. Phy. Corp. Progress Energy, Inc. Retiant Energy, Inc.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,660 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 293,263 185,410 11,450 140,788 50,141 223,694	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 591,403 8,270,017 7,388,589 314,188 6,587,471 2,285,928 6,028,553
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleoc Corp. DPL Co. Edison International El Paso Electric Co. Emergy Corp. Exeton Corp. Entergy Corp. Exeton Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy, Inc. Hawaijan Electric Industries, Inc. Idacorp, Inc. MGE Energy, Inc. MGE Energy, Inc. Mothes Utilities Other Tail Corp. Perco Holdings, Inc. Prinacte West Capital Corp. Portand General Electric Co. Philong, Inc. Reiman Electric Co. PL Corp. Perco Holdings, Inc. Prinacte West Capital Corp. Portand General Electric Co. PL Corp. Protand General Electric Co. PL Corp. Protand General Electric Co. PL Corp. Protand General Electric Co. PL Corp. Protand General Electric Co. PL Corp. Progress Energy, Inc. Reiant Energy, Inc. Reiant Energy, Inc.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 293,263 185,410 11,450 140,788 50,141 223,694 84,306 240,508	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 591,403 8,270,017 7,368,589 314,188 6,587,471 2,285,928 6,028,553 1,480,413 8,247,019
Telephone and Data Systems, Inc Special Shares U.S.A. Mobility, Inc. UNIVIEWS Electric UNIVIEWS Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Central Vermont Public Service Corp. Cleco Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Entergy Corp. Existica Electric Co. Entergy Corp. Existen Corp. FPL Group, Inc. Great Plans Energy, Inc. Hawaiian Electric Industries, Inc. Ideorop, Inc. ITC Holdings Corp. NGE Energy, Inc. Northeast Utilities Other Tail Corp. Pepco Holdings, Inc. Pinate West Capital Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 293,263 185,410 11,450 140,788 50,141 223,694 84,306 240,508 9,708	852,365 117,985 2,688,048 416,298 9,439,528 56,520 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 551,403 8,270,017 7,368,589 314,188 6,587,471 2,285,928 6,028,553 1,480,413 8,247,019 321,335
Telephone and Data Systems, Inc Special Shares U.S. A Mobility, Inc. USA Mobility and Corp. Utilities Electric Utilities Electric Utilities Allegheny Energy, Inc. Allete, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleoc Corp. DPL Co. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Energy Corp. Exeton Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc. MoE Energy, Inc. MoE Energy, Inc. MoE Energy, Inc. MoE Energy, Inc. MoE Energy, Inc. Progress Energy, Inc. Progress Energy, Inc. Progress Energy, Inc. Retaint Energy, Inc. Retaint Energy, Inc. Retaint Energy, Inc. Not Reset Utilities Otter Tail Corp. Progress Energy, Inc. Network Capital Corp. Progress Energy, Inc. Retaint Energy, Inc. Retaint Energy, Inc. Retaint Energy, Inc. Retaint Energy, Inc. Network Capital Corp. Progress Energy, Inc. Retaint Energy, Inc.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 223,263 185,410 11,450 140,788 50,141 223,694 84,306 240,508 9,708 10,252	852,365 117,985 2,668,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 2266,335 106,308 1,604,439 591,403 8,270,017 7,388,589 314,188 6,587,471 2,285,928 6,028,553 1,480,413 8,247,019 321,335 337,188
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Hitties Electric Utilities Alledgheny Energy, Inc. Alledgheny Energy, Inc. Alledgheny Energy, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleoc Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. Existicn Electric Co. Entergy Corp. Existon Corp. FPL Group, Inc. Great Plains Energy, Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc. ITC Holdings Corp. MGE Energy, Inc. Northeast Dillifies Other Tail Corp. Peopo Holdings, Inc. Prinacle West Capital Corp. Progress Energy, Inc. Reliant Energy, Inc. Net Tail Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 293,263 185,410 11,450 140,788 50,141 223,694 84,306 240,508 9,708	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 551,403 8,270,017 7,386,589 314,188 6,587,471 2,285,928 6,028,553 1,480,413 8,247,019 321,335
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Hitties Electric Utilities Electric Utilities Allegheny Energy, Inc. Allette, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleoc Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entrargy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. FirstEnergy Corp. It Group, Inc. Great Plains Energy, Inc. Hawaiian Electric Industries, Inc. Hawaiian Electric Industries, Inc. Hawaiian Electric Industries, Inc. Hawaiian Electric Utilities Other Tail Corp. Perpoc Moldings, Inc. Prinacle West Capital Corp. Prinacle West Capital Corp. Prinacle West Capital Corp. Profitian General Electric Co. Phinocine, Inc. Northeast Duilities Other Tail Corp. Propose Energy, Inc. Northeast Electric Co. Phinocine, Inc. Phinocine, Inc. Phi	$\begin{array}{c} 11,500\\ 9,408\\ 4,409\\ \hline\\ 51,953\\ 8,848\\ 209,581\\ 1,500\\ 29,500\\ 25,060\\ 551,825\\ 202,392\\ 276,333\\ 8,807\\ 80,500\\ 214,300\\ 221,834\\ 71,270\\ 20,800\\ 31,460\\ 74,493\\ 6,309\\ 31,254\\ 56,574\\ 18,441\\ 293,263\\ 185,410\\ 11,450\\ 18,441\\ 293,263\\ 185,410\\ 11,450\\ 140,788\\ 50,141\\ 223,694\\ 84,306\\ 240,508\\ 9,708\\ 10,252\\ 426,925\\ \end{array}$	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 591,403 8,270,017 7,388,589 314,188 6,587,471 2,285,928 6,028,553 1,480,413 8,247,019 312,1335 337,188 10,365,739
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Hitties Electric Utilities Alledgheny Energy, Inc. Alledgheny Energy, Inc. Alledgheny Energy, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleoc Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entergy Corp. Existicn Electric Co. Entergy Corp. Existon Corp. FPL Group, Inc. Great Plains Energy, Inc. Hawaiian Electric Industries, Inc. Idacorp, Inc. ITC Holdings Corp. MGE Energy, Inc. Northeast Dillifies Other Tail Corp. Peopo Holdings, Inc. Prinacle West Capital Corp. Progress Energy, Inc. Reliant Energy, Inc. Net Tail Corp.	11,500 9,408 4,409 51,953 8,848 209,581 1,500 29,500 25,060 551,825 202,392 276,333 8,807 80,500 214,300 221,834 71,270 20,800 31,460 74,493 6,309 3,254 56,574 18,441 223,263 185,410 11,450 140,788 50,141 223,694 84,306 240,508 9,708 10,252	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 591,403 8,270,017 7,388,589 314,188 6,587,471 2,285,928 6,028,553 1,480,413 8,247,019 321,335 337,188
Telephone and Data Systems, Inc Special Shares U.S. Cellular Corp. USA Mobility, Inc. Utilities Electric Utilities Electric Utilities Alledge, Inc. American Electric Power Co., Inc. Central Vermont Public Service Corp. Cleoc Corp. DPL Co. Duke Energy Corp. Edison International El Paso Electric Co. Empire District Electric Co. Entrely Corp. FistElenergy Corp. FyL Group, Inc. Great Plains Energy, Inc. Hawaiian Electric Industries, Inc. Hawaiian Electric Industries, Inc. Hawaiian Electric Undustries, Inc. Proported Undustries, Inc. Proported Undustries, Inc. Hawaiian Electric Co. Prive Tail Corp. Proported Undustries, Inc. Hawaiian Electric Co. Prive Tail Corp. Proported C	$\begin{array}{c} 11,500\\ 9,408\\ 4,409\\ \hline\\ 51,953\\ 8,848\\ 209,581\\ 1,500\\ 29,500\\ 25,060\\ 551,825\\ 202,392\\ 276,333\\ 8,807\\ 80,500\\ 214,300\\ 221,834\\ 71,270\\ 20,800\\ 31,460\\ 74,493\\ 6,309\\ 31,254\\ 56,574\\ 18,441\\ 293,263\\ 185,410\\ 11,450\\ 18,441\\ 293,263\\ 185,410\\ 11,450\\ 140,788\\ 50,141\\ 223,694\\ 84,306\\ 240,508\\ 9,708\\ 10,252\\ 426,925\\ \end{array}$	852,365 117,985 2,688,048 416,298 9,439,528 56,520 722,750 710,200 10,098,398 11,358,239 6,786,738 197,013 8,641,675 15,558,180 14,359,315 4,043,860 605,696 745,287 2,386,756 256,335 106,308 1,604,439 591,403 8,270,017 7,388,589 314,188 6,587,471 2,285,928 6,028,553 1,480,413 8,247,019 312,1335 337,188 10,365,739

WGL Holdings, Inc. 204,082 6.681.203 AES Comp. 380,104 6.453.076 AES Comp. 380,104 6.453.076 AES Comp. 380,104 6.453.076 Marial Comp. 402,114 4.523.593 Marial Comp. 37.463 1.618.122 Marial Comp. 23.711 898.430 Marial Comp. 23.711 898.430 Alland Freery Comp. 248.297 7.823.041 Alland Freery Comp. 149.605 7.348.644 Agaila, Inc. 112.86.055 7.348.644 Agaila, Inc. 112.86.055 28.057 112.86.055 Back Hingry Comp. 149.605 7.348.644 7.083.54 Agaila, Inc. 112.86.055 28.051 1.348.641 Agaila, Inc. 112.86.055 28.051 1.348.641 Agaila, Inc. 112.86.05 28.051 1.348.641 Agaila, Inc. 112.86.05 28.051 1.348.641 Agaila, Inc. 112.86.05 1.28.050 1.348.641 Commi			
Cascade Salania Gae 5.62 19.119 19.119 Cascade Salania Gae 20.119 19.119 19.119 Explaints Rescurses from 19.119 11.65.128 19.119 Restance Cope 19.119 11.65.128 11.65.128 Restance Cope 19.119 11.65.128 11.65.128 North net 19.019 11.65.128 11.65.128 Southern Numer Cope 19.029 11.84.62.01 12.04.62 Southern Numer Cope 19.0268 12.04.62 12.04.62 Southern Numer Cope 19.0268 12.04.62 12.04.62 North net State Cope 19.0268 12.04.62 12.04.62 North net State Cope 19.0268 12.04.62 12.04.62 North net State Cope 10.0269 12.04.62 <td< td=""><td>Atmos Energy Corp.</td><td>33.421</td><td>1,004,635</td></td<>	Atmos Energy Corp.	33.421	1,004,635
Energination for the first in the			
Emergingendin, Inc. 1, 241 7, 280 Emergingendin, Inc. 2, 24, 441 7, 270 Rescalator, Rescurse, Inc. 2, 24, 441 7, 270 National Proof San, Co. 770, 77, 25, 100 National Proof San, Co. 770, 77, 25, 100 National Proof San, Co. 770, 77, 25, 100 National Proof San, Co. 770, 77, 25, 100 San, 24, 24, 24, 24, 24, 24, 24, 24, 24, 24			
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Lakides Course Inc. 17,558 495,001 New Xent Fuel Gost 78,007 33,003 New Xent Fuel Gost 10,023 17,023,00 New Xent Fuel Gost 10,023 17,023,00 Orke, K. Inc. 35,020 17,023,00 Orke, K. Inc. 35,020 17,023,00 Orke, K. Inc. 35,020 17,023,00 Semos Energy Inc. 35,020 44,000 Southers Intern Co. 35,030 44,000 Southers Intern Co. 35,030 46,000 Southers Intern Co. 35,030 16,020 Constations Intern Co. 35,030 16,020 Southers Intern Co. 35,030 16,020 Constations Intern Co. 35,030 16,020 Constations Intern Co. 35,030 16,020 Constations Intern Co. 37,03	EnergySouth, Inc.		
National Factor 78,07 3,38,002 National Factor 61,369 21,369 3,38,002 Notives Interactions Cop. 33,52,00 17,42,535 17,42,535 Pactors Interactions Cop. 35,210 17,42,535 17,42,535 Pactors Interactions Cop. 35,210 17,42,535 44,845 South Strates, Inc. 5,202 4,845 44,845 South Strates, Inc. 6,222 2,203,11 13,320,202 44,045 South Strates, Inc. 6,225,20 44,045 <td< td=""><td>Equitable Resources, Inc.</td><td>23,154</td><td>1,147,512</td></td<>	Equitable Resources, Inc.	23,154	1,147,512
National Factor 78,07 3,38,002 National Factor 61,369 21,369 3,38,002 Notives Interactions Cop. 33,52,00 17,42,535 17,42,535 Pactors Interactions Cop. 35,210 17,42,535 17,42,535 Pactors Interactions Cop. 35,210 17,42,535 44,845 South Strates, Inc. 5,202 4,845 44,845 South Strates, Inc. 6,222 2,203,11 13,320,202 44,045 South Strates, Inc. 6,225,20 44,045 <td< td=""><td>Laclede Group, Inc.</td><td>17,535</td><td>559.016</td></td<>	Laclede Group, Inc.	17,535	559.016
New Jacopie 61,049 31,000,050 Nect Inc 50,070 24,033,000 Nect Inc 35,010 11,743,030 Nect Inc 35,010 11,743,030 Nect Inc 35,010 11,743,030 Perdonn Nakane Gas, Inc. 35,020 11,934,070 Southers Inc. 25,032 28,035,01 Southers Inc. 25,032 28,035,01 Inc. 10,014,000,000,000 10,014,000,000,000 10,014,000,000,000,000,000,000,000,000,0			
Next, Inc. 59,870 2.133.40 Otherwist Name 38,860 17,922,70 Otherwist Name 38,800 17,922,70 Otherwist Name 38,800 17,922,70 Otherwist Name 38,800 19,942,70 Service Freey, Inc. 4,202 22,830 South Jatesy Indices, Inc. 4,202 23,831 Otherwist Name 4,202 23,831 Southwast Class Corp. 4,202 23,831 UCI Corp. 47,744 13,822,832 Wild Hadinga, Inc. 20,802 8,81,885 Constatistion Timery Group, Inc. 48,214 48,232 Dynday, Inc. 23,311 8,914,485 Otherwist Name 24,313 8,914,485 Otherwist Name 24,313 8,914,485 NING Energips. Inc. 23,311 8,932 22,373,32 Dynday, Inc. 24,313 8,914,485 4,943,93 24,933 Dynday, Inc. 24,242 9,000,73,932 23,932 Dynday, Inc. 23,911 8,943			r 1
Notifiest Natural Gas Co. 38.869 17.72.276 Overlick Inc. 36.869 17.74.287 Pedmon IN Nate Gas, Inc. 36.869 17.74.287 Serve Entropy, Inc. 36.300 46.30 Serve Entropy, Inc. 25.303 46.30 Southern Unter Co. 25.31 98.11 UIC Corp 27.77.14 19.502 / 19.502 Independent Power Produces & Entrop 26.31 98.302 UIC Corp 27.77.14 19.502 / 19.502 Independent Power Produces & Entrop 26.912 98.302 UIC Corp, Inc. 20.922 6.913.302 19.923 / 19.923 MRS Entrop, Inc. 37.963 1.930.202 19.323.202 MRS Entrop, Corp, Inc. 37.963 1.930.202 19.323.202 MRS Entrop, Corp, Inc. 37.963 1.930.202 19.323.202 MRS Entrop, Corp, Inc. 37.963 1.930.202 33.320 MRS Entrop, Corp, Inc. 37.963 1.930.202 33.320 MRS Entrop, Corp, Inc. 37.953 33.320 33.320 M			
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CHECK ks 35,210 11/74058 Demots Naturel Gas, hou 36,220 14,4020 Demots Naturel, hou 5,020 14,4020 Southers in y finds her, hou 5,020 14,000 Southers in y finds her, hou 26,227 20,011 Southers in y finds her, hou 26,227 20,011 Southers in y finds her, hou 26,263 983,182 Southers in y finds her, hou 26,000 28,054 28,051 WGL Holdsing, hou 108,042 26,000 26,0128 Independent Hower Podcers & Energy Traders 46,000 26,0128 28,014 46,000 Mileri Cop 118,022 28,077 112,030,02 28,073 112,030,02 Mileri Cop 118,000 7,863 119,102 28,030	Northwest Natural Gas Co.	36,856	1,702,379
Pedmon Natural Gas, Inc. 19,422 44/4602 Oversite Corp. 2,8203 13,88,470 South Range Min. 2,8203 13,88,470 Souther Mano. 2,8263 0,830,570 Souther Mano. 2,8263 0,830,570 Souther Mano. 2,8263 0,830,570 Souther Mano. 2,8263 0,830,570 Souther Mano. 47,714 11,802,670 Under Gandor Forwer Produces & Energy Traders 26,850 0,851,285 Souther Mano. 46,842 0,802,775 Constabloors Formy Group, Inc. 46,842 0,802,775 NRS Energy, Inc. 23,711 86,863 NRS Energy, Inc. 23,711 86,863 NRS Energy, Inc. 23,711 86,863 Constabloops 29,877 11,884,853 Numl Eleinchaget. Inc. 23,711 86,863 Constabloops 23,7179 3,894,915 Numl Eleinchaget. Inc. 23,7179 3,894,915 Numl Eleinchaget. Inc. 12,840,93 3,74300 Constabloops El			
Quester Cury, Samo Elhargy, Inc. 2,2,00 1.334/670 South Ary Industre, Inc. 2,000 4,000 South Ary Industre, Inc. 2,000 4,000 South Ary Industre, Inc. 4,000 4,000 South Ary Industre, Inc. 4,000 4,000 With Inding, Inc. 20,002 6,81,180 Constantion Fourier Resource & Entrop Traders 20,002 6,81,180 ARS Conc. 104,242 9,887,71 4,82,266 Minist Cong 32,211 89,303 11,893,400 Ormet Technicagues, Inc. 12,7965 5,32,360 11,893,400 Minist Cong 28,211 18,93,400 12,893,400 12,893,400 Ormet Technicagues, Inc. 12,965 5,32,360 32,823 13,893,400 Minist Cong 28,217 2,000,70 28,907 13,893,400 14,94,91 2,900,70 12,900,70 28,907 13,940,91 2,900,70 28,907 13,940,91 2,900,70 28,907 13,940,91 2,900,91 13,940,91 2,900,91 13,940,91 2,900,91			
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South Areasy industres, Inc. 6.227 20.311 Southers Main Co. 20.635 98.132 Marge and Corp. 20.641 64.760.77 Constantion Energy Group, Inc. 400.422 20.301.11 Marge Corp. 20.711 89.363 21.815.71 NIRG Energy, Inc. 40.242 20.302.11 89.432 NIRG Energy, Inc. 40.320 22.573.782 NIRG Energy, Inc. 22.673.712 28.333.0 NIRG Energy, Inc. 22.673.782 22.33.302 Ansato Corp. 28.267 11.28.823.30 Ansato Corp. 28.267 12.28.823.30 Ansato Corp. 20.512.02 20.53.50 Chenergy Intergy, Inc. 12.69.66 23.33.60 Constantion, Inc. 22.65.10 20.53.50 Chenergy Intergy, Inc. 12.84.60 46.10.70 Constantable Energy, Inc. 12.84.60 1	Semco Energy, Inc.	5,200	40,404
Sudien Union Co 25,563 083,182 Southers Libbs Corp. 82,063 2,818,571 UDD Corp. 477,714 13,002,103 AES Corp. 90,100 0,418,571 UDD Corp. 427,714 13,002,103 AES Corp. 90,100 0,43,007 Constativity Interve Productors & Energy Traders 42,114 44,203 Drings Interve Productors & Energy Traders 42,114 44,203 Ormal Echronologies, Inc. 42,211 83,400 12,7348 Ormal Echronologies, Inc. 147,313 89,4145 43,235,114 83,400 Math Millities 112,800,30 12,748 73,832 73,732 Applies, Inc. 12,764 73,8344 4,003,118,214 83,400 Applies, Inc. 12,764 73,8344 4,003,118,214 4,033,118,214 Applies, Inc. 13,82,01 14,430,01 1,94,415 Applies, Inc. 13,82,01 14,840,01 1,94,415 Applies, Inc. 13,82,01 14,840,01 1,94,415 Applies, In	South tersey Industries, Inc.	6.227	220.311
Saufhessi Cas Corp. 477,714 13.032.038 Vici Corp. 477,714 13.032.038 Vici Corp. 204,582 6.687,383 Vici Corp. 204,582 6.687,383 ASS Orp. 284,867,714 43.032,038 Constation Energy Group, Inc. 462,114 4.362,056 Mark Corp. 22,711 89.34,532 Mark Corp. 20,217 2,033,273 Allow Corp. 20,22 37,533 Allow Corp. 80,02 37,533 Allow Corp. 80,02 37,533 Allow Corp. 80,02 37,533 Allow Corp. 80,02 37,535 Allow Corp. 80,02 37,535 Allow Corp. 80,02 38,543 Allow Corp. 80,04 12,84,041 Consoliditable Elison, Inc.			
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indegradent forwar Produces & Energy Traders 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,107 365,104 365,107 365,104 <td>UGI Corp.</td> <td>477,714</td> <td>13,032,038</td>	UGI Corp.	477,714	13,032,038
indegradent forwar Produces & Energy Traders 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,104 365,107 365,104 365,107 365,104 <td>WGI Holdings Inc.</td> <td>204 082</td> <td>6 661 236</td>	WGI Holdings Inc.	204 082	6 661 236
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Dynesy, inc. 442,114 4,32335 Maran Corp 37,963 1518,122 NRS Encry, Inc. 64,320 2,873,786 Mind Corp 147,010 8,941,96 Multi-Mittinian 147,010 8,941,96 Multi-Mittinian 147,010 8,941,96 Annen Encry Corp. 28,827 11,238,023 Annen Corp. 146,805 7,348,844 Avital Corp. 163,800 4413,200 Avital Corp. 115,823 20,83,500 Avital Corp. 115,823 20,83,500 Chestry Group. Inc. 115,823 20,83,500 Chestry Group. Inc. 116,840 416,800 416,980 Chestry Group. Inc. 144,880 12,864,660 12,826,660 Diff Encry Corp. 150,910 18,840 984,933 Diff Encry Corp. 150,910 18,840 984,933 Diff Encry Corp. 150,910 12,826,660 12,826,660 Diff Encry Corp. 163,000 12,826,660 12,826,660 NSJack. Inc. <td>Constellation Energy Group Inc.</td> <td>104 242</td> <td>9.086.775</td>	Constellation Energy Group Inc.	104 242	9.086.775
Minif Corp. 37,863 1,615,122 NRS Energy, Inc. 23,711 898,480 Alland Exchancipies, Inc. 23,711 898,480 Alland Exchancipies, Inc. 28,737 128,023 Alland Exchancipies, Inc. 28,937 112,28,023 Alland Exchancipies, Inc. 127,966 53,340 Avistal Corp. 9,002 38,783 Conselling, Inc. 9,002 38,783 Conselling, Inc. 113,823 2,015,300 Avistal Corp. 9,002 38,783 Conschedual Citical Every, Inc. 113,823 2,015,300 Conschedual Citical Every, Inc. 14,4800 12,956,456 Dominon Resources, Inc. 14,4800 12,956,456 Dominon Resources, Inc. 14,4800 14,956,456 MDU Resources, Inc. 43,103 118,65,456 MDU Resources, Inc. 14,4800 14,956,456 MDU Resources, Inc. 43,303 11,955,456 MDU Resources, Inc. 43,303 11,853,456,456 MDU Resources, Inc. 43,303 11,836,457,			
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TXU Corp. 147,313 9,414,165 Alland Energy Corp. 289,877 11,230,023 Anderson Corp. 129,905 328,330 Aquib, Inc. 127,955 328,330 Aquib, Inc. 127,955 328,330 Aquib, Inc. 199,920 387,333 Contexport Energy, Inc. 115,823 2,075,320 Conschdated Edison, Inc. 43,100 139,440,7 Conschdated Edison, Inc. 43,100 139,440,7 Conschdated Edison, Inc. 44,480 12,968,456 Conschdated Edison, Inc. 149,480 12,968,456 MBOUR Besources, Inc. 148,10 944,333 MBOUR Besources Group, Inc. 148,303 11,968,490 MBOUR Besources Group, Inc. 148,303 11,805,490 MBOUR Besources Group, Inc. 43,303 11,805,490 MBOUR Besources, Inc. 33,503 12,820,690 MBOUR Besources, Inc. 33,553 22,820,800 PGA E Corp. 33,553 22,820,800 PGA E Corp. 33,553 22,820,800			893,430
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Dominion Resources, Inc. 144.800 124.000 DET Ebergy Co. 124.000 5988.668 Energy East Corp. 18.810 954.231 Integrys Energy Group, Inc. 28.600 1.242.608 NBQUR Resources Group, Inc. 40.100 954.231 NSQuece, Inc. 40.100 954.731 NSQuece, Inc. 40.100 954.731 NSQuece, Inc. 40.100 954.731 Northwestern Corp. 25.584 439.020 NSTAR 25.584 390.209 OSE Energy, Corp. 62.3860 2.289.841 Public Service Enterprise Group, Inc. 87.770 7.704.451 Public Service Therprise Group, Inc. 87.770 7.704.451 Sempra Energy, Inc. 46.934 1.797.02 Visconsin Energy, Inc. 46.934 1.797.02 Visconsin Energy, Inc. 22.861 777.72 Visconsin Energy, Inc. 22.861 777.72 Visconsin Energy, Inc. 22.861 777.27 Visconsin Energy, Inc. 22.861 777.27	Consolidated Edison, Inc.	43,100	1,944,672
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Keyšgan Coře 29 600 1,242,000 NBU Resources frouz, Inc. 44,100 1954,701 NStruce, Inc. 46,100 1954,731 NSTAR 25,564 630,009 NSTAR 62,360 2,824,900 Polic Service Enterprise Group, Inc. 80,598 2,235,641 Public Service Enterprise Group, Inc. 80,593 7,704,629 Segna Corp. 308,593 7,470,529 Segna Corp. 102,005 5,527,442 Segna Corp. 1177,101 3,386,193 Vecter Corp Com 28,861 7777,270 Visconien Energy, Inc. 42,427 1,476,546 Vecter Corp Com 28,861 777,263,750 Visconien Energy, Inc. 42,267 509,867 Cold Lenrgy, Inc. 42,247 1,476,546 Value Markies Veco. 3,855 144,524	Integrys Energy Group, Inc.	18.810	954,231
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NSTAR 25,584 630,201 OGE Energy Corp. 53,325 1,954,361 PG& E Corp. 62,360 2,283,400 PMM Resources, Inc. 80,588 2,239,541 Public Services 67,770 7,704,451 Public Services 96,793 7,704,551 Public Services 96,793 7,770,451 Public Services 110,205 6,527,442 Sempra Energy, Inc. 110,205 6,527,442 Vectorn Corp Com 22,861 7777,270,451 Visconsin Energy, Inc. 102,005 6,527,442 Visconsin Energy, Inc. 102,005 6,527,442 Visconsin Energy, Inc. 110,205 6,527,442 Visconsin Energy, Inc. 128,661 7772,628 Visconsin Energy, Inc. 69,000 1,412,430 Visconsin Energy, Inc. 69,000 1,412,430 Visconsin Energy, Inc. 4,007 167,628 Cadiz, Inc. 1,700 38,185 Cadiz, Inc. 2,100 61,551 SudWear Water Co. <td< td=""><td>Northwestern Corp</td><td>36.099</td><td>1,148,309</td></td<>	Northwestern Corp	36.099	1,148,309
OGE Energy Corp. 53.325 1.954.361 PS& E Corp. 62.360 2.824.908 PNM Resources, Inc. 80,588 2.239.541 Public Service Enterprise Group, Inc. 87,770 7.704.451 Public Service Enterprise Group, Inc. 87,770 7.704.451 Scana Corp. 46,834 1.797,103 Scana Corp. 46,834 1.797,101 Sempra Energy, Inc. 110,205 5.527,442 Vectree Corp Con 28,861 7.772.27 Wisconsin Energy 42,427 1.876,946 Xord Energy, Inc. 96,000 1.412,430 Water Utilities 4,707 167,432 Calidonia Water Service Group 28,861 7.772,275 Calidonia Water Service Group 28,855 144,524 Calidonia Water Service Group 28,855 144,524 Conscribated Water Co. 1,700 38,195 Sulf Vorp. 3,865 144,524 Conscribate Water Co. 1,800 1,843 Conscribate Water Co. 1,800 1,843			
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Public Service Enterprise Group, Inc. 87,770 7,704,451 Puget Energy, Inc. 308,959 7,470,451 Puget Energy, Inc. 46,934 1,797,103 Sempra Energy, Inc. 110,205 6,527,442 TECO Energy, Inc. 197,101 3,386,959 7,772,227 Westoren Corp Com 28,861 7,772,227 1876,546 Xwater Multitude 69,000 1,412,430 44,247 1,876,546 Water Utilities 69,000 1,412,430 44,247 1,876,546 Aqua America, Inc. 69,000 1,412,430 22,675 509,967 Cadiz, Inc. 1,700 38,155 144,524 Consolidated Water Co. 1,700 38,155 Cadiz, Inc. 1,700 3,855 144,524 2,100 61,553 Consolidated Water Co. 4,028 143,132 301,045,627 13,008,176,627 Us. Preferred Stock \$ 13,008,176,627 13,008,176,627 13,008,176,627 Us. Preferred Stock \$ \$ 13,008,176,627 13,008,176,627 <t< td=""><td>PNM Resources, Inc.</td><td>80,588</td><td>2,239,541</td></t<>	PNM Resources, Inc.	80,588	2,239,541
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TECO Energy, Inc. 197,101 3.386,192 Vectmen Corp Com 28,861 777,227 Visconsin Energy 42,427 1,876,546 Xoat Energy, Inc. 69,000 1,412,430 Water Utilities 4,707 167,425 American States Water Co. 4,707 167,425 Aqua America, Inc. 22,675 509,907 Caditz, Inc. 1,700 38,195 Caditz, Inc. 3,855 144,524 Consolidated Water Co., Ltd. 3,855 144,524 Consolidated Water Co., Ltd. 3,855 144,524 Southwest Water Co. 8,491 108,433 Total U.S. Common Stock \$ 13,908,176,627 U.S. Preferred Stock Shares Market Value Deutsche Bank Contingent Capital Trust II 2,159 22,440,100 DG Funding Trust 2,159 22,440,100 2,159 Home Ownership Funding Corp. 25,000 3,443,400 Home Ownership Funding Corp. 25,000 3,443,404 Mertill, Lynch & Co., Inc. 75,675 1,922,145 Total U.S. Preferred Stock \$	Semora Energy Inc.	110.205	6.527.442
Vectren Corp Com 28.861 777,227 Wisconsin Energy 42.427 1.876,544 Koel Energy, Inc. 69,000 1.412,430 Water UUHities 4707 167,426 American States Water Co. 4,707 167,426 Aqua America, Inc. 22,675 509,961 Catificrinie Water Service Group 3,855 144,524 Consolidated Water Co., Ltd. 3,855 144,524 Southwest Water Co. 4,028 144,524 Consolidated Water Co., Ltd. 2,100 61,553 Southwest Water Co. 4,028 148,132 Southwest Water Co. 8,491 108,4302 Total U.S. Preferred Stock \$ 13,908,176,627 U.S. Preferred Stock \$ 1,907,562 U.S. Preferred Stock \$ 1,908,176,627 U.S. Preferred Stock \$ 1,908,176,627 U.S. Preferred Stock \$ 1,908,176,627 U.S. Preferred Stock \$ 1,904,756 De Funding Trust 2,169 22,440,106			
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Water Utilities 4,707 167,425 Armerican States Water Co. 4,707 167,425 Aqua America, Inc. 22,675 509,961 Cadiz, Inc. 1,700 38,195 Cationia Water Service Group 3,855 144,524 Consolidated Water Co., Ltd. 2,100 61,551 SW Corp. 4,028 134,132 Southwest Water Co. 8,491 104,8430 Total U.S. Common Stock \$ 13,908,176,627 U.S. Preferred Stock Shares Market Value Deutsche Bank Contingent Capital Trust II 45,000 1,104,756 DG Funding Trust 2,159 22,400,150 Home Ownership Funding Corp. 20,000 2,754,720 Home Ownership Funding Corp. 20,000 3,443,400 Merrill Lynch & Co., Inc. 75,675 1,922,144 Mettlife, Inc. 84,100 2,152,113 Total U.S. Preferred Stock \$ 33,817,240 International Common Stock \$ 33,817,240 International Common Stock \$ 33,81		69.000	1,412,430
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Consolidated Water Co., Ltd. 2,100 61,554 SJW Corp. 4,028 134,132 Soutinwest Water Co. 8,491 108,430 Total U.S. Common Stock \$ 13,908,176,627 U.S. Preferred Stock \$ 13,908,176,627 Deutsche Bank Contingent Capital Trust II 45,000 1,104,750 DG Funding Trust 45,000 1,104,750 Home Ownership Funding Corp. 20,000 2,754,720 Home Ownership Funding Corp. 20,000 2,754,720 Home Ownership Funding Corp. 20,000 3,443,400 Mettlife, Inc. 84,100 2,152,119 Total U.S. Preferred Stock \$ 33,817,240 International Common Stock \$ 33,817,240 Apgentina Apg.900 10,189,788			
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Total U.S. Common Stock\$ 13,908,176,627U.S. Preferred StockSharesMarket ValueDeutsche Bank Contingent Capital Trust II45,0001,104,750DG Funding Trust2,15922,440,106Home Ownership Funding Corp.20,0002,754,720Home Ownership Funding Corp.20,0003,443,400Merrill Lynch & Co., Inc.75,6751,922,145MetLife, Inc.84,1002,152,119Total U.S. Preferred Stock\$ 33,817,240International Common StockSharesMarket ValueADR Telecom Argentina SA408,90010,189,788			
Total U.S. Common Stock\$ 13,908,176,627U.S. Preferred StockSharesMarket ValueDeutsche Bark Contingent Capital Trust II45,0001,104,750DG Funding Trust2,15922,440,106Home Ownership Funding Corp.20,0002,754,720Home Ownership Funding Corp. II25,0003,443,400Merrill Lynch & Co., Inc.75,6751,922,145MetLife, Inc.84,1002,152,119Total U.S. Preferred Stock\$ 33,817,240International Common StockSharesMarket ValueADR Telecom Argentina408,90010,189,788	Southwest Water Co.	8,491	108,430
Deutsche Bark Contingent Capital Trust II 45,000 1,104,750 DG Funding Trust 2,159 22,440,106 Home Ownership Funding Corp. 20,000 2,754,720 Home Ownership Funding Corp. 25,000 3,443,400 Merrill Lynch & Co., Inc. 75,675 1,922,145 MetLife, Inc. 84,100 2,152,119 Total U.S. Preferred Stock \$ 33,817,240 Argentina 408,900 10,189,788			13,908,176,627
Deutsche Bark Contingent Capital Trust II 45,000 1,104,750 DG Funding Trust 2,159 22,440,106 Home Ownership Funding Corp. 20,000 2,754,720 Home Ownership Funding Corp. 25,000 3,443,400 Merrill Lynch & Co., Inc. 75,675 1,922,145 MetLife, Inc. 84,100 2,152,119 Total U.S. Preferred Stock \$ 33,817,240 Argentina 408,900 10,189,788			
DG Funding Trust 2,159 22,440,106 Home Ownership Funding Corp. 20,000 2,754,720 Home Ownership Funding Corp. II 25,000 3,443,400 Merrill Lynch & Co., Inc. 75,675 1,922,145 MetLife, Inc. 84,100 2,152,119 Total U.S. Preferred Stock \$ 33,817,240 International Common Stock \$ 33,817,240 Argentina 408,900 10,189,788			Market Value
DG Funding Trust 2,159 22,440,106 Home Ownership Funding Corp. 20,000 2,754,720 Home Ownership Funding Corp. II 25,000 3,443,400 Merrill Lynch & Co., Inc. 75,675 1,922,145 MetLife, Inc. 84,100 2,152,119 Total U.S. Preferred Stock \$ 33,817,240 International Common Stock \$ 33,817,240 Argentina 408,900 10,189,788	Deutsche Bank Contingent Capital Trust II	45,000	1,104,750
Home Ownership Funding Corp. 20,000 2,754,720 Home Ownership Funding Corp. II 25,000 3,443,400 Merrill Lynch & Co., Inc. 75,675 1,922,145 MetLife, Inc. 84,100 2,152,119 Total U.S. Preferred Stock \$ 33,817,240 International Common Stock Shares Market Value Argentina 408,900 10,189,788			
Home Ownership Funding Corp. II 25,000 3,443,400 Merrill Lynch & Co., Inc. 75,675 1,922,145 MetLife, Inc. 84,100 2,152,119 Total U.S. Preferred Stock \$ 33,817,240 International Common Stock \$ 33,817,240 Argentina 408,900 10,189,788	-		
Merrill Lynch & Co., Inc. 75,675 1,922,145 MetLife, Inc. 84,100 2,152,119 Total U.S. Preferred Stock \$ 33,817,240 International Common Stock \$ 33,817,240 Argentina 408,900 10,189,788			
MetLife, Inc. 84,100 2,152,119 Total U.S. Preferred Stock \$ 33,817,240 International Common Stock \$ 33,817,240 Argentina \$ 408,900 ADR Telecom Argentina SA \$ 408,900	Home Ownership Funding Corp. II		
MetLife, Inc. 84,100 2,152,119 Total U.S. Preferred Stock \$ 33,817,240 International Common Stock \$ 33,817,240 Argentina \$ 408,900 ADR Telecom Argentina SA \$ 408,900	Merrill Lynch & Co., Inc.	75.675	1,922,145
Total U.S. Preferred Stock \$ 33,817,240 International Common Stock Shares Argentina 408,900 408,900 10,189,788	•	· · · · · · · · · · · · · · · · · · ·	
Argentina ADR Tetecom Argentina SA 408,900 10,189,788			33,817,240
Argentina ADR Telecom Argentina SA 408,900 10,189,788			
ADR Telecom Argentina SA 408,900 10,189,788		Shares	Market Value
	•		
APCO Argentina, Inc. 400 33,964	ADR Telecom Argentina SA		
	APCO Argentina, Inc.	400	33,964

Australia ADR Rio Tinto P.L.C.	11,000	3,367,320
AmcorLimited	2,204,903	13,973,679
AMP Limited	2,378,550	20,421,774
ASX Ltd.	60,800	2,512,078
Australia and New Zealand Banking Group Australian Wealth	413,910 131,100	10,180,164 295,859
Babcock & Brown Ltd.	113,897	3,099,897
BHP Billiton Ltd.	744,979	22,140,368
Billabong International	167,800	2,555,389
Brambles Ltd.	157,813	1,630,763
Caltex Australia	23,900 44,963	479,951 614,923
Coles Group Ltd. Computershare Ltd.	44,983 551,400	5,281,550
CSL	81,112	6,055,757
Fortescue Metals Group Ltd.	14,081	403,786
Foster's Group	5,602,483	30,325,075
Leighton Holdings	2,100	73,493 1,915,644
Lion Nathan Ltd. Macquarie Bank	243,576 110,739	7,985,832
McGuigan Simeon Wines	453,645	827,476
National Australia Bank	1,456,401	50,684,747
Newcrest Mining	51,908	1,006,285
Oil Search Ltd.	530,600	1,890,676
OneSteel Origin Energy	46,580 250,466	254,104 2,112,204
Paladin Resources	82,136	575,591
Publishing & Broadcasting Ltd.	163,810	2,723,938
QBE Insurance Group	1,372,746	36,336,696
Rinker Group	141,067	2,254,795
Rio Tinto Limited Sims Group Ltd.	32,394 15,200	2,715,052 341,736
Sunland Group Ltd.	57,341	198,484
Telstra Corp.	10,157,348	39,554,298
Transurban Group Stapled Units	355,300	2,414,507
United Group Ltd.	163,900	2,315,228
Wesfarmers Ltd. Westpac Banking Corp.	432,561 132,931	16,782,213 2,893,900
Woodside Petroleum	69,213	2,686,454
Wootworths Ltd.	411,734	9,431,508
Austria		
Austria Andritz AG	3,456	228,661
	3,456 1,053	35,155
Andritz AG BetandWin.com International Erste Bank der Osterreichischen	1,053 29,075	35,155 2,269,646
Andritz AG BetandWin.com International	1,053	35,155
Andritz AG BetandWin.com International Erste Bank der Osterreichischen	1,053 29,075	35,155 2,269,646
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp.	1,053 29,075 9,087 6,000	35,155 2,269,646 496,175 347,460
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RH) Aktiengesellschaft Bahamas	1,053 29,075 9,087	35,155 2,269,646 496,175
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd.	1,053 29,075 9,087 6,000	35,155 2,269,646 496,175 347,460
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp.	1,053 29,075 9,087 6,000	35,155 2,269,646 496,175 347,460
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit	1,053 29,075 9,087 6,000 2,200 2,000 609,970	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev	1,053 29,075 9,087 6,000 2,200 2,000 609,970 62,700	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,961,694
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Deihaize Group Fortis Unit Inbev KBC Group SA	1,053 29,075 9,087 6,000 2,200 2,000 609,970 62,700 27,754	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev	1,053 29,075 9,087 6,000 2,200 2,000 609,970 62,700	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,961,694
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,961,694 3,749,066 8,232,961
Addritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda)	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,265 4,981,694 3,749,066 8,232,961 36,796,017
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,780	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Deihaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group	1,053 29,075 9,087 6,000 2,200 2,000 609,970 62,700 27,754 37,800 857,916 72,700 119,600	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,265 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,780	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Deihaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontline Ltd.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,700 119,600 7,200 2,500 68,578	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,961,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontline Ltd. Knightsbridge Tank Ltd. Orient-Express Hotels PXRE Corp.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,700 119,600 119,600 7,200 2,500 68,578 8,900	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,961,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontline Ltd. Kinghtsbridge Tank Ltd. Orient-Express Hotels PXRE Corp.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,700 119,600 7,200 2,500 68,578 8,900 3,500	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,961,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontine Ltd. Knightsbridge Tank Ltd. Orient-Express Hotels PXRE Corp. Security Capital Assurance Ltd. TBS International Ltd.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,700 119,600 7,200 2,500 68,578 8,900 3,500 600	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,265 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045 17,040
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontline Ltd. Knightsbridge Tank Ltd. Orient-Express Hotels PXRE Corp. Security Capital Assurance Ltd.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,700 119,600 7,200 2,500 68,578 8,900 3,500	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,961,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontine Ltd. Knightsbridge Tank Ltd. Orient-Express Hotels PXRE Corp. Security Capital Assurance Ltd. TBS International Ltd.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,700 119,600 7,200 2,500 68,578 8,900 3,500 600 13,400	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045 17,040 242,406
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontline Ltd. Knightsbridge Tank Ltd. Orient-Express Hotels PXRE Corp. Security Capital Assurance Ltd. TBS International Ltd. Warner Chilcot Ltd.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,700 119,600 7,200 2,500 68,578 8,900 3,500 600 13,400 41,370	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045 17,040 242,406 3,487,077
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHU Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontline Ltd. Knightsbridge Tank Ltd. Onent-Express Hotels PXRE Corp. Security Capital Assurance Ltd. TBS International Ltd. Varner Chilcott Ltd. XL Capital Ltd.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,700 119,600 7,200 2,500 68,578 8,900 3,500 600 13,400 41,370	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045 17,040 242,406 3,487,077
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teckay Corp. Ulfrapetrol (Bahamas), Ltd Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontline Ltd. Knightsbridge Tank Ltd. Orient-Express Hotels PXRE Corp. Security Capital Assurance Ltd. TBS International Ltd. Warner Chilcott Ltd. X Capital Ltd. XOMA, Ltd. Brazil ADR Centrais Eletvicas Brastleiras SA ADR Companhie Vale Do Rio Doce	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,700 119,600 7,200 2,500 68,578 8,900 3,500 68,578 8,900 3,500 600 13,400 41,370 19,400	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045 17,040 242,406 3,487,077 58,976
Andritz AG BetandWin.com international Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontline Ltd. Knightsbridge Tank Ltd. Orient-Express Hotels PXRE Corp. Security Capital Assurance Ltd. TBS International Ltd. Warner Chilcott Ltd. XL Capital Ltd. XDMA, Ltd. Brazil ADR Centrais Eletricas Brastleiras SA ADR Companhia Vale Do Rio Doce ADR Petroleo Brastleiro SA - Petrobras	1,053 29,075 9,087 6,000 2,200 2,200 609,970 62,700 27,754 37,800 857,916 72,760 119,600 7,200 2,500 68,578 8,900 3,500 600 13,400 41,370 19,400	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045 17,040 242,406 3,487,077 58,976 15,670,966 4,556,129 3,141,863
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHD Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontine Ltd. Knightsbridge Tank Ltd. Orient-Express Hotels PXRE Corp. Security Capital Assurance Ltd. TBS International Ltd. Warner Chilcott Ltd. XCMA, Ltd. Brazil ADR Centrais Eletricas Brasileiras SA ADR Companhia Vale Do Rio Doce ADR Petroleo Brasileiro SA - Petrobrass American Banknote Corp.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 119,600 7,200 2,500 68,578 8,900 3,500 600 13,400 41,370 19,400	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045 17,040 242,406 3,487,077 58,976
Andritz AG BetandWin.com international Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontline Ltd. Knightsbridge Tank Ltd. Orient-Express Hotels PXRE Corp. Security Capital Assurance Ltd. TBS International Ltd. Warner Chilcott Ltd. XL Capital Ltd. XDMA, Ltd. Brazil ADR Centrais Eletricas Brastleiras SA ADR Companhia Vale Do Rio Doce ADR Petroleo Brastleiro SA - Petrobras	1,053 29,075 9,087 6,000 2,200 2,200 609,970 62,700 27,754 37,800 857,916 72,760 119,600 7,200 2,500 68,578 8,900 3,500 600 13,400 41,370 19,400	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045 17,040 242,406 3,487,077 58,976 15,670,966 4,556,129 3,141,863
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teekay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Delhaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Holdings Ltd. Everest Re Group Frontline Ltd. Knightsbridge Tank Ltd. Orient-Express Hotels PXRE Corp. Security Capital Assurance Ltd. TBS International Ltd. Warner Chilcott Ltd. X L Capital Ltd. Strazil ADR Centrais Eletricas Brasiteiras SA ADR Companhia Valle Do Rio Doce ADR Petroleo Brasilsifo SA - Petrobras American Banknote Corp.	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,700 119,600 7,200 2,500 68,578 8,900 3,500 600 13,400 41,370 19,400	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066 8,232,961 36,798,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045 17,040 242,406 3,487,077 58,976 15,670,966 4,556,129 3,141,863 23,178 19,808,576
Andritz AG BetandWin.com International Erste Bank der Osterreichischen RHI Aktiengesellschaft Bahamas Teckay Corp. Ultrapetrol (Bahamas), Ltd. Belgium Deihaize Group Fortis Unit Inbev KBC Group SA Umicore Bermuda Accenture Ltd. (Bermuda) Castlepoint Hotdings Ltd. Everest Re Group Frontline Ltd. Knightsbridge Tank Ltd. Orient-Express Hotels PXRE Corp. Security Capital Assurance Ltd. TBS International Ltd. Warner Chilcott Ltd. XCMA, Ltd. Brazil ADR Centrais Eletricas Brasiteiras SA ADR Companhia Vale Do Rio Doce ADR Petroles Brasileiro SA - Petrobras American Banknole Corp. Banco do Brasil SA	1,053 29,075 9,087 6,000 2,200 609,970 62,700 27,754 37,800 857,916 72,700 119,600 7,200 2,500 68,578 8,900 3,500 600 13,400 41,370 19,400 1,044,369 102,270 25,908 2,000 1,367,921 59,679	35,155 2,269,646 496,175 347,460 52,140 196,775 25,974,255 4,981,694 3,749,066 8,232,961 36,796,017 1,067,963 12,993,344 330,120 76,275 3,662,065 41,296 108,045 17,040 242,406 3,487,077 58,976 15,670,966 4,556,129 3,141,863 23,178 19,808,576 42,606

CSU Cardsystem SA	100	597
Gafisa SA	113,000	1,771,859
Localiza Rent-a-Car	129,300	1,460,164
Odontoprev SA Petrol Brasileiros	25,900 25,700	726, 168 78 4 ,34-4
Sabes Cia Saneame	412,830	9,006,810
Submarino SA	55,800	2,326,449
British Virgin Islands UTI Worldwide, Inc.	176,046	4,716,272
	170,040	4,710,272
Canada		
Bank of Nova Scotia	225,644	11,006,973
Barrick Gold Corp.	69,800	2,029,086
BCE, Inc. Cameco Corp.	466,042 400,800	17,673,452 20,336,592
Canadian National Railway Co.	48,600	2,475,198
Cardiome Pharma Corp.	97,402	897,072
Eastern Platinum	2,575,200	5,785,878
Encana Corp.	171,500	10,563,27 1
Groupe CGI, Inc. Lions Gate Entertainment Corp.	783,200 410,500	8,787,504 4,527,815
Magna Entertainment Corp.	10,653	31,107
Manulife Financial Corp.	268,748	10,065,260
Nexen, Inc.	426,028	13,216,380
Nortel Networks Corp.	1,306,710	31,426,376
North American Energy Partners, Inc. Nova Chemicals Corp.	71,153 124,000	1,441,560 4,410,680
Research in Motion Ltd.	125,750	25,148,743
Rogers Communications, Inc. Class B	559,010	23,868,610
Rogers Communications, Inc. Class B non-voting	487,900	20,730,871
Sunopta, Inc.	113,360	1,263,964
Talisman Energy, Inc.	876,985	16,983,211
Chile		
ADR Banco Santander Chile	17,120	848,125
ADR Compania Cervecerias Unidas SA	16,807	619,674
ADR Compania de Telecomunicaciones de Chile SA ADR Distribucion y Servicio D&S SA	35,840 354	340,838 11,324
ADR Empresa Nacional de Electricidad Chile	4,790	232,602
ADR Enersis SA	36,870	739,244
ADR Lan Aidines SA	13,310	1,120,037
ADR Madeco SA	15,000	209,850
ADR Sociedad Quimica y Minera de Chile SA Banco de Chile	1,840 9,057	316,554 484,6 4 0
	0,021	10 110 10
China A DE SOBLIS LES	170 100	4 444 444
ADR 3SBbio, Inc. ADR Baidu.com, Inc.	172,400 30	1,661,936 5,039
ADR China Finance Online Co., Ltd.	3,500	29,575
ADR China Mobile Ltd.	6,832	368,245
ADR China Telecom Corp., Ltd.	24,400	1,443,504
ADR Focus Media Holdings, Ltd.	53,654	2,709,527
ADR Mindray Medical International Limited ADR New Oriental Education & Technology Group, Inc.	16,500 96,500	503,745 5,183,980
ADR Simcere Pharmaceutical Group	345	4,868
Advanced Semiconductor Manufacturing Corp.	1,429,946	142,667
Aluminum Corp. of China	9	15
Angang Steel Co.	1,150,000	2,365,341
Bank of Communications, Ltd. Beijing Enterprise	2,984,000 267,700	3,179,463 1,016,985
China Communication Services Corp., Ltd.	152,000	111,989
China Construction Bank	5,030,000	3,461,467
China Insurance International Holding Co., Ltd.	10,000	18,189
China International Marine	1,577,710	3,904,973
China Life Insurance China Merchants Bank	2,165,000 3,327,000	7,781,693 10,128,372
China Molite Ltd.	7,467,341	80,185,635
China Shenbua Energy Co.	10,000	34,920
China Telecom Corp.	11,097,400	6,529,636
China Travel International	6,094,000	3,195,922
CNOOC Ltd. Deguare Motore Ltd	10,675,000	12,097,942
Denway Motors Ltd. Foxconn International Holdings	7,607,175 673,000	3,600,270 1,928,293
Gome Electrical Appliances Holdings Ltd.	223,393	342,323
Huaneng Power International	3,792,000	4,307,162
	0,102,000	
Jiangxi Copper Co.	1,762,000	2,961,496
Maanshan Iron & Steel Co., Ltd.	1,762,000 974,000	759,974
Maanshan Iron & Steel Co., Ltd. Shandong Molong Petroleum Machinery Co., Ltd.	1,762,000 974,000 66,000	759,974 14,098
Maanshan Iron & Steel Co., Ltd.	1,762,000 974,000 66,000 626,000	759,974
Maanshan Iron & Steel Co., Ltd. Shandong Molong Petroleum Machinery Co., Ltd. Shandong Weigao Group Medical Polymer	1,762,000 974,000 66,000	759,974 14,098 1,409,279

Sinofert Holdings	3,324,000	2,351,235
Synear Food Holdings Ltd.	540,520	639,669
Weigiao Textile Co.	578,284 3,067,200	1,297,420 4,684,425
Yanzhou Coal Mining	3,067,200	4,004,425
Czech Republic		
Unipetrol	1,900	25,521
Dest-ext		
Denmark A.P. Moller-Maersk	88	1,062,030
Bang & Olufsen	1,300	155,475
Danske Bank A/S	362,800	14,880,186
GN Store Nord A/S	50,600	596,893
NKT Holding A/S	1,800 27,400	179,340 2,983,558
Novo-Nordisk AS Vestas Wind Systems	16,500	1,089,979
Commingled Funds (Not Country Specific)		
Delaware Pooled Trust Emerging Markets	9,153,372	147,643,887
Finland		
ADR Nokia Corp.	443,100	12,455,541
Cargotec Corp.	11,759	725,291
Elisa Corporation	17,000	464,238
Fortun Oyj	271,176	8,493,030
KONE Oyj Konecranes Oyj	4,500 22,750	284,183 955,855
Notice Oyj	2,294,391	64,483,732
Nokian Řenkaat Oyj	10,000	351,413
Stora Enso Oyj	327,456	6,182,595
Tietoenator Oyj	21,950	708,505 20,640,934
UPM-Kymmene Corp. YIT Oyj	835,156 61,100	1,926,809
	0,100	
France		
ADR Alcatel-Lucent	74,272	1,039,808
ADR Sanofi-Aventis ADR Thomson SA	812,000 48,000	32,699,240 889,920
ADR Total SA	31,600	2,558,968
Air Liquide	39,016	5,134,412
Air Liquide (Prime Fidelite 2008)	99,340	13,072,904
Alcatel-Lucent	1,851,046	25,949,275
Aistom Amdocs Ltd.	16,732 29,300	2,807,049 1,166,726
Arkema	1,429	93,583
Atos Origin	9,234	578,404
	813,019	35,147,709
BNP Paribas	89,100	10,632,712 14,062,059
Bouygues Business Objects	167,424 72,165	2,847,852
Capgemini	456,595	33,527,498
Carrefour	705,404	49,672,910
Cie de St-Gobain	318,244	35,832,795
Credit Agricole SA Dassault Systemes	479,550 5,352	19,552,742 337,988
Desia - Strip Vypr	205,720	2,778
EDF	61,300	6,646,278
Essilor International	187,714	22,403,309
France Telecom	2,084,241	57,423,381 7,820,131
Gaz de France Group Groupe Danone	154,450 655,702	53,151,210
Hernes International	1,650	186,986
Klepierre	700	119,052
Lafarge	83,530	15,274,669
Lagardere SCA L'Oreal	18,354 142,211	1,597,586 16,863,137
L VIEd	122,180	14,114,972
Michelin (CGDE)	162,546	22,797,826
Neopost	3,750	549,556
Pemod Ricard	12,342	2,732,799
PPR Publicis Groupe SA	27,650 253,753	4,838,121 11,189,354
Renault SA	253,755 276,682	44,545,542
Rhodia (Valeurs Radiees)	8	30
Rhodia SA	401,336	18,212,017
Sanofi-Aventis	646,237	52,453,799
Societe Generale Sodexho Atliance	360,326	66,927,361 495,294
Sodexno Alliance Suez	6,900 75,000	495,294 4,303,865
Technip	17,144	1,419,330
TF1 - TV Francaise	328,200	11,378,240
Thomson SA	1,151,755	21,979,253

Total SA	668,099	54,372,663
Unibail-Rodamco	12,507	3,211,886
Vallourec SA	79,123	25,455,017
Veolia Environnement	129,413	10,142,409
Veolia Environnement - Rights	129,413	20,549
Vinci	512,774	38,421,393
Vivendi SA	598,809	25,806,302
	,	
Germany		
Adidas AG	27,328	1,726,548
Allianz SE	111,350	26,105,113
BASFAG	214,283	28,141,246
Bayer AG	793,509	60,120,886
Bayer Motoren Werk	780,740	50,623,106
Bilfinger Berger	78,400	6,972,403
Celesio AG	229,243	14,904,343
Commerzbank AG	52,000	2,492,413
Continental AG	100,640	14,195,417
DaimlerChrysler AG	237,400	21,991,364
Deutsche Boerse AG		
	217,146	24,561,071
Deutsche Post AG	55,237	1,792,646
Deutsche Telekom	3,803,074	70,315,146
DT Postbank AG	32,000	2,812,169
E.ON AG	115,855	19,447,404
EPCOS AG	2,300	45,134
Fresenius Medical Care	827,799	38,156,791
Hannover Rueckvers	255,200	12,390,540
Henkel KGaA	68,100	3,254,905
Hochtief AG	3,581	390,243
Hypo Real Estate Holding	89,600	5,822,623
Infineon Technologies	2,381,725	39,596,821
IVG Immobilien AG	9,000	351,643
Karstadt Quelle AG	4,953	167,366
Lanxess AG	117,500	6,566,577
Linde AG	1,750	210,939
Man AG	19,339	2,788,388
Metro AG		
MED AG	58,100	4,824,148
	18,380	353,729
Muenchener Rueckve	98,500	18,117,243
RWE AG	347,029	37,021,033
Salzgitter AG	3,995	774,193
SAP AG	227,199	11,681,536
Siemens AG	35,676	5,134,779
Solarworld AG	10,440	482,211
Greece		
Bank of Piraeus	28,968	1,058,661
EFG Eurobank Ergasias	307,929	10,064,139
Hellenic Exchanges SA	23,870	625,410
National Bank of Greece	35,050	2,007,079
Regency Entertainment	13,100	234,952
Viohalco	64,840	1,007,051
Hong Kong		
Belle International	522,000	576,224
Cheung Kong (Holdings) Limited	1,044,900	13,686,253
China Overseas Land Warrants	38,500	36,934
China Power International	1,548,746	845,898
China Ting Group Holdings, Ltd.	896,000	309,444
Citic International Financial Holdings Limited	2,000	1,688
-	250,000	1,384,643
Dongfang Electric Corporation Esprit Holdings	343,000	4,352,269
Fountain Set (Holdings) Limited	1,006,153	387,383
Giordano International Ltd.	194,000	95,785
Guangdong Investment Ltd.	1,998,000	1,165,387
Guangzhou Investment	3,018,000	768,214
Hang Seng Bank	39,300	531,849
Hengan International	435,450	1,548,435
Hong Kong Electric Holdings	3,296,500	16,634,509
Hong Kong Exchanges & Clearing Ltd.	471,560	6,665,138
Hutchison Whampoa	1,989,400	19,759,387
Kerry Properties	9,712	60,996
Li & Fung Ltd.	1,872,300	6,741,612
Melco International Development	58,000	86,059
Parkson Retail Group	381,200	2,442,871
Peace Mark (Holdings) Limited	498,326	680,761
Pico Far East Holdings	2,742,539	877,006
Shanghai Jin Jiang	206,000	106,717
Sino Land Co.	434,797	905,422
Sino Lang Co. Sun Hung Kai Properties		
Sun Hung Kai Properties Swire Pacific Ltd.	194,000	2,335,077
Swire Pacific Ltd. Television Broadcasts Ltd.	200,500	2,228,661
revenion divergests Ltu.	1,453,000	10,222,055

Wharf (Holdings) Ltd.	3,988,486	15,942,924
Zhuzhou CSR Times Electric	279,000	479,63 8
Hungary		
Magyar Telekom	54,250	296,689
Magyar Telekom Telecommunications	400	11,144
MOL Hungarian Oil OTP Bank	11,030 74,780	1,679,323 4,356,827
Richter Gedeon	2,810	566,828
India ADR Icici Bank Ltd.	3,450	169,568
ADR Pathi Computer Systems	6,500	163,865
ADR Sterlite Industries (India) Ltd.	24,000	352,080
ADR Tata Motors Ltd.	449,250	7,376,685 3,846,172
Gammon Industries - J.P. Morgan International Derivatives (Warrants) HDFC Bank - J.P. Morgan International Derivatives (Warrants)	431,579 100	4,966
HDEC Bank - J.P. Morgan International Derivatives (Warrants)	13,950	391,902
Hon Hai Precision Industry - Merrill Lynch International (Warrants)	3,984,460	34,561,206
lcici Bank - J.P. Morgan International Derivatives (Warrants) lcici Bank - Merrill Lynch (Warrants)	26,157 10,523	613,670 246,880
Infosys - J.P. Morgan International Derivatives (Warrants)	11,500	544,729
Reliance Energy - J.P. Morgan International Derivatives (Warrants)	17,561	264,568
Indonesia Bank Central Asia	1,075,000	648,450
Bank Mandiri	4,277,933	1,479,639
Bank Pan Indonesia	7,332,500	519,402
Bank Pan Indonesia (Warrants) Bank Rakyat	1,466,500 22,000	41,390 14,001
Ciputra Surya	242,000	31,606
Indah Kiat Pulp & Paper	4,425,000	553,431
Limas Centric Indonesia Matahari Putra	158,400 4,212,000	1,683 377,612
Medico Energi International	20,000	7,803
P.T. Astra International	1,561,993	2,921,714
Telekomunikasi Indonesia Teleko Alam Maguragat Englaggiag	4,130,052 6,248,500	4,502,602 1,009,719
Truba Alam Manunggal Engineering United Tractors	550,098	502,303
Ireland ADD Dupper Kaldisee OLO	9,700	366,175
ADR Ryanair Holdings PLC Anglo Irish Bank Corp.	761,732	15,534,233
Bank of Ireland	457,700	9,235,112
C&C Group	34,697	467,663
CRH CRH (Dublin Listing)	268,290 20,422	13,265,233 1,010,290
DCC	58,515	1,971,734
Depfa Bank PLC	46,791	827,836 528,590
Elan Corp. Irish Life & Permanent	24,343 140,280	3,533,339
Irish Life & Permanent Ord	421,900	10,649,506
Kingspan Group	10,500	293,684
Paddy Power	7,0 00	217,911
Israel		
ADR Teva Pharmaceutical Industries	290,330	11,976,113
Ampal-American Israel Corp. Bank Happalim B.M.	2,500 1,355,400	14,875 6,606,494
Bank Leumi Le-Israel	746,830	2,924,816
Check Point Software Technologies	295,080	6,730,775
Ness Technologies, Inc.	4,891 64,000	63,632 1,428,480
Orbotech Ltd. Radware Ltd.	100	1,455
RRSat Global Communications	59,100	1,180,227
Super-Sol Limited	800 25,200	3,137 628,740
Syneron Medical Ltd.	25,200	020,740
Italy	_	
Assicurazioni Generali SpA	94,978	3,817,391 27,012,739
Atlantia S.p.A Autogrill S.p.A.	812,400 91,854	27,012,739 1,946,398
Banca Italease	64,500	1,736,112
Banca Monte dei Paschi di Siena	124,307	841,932
Banca Popolare di Lodi S.p.A. Banca Popolare di Milano	8,900 121,229	137,267 1,853,376
Banco Populare di Verona e Novara	321,746	9,272,957
Benetton Group	23,990	419,252
Bulgari S.p.A.	14,892 545 658	239,539 5,441,190
Capitalia ENJ - Ente Nazionale Idrocarburi	546,658 731,347	26,569,686
Fiat S.p.A.	1,005,644	29,974,866

Fiat S.p.A. di Risp	219,100	5,651,795
Finmeccanica S.p.A.	69,354	2,138,396
IFU.	2,063,650	22,268,629
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Intesa Sanpaolo	8,748,147	65,335,897
Intesa Sanpaolo di Risp	852,240	5,973,652
Luxotlica Group	326,476	12,689,739
Mediaset	119,740	1,237,927
Mediolanum	37,157	310,127
Prysmian S.p.A.	15,803	383,316
	-	
Saipem	176,000	6,027,991
Telecom Italia S.p.A.	5,684,126	15,583,693
Telecom Italia S.p.A. di Risp	9,403,860	20,866,729
Unicredito Italian	2,895,457	25,926,345
Japan		
	450	
Access Co., Ltd.	153	462,116
ADR Hitachi Ltd.	190,000	13,442,500
ADR Honda Motor Co., Ltd.	223,000	8,092,670
ADR Matsushita Electric Industrial Co., Ltd.	1,267,500	25,109,175
ADR Sony Corp.	692,200	35,558,314
Advantest Corp.	23,000	1,000,121
Aeon Co., Ltd.	377,200	6,994,518
Aida Engineering	168,000	1,224,341
Aiful Corp.	649,800	18,626,600
Akita Bank	417,000	2,025,993
Alpen Co., Ltd.	1,700	28,839
Asahi Glass Co.	409,000	5,510,960
Asics Corp.		
,	34,000	419,304
Astellas Pharma	619,500	26,887,890
Bank of Yokohama	527,000	3,687,016
Bridgestone Corp.	347,700	7,432,916
Canon, Inc.	1,440,350	84,325,118
Casio Computer Co.	226,600	3,530,332
Central Japan Railway	-	
	206	2,168,509
Chiyoda Corp.	10,000	190,291
Chubu Electric Power	133,700	3,540,216
Credit Saison Co.	541,600	14,077,785
DA Office Investment Corp.	129	846,107
Dai Nippon Printing	1,396,000	20,788,242
Datido Steel Co.		
	28,000	190,680
Datei, Inc.	89,000	938,321
Datichi Sankyo	707,400	18,731,107
Daikin Industries	87,400	3,177,667
Daiwa Securities Group	2,187,100	23,253,268
East Japan Railway	2,864	22,031,661
Edion Corp.		1,286,037
	99,200	
Elpida Memory, Inc.	6,000	263,816
Exedy Corp.	57,000	1,550,832
Fanci Corp.	114,300	1,675,234
Fanuc Ltd.	132,400	13,637,216
Fast Retailing Co.	7,406	525,937
Fuji Soft, Inc.	3,000	70,448
Fujifilm Holdings Corp.	907,914	40,508,572
	8,000	59,403
Fujitsu	536,000	3,940,953
Furukawa Efectric	35,000	193,004
Hakuhado DY Holdings	16,840	1,109,985
Hirose Electric	8,600	1,129,536
Hiroshima Bank	299,000	1,653,646
Hitachi	4,466,662	31,647,672
Hitachi Koki Co.		
	78,000	1,332,686
Hokuhoku Financial	24,000	77,542
Honda Motor Co.	232,300	8,464,715
Hoya Corp.	388,800	12,876,570
Ibiden Co., Ltd.	3,000	193,368
Inpex Holdings, Inc.	61	568,039
Ishikawajima-Harim		
•	81,000	295,154
Rochu Shokuhin Co.	23,300	749,026
Jafco Co., Ltd.	4,300	197,773
Japan Asia Investment	266,000	1,660,683
Japan Logistics Fund	228	2,123,163
Japan Retail Fund	151	1,308,312
Japan Steel Works		
	2,385,810	36,319,874
Japan Tobacco, Inc.	4,682	23,050,779
JFE Holdings, Inc.	177,800	11,042,763
JGC Corp.	2,000	37,410
JSR Corp.	136,600	3,290,700
Kadokawa Group Holdings	56,200	1,415,296
Kansai Electric Power		
	124,300	2,934,001
Kansai Paint Co.	255,000	2,227,985
Kao Corp.	1,351,000	34,897,688
Kawasaki Heavy Industries, Ltd.	80,000	326,491

KDDI Corp.	3,178	23,494,992
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Kenedix Realty Investment	17	127,058
Keyence Corp.	36,230	7,900,513
Kintetsu Co.	451,000	1,354,881
Kobayashi Pharmace	59,500	1,980,202
Kobe Steel	149,000	564,654
	-	
Koei Co., Ltd.	97,900	1,593,417
Koito Manufacturing Co., Ltd.	129,000	1,559,553
Komatsu	33,000	956,638
	268,000	3,947,463
Konica Minolfa Holdings		
Kubota Corp.	500,0 00	4,048,747
Kyocera Corp.	83,120	8,844,057
Leopalace 21 Corp.	252,100	8,594,202
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Matsui Securities	100,000	893,154
Matsushita Electric Industries	191,678	3,794,912
Meitec Corp.	200,700	5,736,840
Millea Holdings, Inc.	1,203,200	49,299,097
Minebea Co.	236,000	1,331,973
Misumi Group, Inc.	156,100	2,641,799
Mitsubishi Corp.	16,700	436,787
		37,556,784
Mitsubishi Estate Co.	1,384,500	
Mitsubishi Gas Chemical Co.	38,000	346,783
Mitsubishi Materials	87,000	474,116
Mitsubishi Rayon	362,000	2,576,606
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Mitsubishi UFJ Financial Group	4,639	51,087,412
Mitsui & Co.	393,000	7,812,584
Mitsui Engineering & Shipbuilding	21,000	112,061
Mitsui Fudosan Co.	284,000	7,956,921
Mitsui Mining & Smelting Co.	15,000	69,962
Mitsui Sumitomo Insurance	2,319,000	29,706,936
Mitsui Trust Holdings	34,727	302,011
Missumi Electric	20,000	715,818
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Mizuho Financial Group	3,569	24,651,662
Nafco Co., Ltd.	37,500	1,084,052
New City Residence	146	809,830
•	9,000	
NGK Insulators		220,819
Nidec Corp.	36,800	2,157,431
Nikko Cordial Corp.	810,600	10,574,328
Nikon Corp.	63,000	1,754,889
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Nintendo Co., Ltd.	80 ,96 0	29,566,347
Nippon Electric Glass	18 4 ,500	3,249,423
Nippon Telegraph & Telephone Corp.	10,332	45,763,829
Nissan Chemical Industries	5,000	58,666
Nissha Printing Co.	37,500	1,017,248
Nisshin Steel Co.	6,000	27,353
Nitto Denko Corp.	33,200	1,672,165
	211,600	4,454,917
NOK Corp.		
Nomura Holdings	853,500	16,586,906
NTT DoCoMo	6,187	9,769,343
NTT Urban Development	1,843	3,566,760
	10,150	2,001,316
Obic Co., Ltd.		
Okuma Corp.	19,000	300,166
Olympus Corp.	50,500	1,966,922
Omron Corp.	266,600	6,994,486
Ono Pharmaceutical	216,500	11,447,791
Orix Corp.	31,210	8,200,854
Orix Jreit, Inc.	165	1,312,037
Rakuten, Inc.	275	92,413
	246	587,635
Resona Holdings		
Ricoh Co.	71,000	1,638,528
Rohm Co., Ltd.	391,099	34,677,793
San-In Godo Bank Ltd.	214,000	2,039,581
Sanya Electric Co.	360,000	588,850
SBI Holdings, Inc.	799	253,296
Secom Co.	33,000	1,552,532
Sega Sammy Holdings, Inc.	19,600	316,628
	1,362,100	38,824,179
Seven & I Holdings, Inc.		
Sharp Corp.	74,724	1,415,880
Shin-Etsu Chemical	392,000	27,964,857
SMC Corp.	183,900	24,421,717
	72,600	1,563,756
Softbank Corp.		
Sojitz Corp.	31,000	138,564
Sony Corp.	1,124,100	57,618,146
Stanley Electric	122,600	2,660,577
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Sugi Pharmacy	167,700	3,822,628
Sumco Corp.	472,800	23,698,385
Sumitomo Chemical Co.	1,904,500	12,769,149
Sumitono Electric	671,000	9,975,756
Sumitomo Heavy Industries	52,000	588,234
Sumitomo Metal Industries	384,000	2,257,452
Sumitomo Metal Mining	24,000	519,859
Sumitono Mitsul Financing	1,148	10,690,311
	1,140	10,090,011

Sumitomo Realty & Development	20,000	651,039
Sumitomo Titanium	2,000	186,566
Sumitomo Trust & Banking	897,000	8,534,556
Sumitomo Warehouse	186,000	1,281,720
Suzuki Motor Corp.	239,800	6,796,227
Sysmex Corp.	54,800	2,019,029
T&D Holdings, Inc.	84,850	5,723,313
Taisho Pharmaceutical Co.	560,000	11,087,089
Take & Give Needs	2,208	789,370
Takeda Pharmaceutical	804,400	51,848,447
Takefuji Corp.	477,580	16,010,213
TDK Corp.	89,200	8,609,774
Terumo Corp.	29,500	1,137,050
THK Co., Ltd.	8,900	222,689
TIS, Inc.	1,000	22,916
Tobu Railway Co.	550,000	2,480,667
Toho Titanium Co.	3,900	157,901
Tokuyama Corp.	7,000	91,032
Tokyo Electron	19,400	1,426,390
Tokyu Land Corp.	14,000	148,848
Toray Industries, Inc.	48,000	354,087
Toshiba Corp.	368,000	3,203,369
Toyota Motor Corp.	848,800	53,610,592
Trend Micro, Inc.	3,500	112,798
UBE Industries	610,000	1,876,999
Uni-Charm Corp.	101,900	5,767,691
Uny Co.		
	101,000	1,197,328
Valor Co., Ltd. West Japan Railway	90,160	1,025,748
	2,045	9,505,081
Yahoo Japan Corp. Yamada Denki Co.	1,528	517,809
	16,100	1,679,161
Yamaguchi Financial	290,000	3,529,455
Yamato Holdings	86,000	1,213,798
Yaskawa Electric Corp.	2,000	22,738
Korea, Republic of		
ADR Korea Electric Power Corp.	550 000	40.040.040
ADR Kilea Electric Power Corp. ADR KT Corp.	559,220	12,246,918
•	322,090	7,556,231
ADR SK Telecom Ltd.	1,001,406	27,388,454
Boryung Pharmaceutical Co.	15,150	796,937
Cheil Industries	100	4,806
Dae Sun Shipbuilding & Engineering	1,992	646,823
Daegu Bank	99,640	1,747,124
Daehan Pulp	40,200	271,075
Daelim Industrial Co.	6,800	1,012,014
Daewoo Engineering & Construction	189,110	5,424,196
Daou Technology	29,140	340,634
DC Chemical Co.	12,399	1,684,246
Doosan Infracore Co.	42,885	1,438,938
DPI Holdings Co., Ltd.	2,709	40,317
EnE System, Inc.	119,705	1,340,997
GS Holdings Corp.	35,520	1,726,213
Hana Financial Group	101,413	4,944,968
Hana Tour Service	20,381	1,985,377
Hanarotelecom, Inc.	175,560	1,729,187
Hanjin Heavy Industries	185,700	13,185,323
Hanjin Shipping	41,630	1,833,901
Hanwha	275,550	16,045,665
Hanwha Chemical	227,490	5,613,997
Honam Petrochemical Corp.	32,436	3,240,440
Hynix Semiconductor	61,110	2,205,886
Hyundai Development	460	32,761
Hyundai Engineering & Construction	68,380	5,003,234
Hyundai Heavy Industries	20,930	7,815,619
Hyundai Merchant Marine Co., Ltd.	986	38,420
Hyundai Mipo Dock	4,818	1,340,216
Hyundai Mobis	95,170	9,044,189
Hyundai Securities	32,160	802,347
Hyundai Steel Co.	50,030	2,761,695
Hyunjin Materials	27,000	1,204,026
Industrial Bank of Korea	150,780	3,076,310
Inzi Controls Co., Ltd.	580	5,116
JVM	13,681	814,433
KCC Corp.	6,390	2,904,860
KCC Engineering & K Construction Co., Ltd.	199	13,957
Kolon Engineering & Construction Co.	90,490	1,410,386
Kookmin Bank	172,470	15,139,427
Korea Electric Power Co.	341,020	15,133,478
Korea Electric Terminal Co., Ltd.	290	7,879
Korea Gas	45,290	2,931,423
Korea Iron & Steel	45,290	
Korea Real Estate	42 814,500	3,382 1,101,986
	6 14,000	1,101,300

Korea Zinc	10,017	1,702,207
KT Corporation	42,840	2,003,126
KT Freetel Co.	73,900	2,279,630
KT&G Corp.	148,570	10,452,484
LG Corp.	29,193	1,508,784
LG Dacom Corp.	145,900	3,979,522
LG Electronics, Inc.	195,000	16,207,815
LG Petrochemical	70,630	2,755,938
LG Telecom, Ltd.	376	4,171
Lotte Chilsung Beverage Co.	4,613	5,936,635
Maeil Dairy Industry Co.	42,546	1,703,866
Megastudy	14,600	2,844,464
Nasan Co.	51,650	1,246,666
NHN Corp.	11,330	2,066,355
POSCO	54,013	25,927,877
Pum Yang Construction	55,980	1,372,386
Pyung Hwa Industrial Co., Ltd.	3,751	17,823
Samick Musical Instruments Co.	17,410	19,032
Samsung Corp.	73,810	3,618,999
Samsung Electro-Mechanics Co., Ltd.	12,360	676,930
Samsung Electronics	105,362	64,546,912
Samsung Electronics Co., Ltd. GDR	6,800	2,104,600
Samsung SDI Co.	40	2,598
Sejong Industrial	3,150	21,411
Shinhan Financial Group	569,580	34,647,035
Shinsegae Co.	4,497	2,930,181
SK Holdings Co., Ltd.	138,570	20,172,816
SK Telecom Co., Ltd.	41,520	9,572,205
SM Entertainment	1,868	12, 111
SODIFF Advanced Materials Co.	275	13,245
SOMACIS Korea Co., Ltd.	385,375	748,726
Ssangyong Cement Industrial Co.	1,161	19,478
SSCP Co., Ltd.	68,730	2,194,539
Sung Kwang Bend Co.	5,700	169,353
Taewoong Co.	37,658	2,645,312
Techno Semichemical Co.	560	18,941
Woong Jin Coway Co., Ltd.	20,760	703,310
Woori Finance Holdings	105,910	2,682,427
Luxembourg		
	440 500	13,425,260
Millicom International Cellular	146,500	10,420,200
Millicom International Cellular SES SA	146,500	3,901,836
SES SA Malaysia		3,901,836
SES SA		
SES SA Malaysia	180,793	3,901,836
SES SA <i>Malaysia</i> AmInvestment Group	180,793 9,800	3,901,836 10,105
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad	180,793 9,800 2,687,500 11,701 7,402	3,901,836 10,105 9,107,531
SES SA <i>Malaysia</i> AmInvestment Group Bumiputra-Commerce Edaran Otomobil	180,793 9,800 2,687,500 11,701	3,901,836 10,105 9,107,531 5,490
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad	180,793 9,800 2,687,500 11,701 7,402	3,901,836 10,105 9,107,531 5,490 14,472
SES SA <i>Malaysia</i> AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad	180,793 9,800 2,687,500 11,701 7,402 2,730,400	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank KOI Corp.	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank IOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malaysian Plantations	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112
SES SA Malaysia Aminvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank IOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 221,600	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank IOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 221,600 1,123,100	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 221,600 1,123,100 1,243,300	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 2,21,600 1,123,100 1,243,300 60,894	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395
SES SA Malaysia AmInvestment Group Burniputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tanjong PLC	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 221,600 1,123,100 1,243,300 60,894 373,600	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922
SES SA Malaysia Aminvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank fOI Corp. Malayan Banking Berhad Malayan Banking Berhad Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tarijong PLC Ternaga Masional Berhad	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 2,21,600 1,123,100 1,243,300 60,894	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395
SES SA Malaysia AmInvestment Group Burniputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tanjong PLC	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 221,600 1,123,100 1,243,300 60,894 373,600	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922
SES SA Malaysia Aminvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank fOI Corp. Malayan Banking Berhad Malayan Banking Berhad Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tarijong PLC Ternaga Masional Berhad	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 221,600 1,123,100 1,243,300 60,894 373,500 2,151,100	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836
SES SA Malaysia AmInvestment Group Bumipulta-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malayan Banking Berhad Malayan Danking Berhad Malayan Banking Berhad Malayan Banking Berhad Malayan Banking Berhad Malayain Plantations Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tanjong PLC Tenaga Masional Berhad	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 3,605 2,21,600 1,123,100 1,243,300 60,894 373,500 2,151,100 94,458	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346
SES SA Malaysia AmInvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tarijong PLC Tenaga Nasional Berhad Hog Leong Berhad	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 221,600 1,123,100 1,243,300 60,894 373,600 2,151,100 94,458 2,167,200	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778
SES SA Malaysia Aminvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Cop. Malayan Banking Berhad Malayan Banking Berhad Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tanjong PLC Tenaga Nasional Berhad Top Glove Corp. UEM World Berhad WCT Engineering Marshall Islands	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 2,21,600 1,123,100 1,243,300 60,894 373,500 2,151,100 94,458 2,167,200 511,600	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051
SES SA Malaysia Aminvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genfing Berhad Hong Leong Bank fOI Corp. Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tanjong PLC Tenaga Nasional Berhad Top Glove Corp. UEM World Berhad WCT Engineering	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 221,600 1,123,100 1,243,300 60,894 373,600 2,151,100 94,458 2,167,200	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778
SES SA Malaysia Aminvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Cop. Malayan Banking Berhad Malayan Banking Berhad Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tanjong PLC Tenaga Nasional Berhad Top Glove Corp. UEM World Berhad WCT Engineering Marshall Islands	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 2,21,600 1,123,100 1,243,300 60,894 373,500 2,151,100 94,458 2,167,200 511,600	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051
SES SA Malaysia Aminvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOl Corp. Malaysian Plantations Malaysian Plantations Malaysian Plantations Masis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tanjong PLC Tenaga Nasional Berhad Morthel Berhad WCT Engineering Marshall Islands Double Hull Tankers, Inc.	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 2,21,600 1,123,100 1,243,300 60,894 373,600 2,151,100 94,458 2,167,200 511,600	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051
SES SA Malaysia Aminvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOl Corp. Malaysian Plantations Malaysian Plantations Malaysian Plantations Masis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tanjong PLC Tenaga Nasional Berhad Morthel Berhad WCT Engineering Marshall Islands Double Hull Tankers, Inc.	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 2,21,600 1,123,100 1,243,300 60,894 373,600 2,151,100 94,458 2,167,200 511,600	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051
SES SA Malaysia Aminvestment Group Burnipultra-Commerce Edaran Otomobil EON Capital Berhad Hong Leong Bank HOI Corp. Malayan Banking Berhad Malaysian Plantations Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tanjong PLC Tenaga Masional Berhad Top Glove Corp. UEM World Berhad WCT Engineering Marshall Islands Double Hull Tankers, Inc. Eagle Bulk Shipping, Inc.	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 2,21,600 1,123,100 1,243,300 60,894 373,600 2,151,100 94,458 2,167,200 511,600	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051
SES SA Malaysia Aminvestment Group Burniputra-Commerce Edaran Otomobil EON Capital Berhad Hong Leong Bank YOI Corp. Malayan Banking Berhad Malaysian Plantations Malaysian Plantations Mulic Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SJP Seta Sunway City TA Enterprise Tarijong PLC Tenaga Nasional Berhad Top Glove Corp. UEM World Berhad WCT Engineering Marshall Islands Double Hull Tankers, Inc. Eagle Bulk Shipping, Inc.	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 1,123,100 1,243,300 60,894 373,600 2,151,100 94,458 2,167,200 511,600	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051
SES SA Malaysia AmInvestment Group Bunipula-Commerce Edaran Otomobil EON Capital Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malayan Plantations Maiayan Plantations Maiayan Plantations Maiayan Plantations Masis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangn-La Hotels SP Setia Sunway City TA Enterprise Tarajong PLC Tenaga Nasional Berhad Mwrotd Berhad World Berhad World Berhad Morote Corp. UEM World Berhad Wort Engineering Marshall Islands Double Hull Tankers, Inc. Eagle Bulk Shipping, Inc. Mexico ADR Cemex SAB de C.V.	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 2,21,600 1,123,100 1,243,300 60,894 373,500 2,151,100 94,458 2,167,200 511,600 3,100 6,200	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051 48,329 138,942 16,854,605
SES SA Malaysia Aminvestment Group Bumiputra-Commerce Edaran Otomobil EON Capital Berhad Hong Leong Bank VOI Carp. Malaysian Plantations Malaysian Plantations Malaysian Plantations Malaysian Plantations Malaysian Plantations Malaysian Plantations Makis Communications Public Bank Resorts World RHB Capital Scorni Marine Shangri-La Hotels SP Setia Sunway City TA Enterprise Tariong PLC Tenaga Nasional Berhad Top Glove Corp. UEM World Berhad WCT Engineering Marshall Islands Double Hull Tankers, inc. Eagie Bulk Shipping, Inc. Mexico ADR Formento Economico Mexicano, SAB de C, V.	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 3,025,400 2,21,600 1,123,100 1,243,300 60,894 373,500 2,151,100 94,458 2,167,200 511,600 3,100 6,200	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051 48,329 138,942 16,854,605 32,387,451
SES SA Malaysia Aminvestment Group Burniputa-Commerce Edaran Otomobil ECON Capital Berhad Hong Leong Bank KOI Corp. Malayaian Plantations Malayaian Plantations Malayaian Plantations Malayian Plantations Makis Communications Public Bank Resorts World RHB Capital Scomi Marine Shangri-La Hotels SP Setia Sumway City TA Enterprise Tariong PLC Tenaga Nasional Berhad Mortid Berhad WCT Engineering Marshall Islands Double Hull Tankers, Inc. Eagle Bulk Shipping, Inc. Merico ADR Cemex SAB de C.V. ADR Compo Tefevisa S.A. de C.V.	9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 2,21,600 1,123,100 1,243,300 60,894 373,500 2,151,100 9,4,458 2,167,200 5,11,600 3,100 6,200	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051 48,329 138,942 16,854,605 32,387,451 4,021,258
SES SA Malaysia Aminvestment Group Burnipulta-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Cop. Malaysian Banking Berhad Malayan Banking Berhad Malayan Banking Berhad Malaysian Plantations Masis Communications Public Bank Resorts World RHB Capital Scomi Marine Stangn'La Hotels System Sunway City TA Enterprise Tanjong PLC Tenaga Nasional Berhad Top Glove Corp. UEM World Berhad WCT Engineering Marshall Islands Double Hull Tankers, Inc. Eagle Bulk Shipping, Inc. Mexico ADR Commerto Economico Mexicano, SAB de C.V. ADR Formento Economico Mexicano, SAB de C.V. ADR Formento Economico SAB de C.V. ADR Grupo Televisa S.A. de C.V.	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 34,600 221,600 1,123,100 1,243,300 60,894 373,600 2,151,100 94,458 2,167,200 511,600 3,100 6,200 453,696 823,689 145,645 980,378	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051 48,329 138,942 16,854,605 32,887,451 4,021,258 37,146,522
SES SA Malaysia AmInvestment Group Burniputa-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOI Corp. Malayan Banking Berhad Malaysian Plantations Makis Communications Public Bank Resorts World RHB Capital Scomi Marine Sumay City TA Enterprise Tanjong PLC Tenaga Nasional Berhad Top Glove Corp. UEM World Berhad WCT Engineering Marshall Islands Double Hull Tankers, Inc. Eagle Bulk Shipping, Inc. Mexico ADR Comex SAB de C.V. ADR Groupo Televisa S.A. de C.V. ADR Groupo Televisa S.A. de C.V. ADR Groupo Televisa S.A. de C.V. ADR Scomest Genos de Mexico SAB de C.V. ADR Scomest Genos de Mexico SAB de C.V. ADR Scomest Genos de Mexico SAB de C.V.	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,656 1,662,900 5,805,500 3,025,400 34,600 221,600 1,123,100 1,243,300 60,894 373,600 2,151,100 94,458 2,167,200 511,600 3,100 6,200 453,696 823,689 145,645 980,378 505,300	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051 48,329 138,942 16,854,605 32,387,451 4,021,258 37,146,522 3,977,055
SES SA Malaysia Aminvestment Group Burniputa-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank IOI Carp. Malayan Banking Berhad Malayan Banking Berhad Malayan Banking Berhad Malayan Banking Berhad Malaysian Plantations Maxis Communications Public Bank Resorts World RHB Capital Somi Marine Shangn-La Hotels Somi Marine Sunway City TA Enterprise Tanjong PLC Tenaga Nasional Berhad World Berhad WVCT Engineering Marshall Islands Double Hull Tankers, Inc. Eagle Buk Shipping, Inc. Markoo ADR Cemex SAB de C.V. ADR Formerito Economico Mexicano, SAB de C.V. ADR Telefornes de Mexico SAB de C.V. ADR Telefornes de Mexico SAB de C.V. ADR Telefornes de Mexico SAB de C.V. ADR Genex SAB de C.V. ADR Telefornes de Mexico SAB de C.V.	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 3,4600 221,600 1,123,100 1,243,300 60,894 373,600 2,151,100 94,458 2,167,200 511,600 3,100 6,200 453,696 823,689 145,645 960,378 506,300 2,16,592	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051 48,329 138,942 16,854,605 32,387,451 4,021,258 37,146,522 3,977,055 381,100
SES SA Malaysia Amhivestment Group Burnipule-Commerce Edaran Otomobil EON Capital Berhad Genting Berhad Hong Leong Bank tOl Corp. Malayan Banking Berhad Make Communications Public Bank Resorts World RtHB Capital Scomi Marine Spanyat-La Hotels SP Setia Sunway City TA Enterprise Tarajong PLC Tenaga Nasional Berhad WCT Engineering Marshall Islands Double Hull Tankers, Inc. Eagle Bulk Shipping, Inc. Merico ADR Teleforas de Merico SAB de C.V.	180,793 9,800 2,687,500 11,701 7,402 2,730,400 407,800 9,258,495 2,041,800 2,144,089 1,704,655 1,662,900 5,805,500 3,025,400 3,4600 2,21,600 1,123,100 1,243,300 60,894 373,500 2,151,100 94,458 2,167,200 511,600 3,100 6,200 453,696 823,689 145,645 980,378 505,300 2,156,92 682,880	3,901,836 10,105 9,107,531 5,490 14,472 6,524,490 750,045 13,944,728 7,096,770 2,198,429 7,504,930 4,720,180 5,818,112 4,223,730 12,026 181,003 2,813,849 1,800,579 31,395 2,087,922 7,102,836 224,346 2,372,778 1,178,051 48,329 138,942 16,854,605 32,887,451 4,021,258 37,146,522 3,977,055 361,100 42,290,758

Corporacion GEO SAB de C.V.	957,600	5,248,545
Fomento Economico Mexican Units	837	3,289
	1,974,791	9,072,516
Grupo Financiero Banorte S.A.B de C.V.		· · -
Grupo Mexico SAB de C.V.	1,771,500	10,827,343
Grupo Modelo SAB de C.V.	200	1,083
Grupo Televisa S.A.	2 02 ,600	1,118,323
Organizaci Soriana SAB de C.V.	943,700	3,012,474
SARE Holding, S.A. de C.V.	441,366	727,161
Wal-Mart de Mexico	652,622	2,478,185
Netherlands Antilles		
Orthofix International N.V.	2,500	112,425
	_,	
Netherlands		
	504.405	05 044 000
ABN-AMRO Holdings	564,125	25,941,980
ADR Aegon NV	630,073	12,380,934
ADR ASML Holdings	411,200	11,287,440
ADR Koninklijke Philips Electronics	335,620	14,203,438
ADR Royal Dutch Shell PLC	186,000	15,103,200
ADR Unitever NV	386,000	11,973,720
Aegon NV	2,091,570	41,354,630
Akzo Nobel	784,460	67,762,577
ArcelorMittal	95,697	6,018,874
ASML Holding	54,947	1,521,278
Chicago Bridge & Iron Co., NV	334,693	12,631,314
Core Lab	79,397	8,073,881
Corporate Express	13,050	200,569
European Aeronautic Defence and Space Co. (EADS)	24,473	797,214
Fugro NV	5,657	359,448
Hagemeyer	68,005	351,763
Heineken NV	434,969	25,548,086
ing Groep NV	1,634,856	72,398,835
Koninklijke Ahold NV	3,232,955	40,737,274
Koninklijke DSM NV	147,000	7,256,302
Koninklijke KPN	624,112	10,384,459
Koninklijke Numico NV	190,928	9,935,241
•		
Koninklijke Philips Electronics	618,167	26,348,353
Randstad Holdings NV	1,065	84,646
Reed Elsevier NV	1,406,575	26,861,048
Royal Dutch Shell	748,028	30,499,423
SBM Offshore NV	10,966	419,121
SNS Reaal Groep NV	216,730	4,902,804
STMicroelectronics	2,080,850	40,282,445
TNT NV	537,110	24,249,918
	1,264,585	39,383,826
Vedior CVA	8,136	244,045
Wolters Kluwer	609,999	18,659,838
New Zealand		
ADR Telecom Corp. of New Zealand Ltd.	262,422	7,326,822
Telecom Corp. of New Zealand Ltd.	7,442,820	26,392,273
Norway		
Acergy SA	17,800	403,837
Aker Kvaerner	788,250	20,018,709
DNO	122,000	255,925
	5,100	84,966
Golar LNG Limited		130,436
Marine Harvest ASA	120,000	
Nordic American Tanker Shipping	4,000	163, 36 0
Ocean Rig ASA	20,834	154,852
Petroleum Geo-Services	21,195	528,408
		583,990
Prosafe SE	36,500	
		161,585
Prosafe SE	36,500	
Prosafe SE Seadrill, Ltd. Statoil ASA	36,500 7,500 879,683	161,585 27,330,218
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA	36,500 7,500 879,683 436,200	161,585 27,330,218 8,548,452
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co.	36,500 7,500 879,683 436,200 20,288	161,585 27,330,218 8,548,452 415,629
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA	36,500 7,500 879,683 436,200 20,288 3,526	161,585 27,330,218 8,548,452 415,629 30,864
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co.	36,500 7,500 879,683 436,200 20,288	161,585 27,330,218 8,548,452 415,629
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International	36,500 7,500 879,683 436,200 20,288 3,526	161,585 27,330,218 8,548,452 415,629 30,864
Prosafe SE Seadrill, Ltd. Statoil ASA Tetenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International Panama	36,500 7,500 879,683 436,200 20,288 3,526 304,000	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International Panama Banco Latino Americano de Exportaciones SA	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665 75,200
Prosafe SE Seadrill, Ltd. Statoil ASA Tetenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International Panama	36,500 7,500 879,683 436,200 20,288 3,526 304,000	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International Panama Banco Latino Americano de Exportaciones SA	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665 75,200
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International Panama Banco Latino Americano de Exportaciones SA	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665 75,200 174,824
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International Panama Banco Latino Americano de Exportaciones SA Copa Holdings SA	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665 75,200
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International Panama Banco Latino Americano de Exportaciones SA Copa Holdings SA Peru	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000 2,600	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665 75,200 174,824
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International <i>Panama</i> Banco Latino Americano de Exportaciones SA Copa Holdings SA <i>Peru</i> ADR Compania de Minas Buenaventura SA	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000 2,600	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665 75,200 174,824
Prosafe SE Seadrill, Ltd. Statoil ASA Tetenor ASA Tetenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International Panama Banco Latino Americano de Exportaciones SA Copa Holdings SA Peru ADR Compania de Minas Buenaventura SA Philippines	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000 2,600 12,250	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665 75,200 174,824 458,885
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International <i>Panama</i> Banco Latino Americano de Exportaciones SA Copa Holdings SA <i>Peru</i> ADR Compania de Minas Buenaventura SA <i>Philippines</i> ADR Philippine Long Distance Telephone Co.	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000 2,600 12,250 14,120	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665 75,200 174,824 458,885 807,664
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International <i>Panama</i> Banco Latino Americano de Exportaciones SA Copa Holdings SA <i>Peru</i> ADR Compania de Minas Buenaventura SA <i>Philippines</i> ADR Philippine Long Distance Telephone Co. Alliance Global Group, Inc.	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000 2,600 12,250 14,120 1,309,000	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665 75,200 174,824 458,885 807,664 166,986
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International <i>Panama</i> Banco Latino Americano de Exportaciones SA Copa Holdings SA <i>Peru</i> ADR Compania de Minas Buenaventura SA <i>Philippines</i> ADR Philippine Long Distance Telephone Co. Alliance Global Group, Inc. Ayala Corp.	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000 2,600 12,250 14,120 1,309,000 150,240	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665 75,200 174,824 458,885 807,664 166,986 1,770,396
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International <i>Panama</i> Banco Latino Americano de Exportaciones SA Copa Holdings SA <i>Peru</i> ADR Compania de Minas Buenaventura SA <i>Philippines</i> ADR Philippine Long Distance Telephone Co. Alliance Global Group, Inc. Ayala Corp. Ayala Land, Inc.	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000 2,600 12,250 14,120 1,309,000 150,240 8,715,553	161,585 27,330,218 8,548,452 415,629 30,664 9,161,665 75,200 174,824 458,885 807,664 166,986 1,770,396 3,297,777
Prosafe SE Seadrill, Ltd. Statoil ASA Telenor ASA TGS Nopec Geophysical Co. Tomra Systems ASA Yara International <i>Panama</i> Banco Latino Americano de Exportaciones SA Copa Holdings SA <i>Peru</i> ADR Compania de Minas Buenaventura SA <i>Philippines</i> ADR Philippine Long Distance Telephone Co. Alliance Global Group, Inc. Ayala Corp.	36,500 7,500 879,683 436,200 20,288 3,526 304,000 4,000 2,600 12,250 14,120 1,309,000 150,240	161,585 27,330,218 8,548,452 415,629 30,864 9,161,665 75,200 174,824 458,885 807,664 166,986 1,770,396

Filinvest Land	58,844,650	2,748,204
First Gen Corp.	310,000	455,784
First Philippine	400	778
Ginebra San Miguel, Inc.	47,811	27,394
Jollibee Foods	887,000	1,006,865
Megaworld Corp. Paxys, Inc.	74,429,003 438,000	6,437,103 234,389
Paxys, inc. Philippine Long Distance	122,141	234,389 6,998,349
PNOC Energy Development Corp.	749,000	90,690
Robinsons Land Corp.	12,989,744	5,476,757
SM Investment Corp.	284,580	2,615,059
SM Prime Holdings, Inc.	167,250	42,491
Poland		
Bank Millennium SA	876,120	4,079,951
Bank Pekao	57,430	5,317,917
KGHM Polska Miedz	50,890	1,964,230
Orbis	55,280	1,657,318
Polski Koncern Naflowy ORLEN	376,520	7,435,363
Powszechna Kasa Oszczedności Bank Polski	327,290	6,451,437
Telekomunikacja Polska	745,130	6,527,897
Portugal		
Portugal Telecom SGPS	1,460,556	20,179,226
Puerto Rico		
Doral Financial Corp.	4,500	5,310
First Bancoro Puerto Rico	4,500 129,861	1,427,172
Oriental Financial Group, Inc.	175,183	1,911,247
R&G Financial Corp.	354,660	1,312,242
Santander Bancorp	5,311	78,921
W Holding Co., Inc.	202,254	533,951
Russian Federation		
ADR Gazprom	6,700	280,730
ADR JSC MMC Noritsk Nickel	21,500	4,785,900
ADR Lukoil Oil Co.	181,390	13,740,293
ADR Mobile Telesystems OJSC	40,580	2,457,931
ADR OAO Gazprom	44,850	1,876,973
ADR Vimpel Communications	11,900	1,253,784
Gezprom	384,000	4,020,480
GDR Sistema-Hals GDR VTB Bank	10,065 210	120,780 2,306
Lukoil Oit Company	1,200	91,440
Sberbank Rossii	2,910	11,349,000
Singapore City Developments	294 000	4,343,522
CitySpring Infrastructure	384,000 1,351,000	1,077,655
ComfortDelGro Corp.	391,000	557,311
DBS Group Holdings	267,000	3,980,254
Flextronics International, Ltd.	1,493,465	16,129,422
Hyflux	401,00D	768,204
Jardine Matheson	488,200	11,619,160
Keppel Corp.	716,000	5,851,777
Oversea-Chinese Banking Corp. Parkway Holdings	2,206,000 555,350	13,197,489
Rickmers Maritime	1,807,000	1,452,418 2,020,314
Singapore Exchange	439,000	2,812,907
Singapore Press Holdings	1,396,000	4,235,143
Singapore Telecommunications	257,450	572,317
United Overseas Bank Ltd.	1,396,500	20,087,613
Verigy Ltd.	270,096	7,727,447
South Africa		
ABSA Group	130,900	2,440,917
Anglo Platinum Ltd.	18,100	2,987,604
Aquarius Platinum Ltd.	218,574	6,858,703
Aveng	241,000	1,707,026
Barloworld Ltd.	67,800	1,894,016
Bidvest Group	54,500	1,112,876
City Lodge Hotels	81 67,800	919 670,116
Ellerine Holdings FirstRand Ltd.	627,856	2,012,131
Foschini	121,900	1,054,611
Gold Fields	400	6,205
Impala Platinum	56,200	1,721,384
Imperial Holdings	62,635	1,294,978
Massmart	202,000	2,472,008
Mittal Steel South Africa	62,000	1,120,079
MR Price Group	204,500	789,059
Murray & Roberts	192,400	1,746,115

Remgro Ltd.	102,434	2,743,872
Sasol Ltd.	107,200	4,043,562
Standard Bank Group Ltd.	354,528	4,941,875
Telkom SA Ltd. Tiger Brands	69,857 87,700	1,767,228 2,257,168
Woolworths Holdings Ltd.	1,778	5,396
Spain ACS, Actividades de Constancion y Seculaire	645,235	41,235,694
ACS, Actividades de Construccion y Servicios ADR Telefonica SA	845,235	594,832
Altadis SA	86,181	5,726,474
Banco Bilvao Vizcaya Argentaria	176,669	4,342,526
Banco Santander	3,182,578	58,842,777
Gamesa Corp Tecnologica Gas Natural SDG, S.A.	9,200 453,250	335,477 27,625,732
Gas Natural SDG, S.A. Gestevis Telecinco	453,250	12,161,865
Iberdrola SA	980,632	54,902,114
Inditex	109,900	6,496,582
Indra Sistemas SA	79,319	1,983,942
Red Electrica de Espana Repsol-YPF	134,660 315,300	6,325,267 12,455,481
Sogecable SA	31,300	1,312,552
Sol Melia SA	186,200	4,149,295
Telefonica SA	4,159,307	92,911,001
Sweden		
Alfa Laval AB	3,700	223,925
Arlington Tankers Ltd.	2,000	57,360
Atlas Copco AB	1,767,500	29,642,201
Boliden AB	36,000	749,431
Boliden AB - Redemption Shares Hennes & Mauritz	12,366 208,503	21,640 12,360,215
nvestor AB	921,550	23,921,703
Lundin Petroleum	16,200	161,830
Nordea Bank AB	1,164,100	18,249,541
OMX AB	34,891	1,043,087
Oriflame Cosmetics SDR Telefonaktiebolaget LM Ericsson	1,938 2,589,294	91,146 10,368,957
	£,000,£04	10,000,001
Switzerland		
ABB Ltd. Adecco SA	871,657 183,014	19,771,593 14,178,508
ADR Credit Suisse Group	238,370	16,914,735
ADR Novartis AG	150,000	8,410,500
Alcon, Inc.	40,769	5,500,146
Credit Suisse Group	331,340	23,615,004
Geberit Givaudan AG	1,000 3,388	170,529 3,344,876
Julius Baer Holdings	120,282	8,626,622
Kuoni Reisen Holdings	192	115,300
Logitech International	4,800	128,264
Nestle SA	369,180	140,370,333
Nobel Biocare AG Novartis AG	4,599 923,067	1,502,855 51,967,708
OC Oerlikon Corp.	457	242,744
Richemont (Cie Fin)	173,724	10,418,337
Roche Holdings AG Genusscheine	342,451	60,744,817
Swatch Group	47,467	13,516,631
Swiss Reinsurance Swisscom AG	64,900 34,200	5,925,514 11,685,093
Syngenta AB	16,883	3,295,050
UBSAG	281,531	16,906,561
Zurich Financial Services Group	52,759	16,325,759
Taiwan		
ADR Chunghwa Telecom Co., Ltd.	1,122	21,161
ADR Taiwan Semiconductor Manufacturing Co., Ltd.	453,676	5,049,410
Advanced Semiconductor	3,000	4,085
Altek Corp. Asustak Computer	741,000	1,742,813 13,206,104
Asustek Computer AU Optronics Corp.	4,801,237 10,578	18,024
Catcher Technology	1,146	10,722
Cheng Loong	7,589,430	3,186,702
China Bills Finance Corp.	7,206,000	1,740,876
China Development Financial Holding Co.	3,889,160	1,686,257
China Steel Corp. Chinatrust Financial Holding Co.	11,136,158 16,772,284	13,553,408 13,064,275
Chung Hung Steel	10,600	5,112
Chung Hwa Pulp Corp.	3,850	1,956
Chunghwa Picture Tubes	32,000	8,617
Chunghwa Telecom	3,405,024	6,495,923
Continental Engine	1,117,000	921,034

Delta Electronic	1,473,099	5,804,367
DFI	194,280	588,763
Dimerco Express (Taiwan) Corp.	768,556	886,274
D-Link	1,181,000	2,802,836
Eternal Chemical	2,876,000	4,559,107
Far East Department Store	2,750,000	2,121,113
Far East International Bank	3,031,465	1,383,557
Far East Textile	1,600,006	1,638,173
Federal Corp.	2,124,382	1,535,145
Formosa Chemicals & Fibre Corp.	3,365,461	7,761,880
Formosa Plastic	3,142,814	7,975,132
Foxconn Technology Co.	395,000	4,747,307
Hon Hai Precision	5,565,223	48,089,921
Hotai Motor Co.	700,000	1,825,291
inclus Display Co.		4,158,705
	1,005,000	
King's Town Construction	488,000	440,991
Kinpo Electronics	3,220,378	1,317,899
Les Enphants	842,907	696,310
Lite-On Technology Corp.	1,195,877	1,540,966
Macronix International	7,521,877	3,558,851
Mediatek, Inc.	1,470,680	22,910,855
Mega Financial Holdings Co.	4,763,000	3,224,510
Mosel Vitelic, Inc.	1,868,000	2,461,036
Nanya Technology Corp.		
	1,179,000	1,074,395
Novatek Microelectronics	3,315	17,349
Oriental Union Chemical Corp.	1,455,405	1,239,924
Pixart Imaging	145,000	2,166,220
Powerchip Semiconductor	5,783,000	3,519,138
PowerTech Technology	719,050	2,997,318
Promos Technologie	6,210,646	2,607,768
Quanta Computer	594,264	925,769
Richtek Technology Co.	252,000	3,987,099
Shin Kong Financial Holdings	5,909,801	6,877,925
Siliconware Precision Industries	1,191,000	2,529,416
Sinopac Financial Holdings	4,531,149	2,164,518
Sysware Corp.	4,293	5,382
Taishin Financial	7,600,747	4,197,455
Taiwan Cement	984,797	1,141,629
Taiwan Fu Housing	14,000	12,587
Taiwan Mobile Co.	4,027,000	4,931,746
	4,027,000	
Tojugo Semiconductor Monufacturing Co	45 000 567	22 446 000
Taiwan Semiconductor Manufacturing Co.	15,026,567	32,415,980
Tsann Kuen Enterprise Co.	337,783	362,285
Tsann Kuen Enterprise Co. TXC Corporation	337,783 7,599	362,285 16,416
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine	337,783	362,285
Tsann Kuen Enterprise Co. TXC Corporation	337,783 7,599	362,285 16,416
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine	337,783 7,599 1,213,000	362,285 16,416 2,369,458
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp.	337,783 7,599 1,213,000 5,068,000 32,040,822	362,285 16,416 2,369,458 5,073,243 19,351,619
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp.	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine United Micro Electronics Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp.	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co.	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yingming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yingming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,054,993 2,023,000 10,295 920,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,054,993 2,023,000 10,295 920,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine United Micro Electronics Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295 920,000 211,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market)	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295 920,000 211,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR)	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295 920,000 211,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295 920,000 211,000 189,100 765,440 1,870,230	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,054,983 2,023,000 10,295 920,000 211,000 189,100 755,440 1,870,230 1,460,795	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Dusit Medical Services	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,054,993 2,023,000 10,295 920,000 211,000 189,100 765,440 1,870,230 1,460,795 2,230,700	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,559,881 3,196,048 4,950,413 2,875,196
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Waintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (Alien Market)	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,983 2,023,000 10,295 920,000 211,000 189,100 765,440 1,870,230 1,460,795 2,230,700 283,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Dusit Medical Services	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,054,993 2,023,000 10,295 920,000 211,000 189,100 765,440 1,870,230 1,460,795 2,230,700	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,559,881 3,196,048 4,950,413 2,875,196
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Waisin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (Alien Market)	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,983 2,023,000 10,295 920,000 211,000 189,100 765,440 1,870,230 1,460,795 2,230,700 283,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Unit-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (Alien Market) Bank of Ayudhya (NVDR) Central Pattana Public Co.	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295 920,000 211,000 189,100 755,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Unit-President Enterprises Corp. United Micro Electronics Corp. Waisin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295 920,000 211,000 189,100 755,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Unit-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Bank Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295 920,000 211,000 189,100 765,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,382,100	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (Alien Market) Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (Alien Market)	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,054,983 2,023,000 10,295 920,000 211,000 189,100 765,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,382,100 327,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Walsin Lihwa Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Dusil Medical Services Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (NVDR)	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,054,983 2,023,000 10,295 920,000 211,000 189,100 765,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,382,100 327,000 3,455,550	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uhi-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (Nilen Market) Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (NVDR) Krungthai Card	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,983 2,023,000 10,295 920,000 211,000 765,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,618,610 22,300 1,862,000 5,382,100 3,27,000 3,455,550 6,423	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Walsin Lihwa Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (NVDR) Krungthai Card Land & Houses	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295 920,000 211,000 189,100 755,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,382,100 3,27,000 3,455,550 6,423 92,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yubon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Bank Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (NUDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (NVDR) Krungthai Card	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,983 2,023,000 10,295 920,000 211,000 765,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,618,610 22,300 1,862,000 5,382,100 3,27,000 3,455,550 6,423	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Waisin Lihwa Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NUDR) Airports of Thailand Bangkok Bank Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (NVDR) Krungthai Card Land & Houses	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295 920,000 211,000 189,100 755,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,382,100 3,27,000 3,455,550 6,423 92,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986
Tsam Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. United Micro Electronics Corp. Walish Lihwa Corp. Wantek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yubon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Bank Bangkok Dusil Medical Services Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (Alien Market) Kasikombank PLC (MVDR) Krungthai Card Land & Houses Loxley Major Chinplex Group	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 10,295 920,000 211,000 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,618,610 22,300 1,862,000 5,382,100 327,000 3,455,550 6,423 92,000 16,000 1,519,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986 802 844,744
Tsan Kuen Enterprise Co. TXC Corporation U-Ming Marine Unit-President Enterprises Corp. United Micro Electronics Corp. Walsin Linka Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yuhon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (Alien Market) Advanced Info Service (NDR) Airports of Thailand Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (Alien Market) Kasikombank PLC (Alien Market) Kasikombank PLC (VDR) Krungthal Card Land & Houses Loxiey Major Cineplex Group Power Line Engineering	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,054,983 2,023,000 10,295 920,000 211,000 10,295 920,000 211,000 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,618,610 22,300 1,862,000 3,455,550 6,423 92,000 16,000 1,519,000 95,900	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986 802 844,744 18,472
Tsan Kuen Enterprise Co. TXC Corporation U-Ming Marine UniPresident Enterprises Corp. United Micro Electronics Corp. Wintek Corp. Wintek Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yubn Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Bank Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (NVDR) Central Pattnaa Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (NVDR) Krungthai Card Land & Houses Loxiey Major Cineplex Group Power Line Engineering PTT Public Company	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,054,993 2,023,000 10,295 920,000 211,000 10,295 920,000 211,000 10,295 920,000 211,000 211,000 5,618,610 22,300 1,862,000 5,618,610 22,300 1,862,000 5,618,610 22,300 1,862,000 3,455,550 6,423 92,000 16,000 1,519,000 95,900 1,251,910	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986 802 844,744 18,472 9,790,462
Tsam Kuen Enterprise Co. TXC Corporation U-Ming Marine Uhi-President Enterprises Corp. United Micro Electronics Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yubon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Dusi Medical Services Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (Alien Market) Kasikombank PLC (NVDR) Krungthai Card Land & Houses Loxley Major Cineplex Group Power Line Engineering PTT Fublic Company Quality Houses Co.	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,983 2,023,000 10,295 920,000 211,000 189,100 765,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,618,610 22,300 1,862,000 5,518,610 22,300 1,862,000 5,5618,610 22,300 1,862,000 5,5618,610 22,300 1,862,000 5,5618,610 22,300 1,862,000 5,565 6,423 92,000 1,519,000 95,900 1,251,910 110,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986 802 844,744 18,472 9,790,462 4,907
Tsam Kuen Enterprise Co. TXC Corporation U-Ming Marine United Micro Electronics Corp. United Micro Electronics Corp. Wintek Corp. Yangming Marine Yien Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yulon Motor ZyXEL Communications <i>Thailand</i> Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Dusil Medical Services Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (NVDR) Krungthal Card Land & Houses Loxley Major Cineplex Group Prover Line Engineering PTT Fublic Company Quality Houses Co. Robinson Department Store	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,983 2,023,000 20,295 920,000 211,000 765,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,618,610 22,300 1,862,000 5,618,610 22,300 1,862,000 5,518,610 3,455,550 6,423 92,000 18,000 1,519,000 95,900 1,251,910 110,000	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986 802 844,744 18,472 9,790,462 4,907 331,421
Tsam Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. Walsin Lihwa Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Mandraturing Yubon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Dusil Medical Services Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (Alien Market) Kasikombank PLC (Alien Market) Kasikombank PLC (NVDR) Krungthai Card Land & Houses Loxley Major Cineptex Group Power Line Engineering PTT Fublic Company Quality Houses Co. Robinson Department Store Siam Cement Co.	$\begin{array}{c} 337,783\\7,599\\1,213,000\\5,068,000\\32,040,822\\5,553,065\\1,525,000\\1,336,394\\2,064,993\\2,023,000\\10,295\\920,000\\211,000\\\end{array}\\$	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986 802 844,744 18,472 9,790,462 844,744 18,472 9,790,462 4,907 331,421 7,406,088
Tsan Kuen Enterprise Co. TXC Corporation U-Ming Marine United Micro Electronics Corp. Walsin Lihwa Corp. Walsin Lihwa Corp. Wintek Corp. Yieh Phui Enterprise Co. Yuang Ting Marine Yieh Phui Enterprise Co. Yuang Ting Marine Yieh Phui Enterprise Co. Yuan Forong Yu Manufacturing Yubon Motor ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Advanced Info Services (NVDR) Advanced Info Services Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Tial Development Kasikombank PLC (Alien Market) Kasikombank PLC (Alien Market) Kasikombank PLC (NVDR) Krungthai Card Land & Houses Loxiey Major Cineptex Group Power Line Engineering PTT Public Company Cuality Houses Co. Robinson Department Store Siam Commercial Bank	337,783 7,599 1,213,000 5,068,000 32,040,822 5,553,065 1,525,000 1,336,394 2,064,993 2,023,000 20,295 920,000 211,000 10,295 920,000 211,000 755,440 1,870,230 1,460,795 2,230,700 283,000 5,618,610 22,300 1,862,000 5,382,100 3,27,000 3,455,550 6,423 92,000 1,519,000 1,519,000 1,251,910 110,000 1,012,595 983,443 2,250,080	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986 802 844,744 18,472 9,790,462 4,907 331,421 7,406,088 4,757,591
Tsan Kuen Enterprise Co. TXC Corporation U-Ming Marine United Micro Electronics Corp. Walsin Lihwa Corp. Walsin Lihwa Corp. Wintek Corp. Yangming Marine Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yuen Koorg. ZyXEL Communications Thailand Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Airports of Thailand Bangkok Bank Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (Alien Market) Kasikombank PLC (NVDR) Krangthai Card Kasikombank PLC (NVDR) Krangthai Card Land & Houses Loxiey Major Cineplex Group Power Line Engineering PTT Public Company Qualty Houses Co. Siam Commercial Bank Siam Commercial Bank	$\begin{array}{c} 337,783\\ 7,599\\ 1,213,000\\ 5,068,000\\ 32,040,822\\ 5,553,065\\ 1,525,000\\ 1,336,394\\ 2,064,983\\ 2,023,000\\ 10,295\\ 920,000\\ 211,000\\ \end{array}$	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986 802 844,744 18,472 9,790,462 4,907 331,421 7,406,088 4,757,591 2,161,887
Tsann Kuen Enterprise Co. TXC Corporation U-Ming Marine United Micro Electronics Corp. Waisin Linva Corp. Waisin Linva Corp. Wintek Corp. Yang ming Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yuen Foong Yu Manufacturing Yuun Motor ZyXEL Communications Theifend Advanced Info Service (Alien Market) Advanced Info Service (Alien Market) Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Ariports of Thailand Bangkok Bank Bangkok Dusit Medical Services Bank of Ayudhya (Alien Market) Bank of Ayudhya (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (NVDR) Kasikombank PLC (NVDR) Kasikombank PLC (NVDR) Kasikombank PLC (NVDR) Kasikombank PLC (NVDR) Major Cineplex Group Power Line Engineering PTT Public Company Qualty Houses Co. Robinson Department Store Siam Commercial Bank Thai Airways International Thai Oil PLC	$\begin{array}{c} 337,783\\ 7,599\\ 1,213,000\\ 5,068,000\\ 32,040,822\\ 5,553,065\\ 1,525,000\\ 1,336,394\\ 2,064,993\\ 2,023,000\\ 10,295\\ 920,000\\ 211,000\\ \end{array}$	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,859,881 3,196,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986 802 844,744 18,472 9,790,462 4,907 331,421 7,406,088 4,757,591
Tsam Kuen Enterprise Co. TXC Corporation U-Ming Marine Uni-President Enterprises Corp. Walsin Lihwa Corp. Walsin Lihwa Corp. Wintek Corp. Yangning Marine Yieh Phui Enterprise Co. Yuanta Financial Holdings Yuen Foong Yu Manufacturing Yubon Motor ZyXEL Communications <i>Thailand</i> Advanced Info Service (Alien Market) Advanced Info Service (NVDR) Advanced Info Service (NVDR) Central Pattana Public Co. Home Product Centre Italian-Thai Development Kasikombank PLC (NUDR) Krungthai Card Land & Houses Loxiey Major Cineplex Group Power Line Engineering PTT Fublic Company Quality Houses Co. Siam Commercial Bank	$\begin{array}{c} 337,783\\ 7,599\\ 1,213,000\\ 5,068,000\\ 32,040,822\\ 5,553,065\\ 1,525,000\\ 1,336,394\\ 2,064,983\\ 2,023,000\\ 10,295\\ 920,000\\ 211,000\\ \end{array}$	362,285 16,416 2,369,458 5,073,243 19,351,619 3,277,839 1,647,219 1,036,878 936,177 1,147,963 4,495 1,133,694 389,053 473,777 1,659,881 3,198,048 4,950,413 2,875,196 200,825 4,003,412 17,117 299,322 943,134 724,562 7,406,537 5,256 19,986 802 844,744 18,472 9,790,462 4,907 331,421 7,406,088 4,757,591 2,161,887

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<i>Turkey</i> Akbank	503	2,809
Eczacibasi Ilac	123,180	570,605
ENKA Insaat	263,654	3,028,069
Eregli Demir Celik	427,093	2,616,088
Ford Otomotiv Sanayi Sabanci Holdings	248 334,050	2,336 1,675,301
T. Garanti Bankasi	1,153,480	6,491,389
T. Is Bankasi	369,450	1,739,686
Tupras (Turkiye Petrol Rafinenileri)	45,100	1,087,745
United Kingdom		
31 Group	684,708	16,004,350
ADR GlaxoSmithKline PLC ADR HSBC Holdings PLC	450,000 140,000	23,566,500 12,847,800
ADR INVESCO PLC	12,700	328,295
ADR Shire PLC	233,108	17,280,296
ADR Vodafone Group PLC AMEC	697,847	23,468,595
Anglo American	1,490,350 650,445	17,627,016 38,432,850
Astrazeneca	789,364	42,491,759
Aviva	749,871	11,185,985
BAE Systems Barclays	2,428,363	19,732,193
BG Group	1,635,990 3,677,990	22,845,286 60,621,242
BHP Billiton PLC	845,689	23,584,800
BP	8,052,388	97,420,134
British Airways British American Tobacco	42,205	354,377
British Land Co.	400,280 246,710	13,636,669 6,632,821
British Sky Broadcasting	3,180,003	40,833,276
BT Group	2,533,057	16,898,312
Burberry Group Cable & Wireless	1,580,440	21,784,193
Cadbury Schweppes	149,500 1,181,144	583,401 16,114,561
Capita Group	857,804	12,494,860
Carnival PLC	20,514	981,625
Carphone Warehouse Centrica	17,965	119,036
Charter	463,743 21,495	3,614,724 476,548
Collins Stewart	9,600	42,567
Compass Group	4,154,589	28,820,199
Cookson Group CSR PLC	11,401	162,179 159,634
Diageo	10,155 3,653,948	76,023,496
easyJet	526,221	5,542,864
Enterprise Inns	130,424	1,802,949
Experian Group Galiform	93,501 96,000	1,180,915 262,431
GKN	1,828,148	14,607,431
GlaxoSmithKline	5,031,254	131,732,663
Hays	323,420	1,111,231
HBOS PLC Home Retail Group	1,910,040 619,203	37,766,419 5,702,331
HSBC Holdings	3,856,133	70,791,288
Imperial Chemical Industries	29,500	368,145
	78,461	3,631,685
Intercontinental Hotels International Power	199,245 52,112	4,972,955 449,063
Invensys	86,705	666,269
INVESCO PLC	97,591	1,265,858
Invesiec ITV	318,600	4,110,205
Johnston Press	11,006,410 87,158	25,218,457 719,151
Kelda Group	6,846	129,457
Kelda Group - B Shares	8,900	37,499
Kingfisher	2,633,028	11,965,488
Ladbrokes Ltoyds TSB Group	102,644 4,969,184	891,719 55,432,771
LogicaCMG	4,500,184	105,040
London Stock Exchange	18,700	508,379
Man Group	220,920	2,699,349
Marks & Spencer Group Michael Page International	4,018,233 24,276	50,629,248 255,951
Mitchells & Butiers	24,276 37,500	661,719
National Grid	154,355	2,285,513
Next PLC	44,444	1,791,430
Old Mutual PLC Pearson	229,779	778,658
Predison	259,800 826,986	4,394,135 11,846,855
Punch Taverns	15,500	382,511
Reckitt Benckiser	635,212	34,856,417

Reed Elsevier	P. 454 0P.T	44.040.00.1
	3,454,637	44,810,281
Reuters Group	159,345	1,978,954
Rio Tinto	93,489	7,178,368
Rolls Royce Group	884,706	9,558,536
Royal Bank of Scotland Group	6,968,508	88,501,418
Royal Dutch Shell	682,304	28,515,035
SABMitter	100,491	2,552,511
Sage Group	225,496	1,060,934
Schroders PLC	489,418	12,578,701
Scottish & Southern Energy	557,522	16,208,287
Shire	210,100	5,231,239
Signet Group	3,778,551	7,884,340
Smith & Nephew	3,688,211	45,805,025
Stagecoach Group	6,205,910	22,754,619
Standard Chartered	876,088	28,651,150
Standard Life	1,038,807	6,883,105
Tesco	2,004,390	16,830,011
Trinity Mirror	566,922	6,017,079
Tullett Prebon	9,600	86,193
Unitever PLC	1,265,950	41,020,013
Vodafone Group	30,188,841	101,635,427
Whitbread	14,834	526,493
William Morrison Supermarkets	8,151,123	49,470,869
Willis Group Holdings	23,500	1,035,410
Wolseley	83,945	2,024,445
WPP Group	142,771	2,144,068
Xstrata PLC	52,242	3,130,846
Total International Common Stock		9,360,153,385
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		Market
International Preferred Stock	Shares	Value
ADR Companhia Vale do Rio Doce	119,910	4,520,607
ADR Contax Participacoes S.A.	747,074	919,275
ADR Tele Norte Leste Participacoes S.A.	868,604	16,477,418
Aegon NV Perpetual Capital Securities 6.375%	84,925	2,068,773
Aegon NV Perpetual Capital Securities Floating Rate	32,940	836,017
Banco Bradesco SA	272,086	6,602,959
Banco Itau Holding Fornanceora	137,250	6,128,505
Bradespar SA	30,800	1,172,191
CEMIG - Companhia Energetica de Minas Gerais	173,754	3,702,422
Compania Paranaense de Energia - Copel	597,200	10,325
Compania Vale Rio Doce	412,886	15,540,034
Embratel Participacoes S.A.	349,950	1,288
Fertilizantes Fosfatados S.A.	55,244	1,620,319
Fresenius SE	194,454	14,798,628
Gerdau S.A.	637,653	16,388,278
Itausa - Investimentos Itau S.A. Preferred (Receipts June 2007)	22,083	136,786
Itausa - Investimentos Itau S.A. Preferred Shares	2,159,928	13,580,856
Net Servicos de Comunicacao SA	738,559	12,270,970
Petrol Brasileiros	1,429,800	38,335,863
Porsche AG	1,373	2,451,391
ProSiebensat.1 Media AG	3,950	156,199
Sadia SA	1,044,589	4,870,410
Samsung Electronics Co.	27,450	12,850,011
Santander Finance Preferred SA Unipersonal	63,725	1,523,410
Telemar Norte Lest S.A.	67,380	1,883,911
Unipol Gruppo Finanziario S.p.A.	1,495,600	5,135,551
Usinas Siderurgicas de Minas Gerais S.A.	32,400	1,850,467
Total International Preferred Stock	\$	185,832,865

Short Term Investments and Cash Equivalents	Maturity Date	Par Value	Market Value
Accrued Income and U.S. Cash			-
Accrued Interest and Dividends			278,001,913
TRS Custom Cash Fund (U.S. Dollars)			969,539,559
Total Accrued Income and U.S. Cash		\$	1,247,541,473
Certificates of Deposit (U.S. and International)			
Barclay's Bank PLC (NY)	3/13/2009	4,225,000	4,228,769
Barclay's Bank PLC (NY)	3/13/2009	17,800,000	17,815,878
8NP Paribas - New York Branch	5/28/2008	1,400,000	1,400,188
BNP Paribas - New York Branch	5/28/2008	300,000	300,040
BNP Paribas - New York Branch	7/3/2008	1,500,000	1,499,702
Calyon New York Branch	1/16/2009	500,000	500,085
Calyon New York Branch	1/16/2009	4,200,000	4,200,714
Calyon New York Branch	6/29/2010	300,000	299,868
Calyon New York Branch	6/29/2010	600,000	599,736
Fortis Bank New York	4/28/2008	400,000	400,132
Fortis Bank New York	4/28/2008	3,700,000	3,701,225
Fortis Bank New York	6/30/2008	500,000	500,070
Fortis Bank New York	6/30/2008	1,400,000	1,400,196
Fortis Bank New York	6/30/2008	5,400,000	5,400,756

Bark of Ireland 1/16/2010 Nordes Band Finitand PLC - New York Branch 5/31/2008 Nordes Band Finitand PLC - New York Branch 6/30/2008 Royal Bank of Canada - New York 6/30/2008 Skandrawska Enskilda Banken 7/6/2007 Skandrawska Enskilda Banken 2/32/2008 Sociela Generale 6/30/2008 Sociel		
Nardse Band Finland PLC - New York 6/30/2008 Royal Bank of Canada - New York 6/30/2008 Royal Bank of Canada - New York 6/30/2008 Royal Bank of Scanda - New York 6/30/2008 Skandinaviska Enskilda Banken 7/6/2007 Skandinaviska Enskilda Banken 2/18/2008 Sociald Generale 3/28/2008 Sociald Generale 6/30/2008 Sociald Cenerale 6/30/2008 Sociald Cenerale 6/30/2008	7,300,000	7,302,701
Floyd Bark of Canada - New York 6202008 Royd Bark of Scolland PLC 77/2000 Skardinaviska Ensklids Banken 7/6/2007 Skardinaviska Ensklids Banken 7/6/2007 Skardinaviska Ensklids Banken 2/7/2008 Sociate Generale 3/2/2008 Sociate Generale 6/30/2008 Unicredito Italiano S.p.A / NY 9/11/2007 Unicredito Italiano S.p.A / NY 5/6/2008 Sociate Generale	1,300,000	1,300,013
Rivgil Bark of Canada - New York 630/2008 Royal Bark of Scolland PLC 7/8/2007 Royal Bark of Scolland PLC 7/8/2007 Skandinaviska Ensklids Banken 7/8/2007 Skandinaviska Ensklids Banken 7/8/2007 Skandinaviska Ensklids Banken 2/13/2008 Societe Generale 2/8/2008 Societe Generale 6/8/2008 Unicredio Italiano S.p.A / NY 5/8/2008 Societe Generale 6/8/2007 Societe Generale 6/8/2007 Societe Generale 6/8/2007 <td< td=""><td>1,300,000</td><td>1,300,463</td></td<>	1,300,000	1,300,463
Royal Bank of Scoland PLC 7/8/2008 Royal Bank of Scoland PLC 7/8/2008 Skandinaviska Ensklids Banken 7/8/2007 Skandinaviska Ensklids Banken 7/8/2007 Skandinaviska Ensklids Banken 2/8/2008 Skandinaviska Ensklids Banken 2/8/2008 Scolate Generale 2/8/2008 Scolate Generale 6/8/2020	800,000	800,498
Rival Bank of Scolland PLC 7/82000 Skandinaviska Enskilds Banken 7/82007 Skandinaviska Enskilds Banken 7/82007 Skandinaviska Enskilds Banken 2/82008 Skandinaviska Enskilds Banken 2/82008 Scoller Generale 2/82008 Sociale Generale 2/82008 Sociale Generale 6/80/2008 Unicrediti Italiano S.p.A. / NY 9/11/2007 Unicrediti Italiano S.p.A. / NY 5/6/2008 Total Cortificates of Deposit (U.S. and International) 6/7/2007 Commercial Paper 7/8/2007 Abby National North Amenca,		3,702,305
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Skandinaviska Enskilda Banken 7/8/2007 Skandinaviska Enskilda Banken 2/13/2009 Skandinaviska Enskilda Banken 2/13/2009 Skandinaviska Enskilda Banken 2/13/2009 Sociale Generale 2/13/2009 Sociale Generale 6/16/2009 Sociale Generale 6/16/2009 Sociale Generale 6/16/2009 Suritust Bank / Altania, GA 6/16/2009 Muncredio Italiano S.p.A. / NY 9/17/2007 Unicredio Italiano S.p.A. / NY 5/8/2006 Total Certificates of Deposit (U.S. and International) 5/8/2007 Commercial Paper 40 Abbey National North America, LL C. 8/7/2007 Barclays U.S. Funding,	1,000,000	999,801
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Societé Generale 328/2008 Societé Generale 328/2008 Societé Generale 6/30/2008 Unicredio Italiano S.p.A. / NY 9/11/2007 Unicredio Italiano S.p.A. / NY 5/22/2008 Unicredio Italiano S.p.A. / NY 5/22/2008 Unicredio Italiano S.p.A. / NY 5/22/2008 Ottorectio Italiano S.p.A. / NY 5/22/2008 Dincredio Italiano S.p.A. / NY	5,100,000	5,100,112
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Sociale Generale 6392200 Sociale Generale 6302200 Sociale Generale 6302200 Suntrust Bank / Atlanta, GA 6/15/2009 Suntrust Bank / Atlanta, GA 6/15/2009 Unicredito Italiano S, p.A. / NY 9/11/2007 Unicredito Italiano S, p.A. / NY 5/6/2008 Unicredito Italiano S, p.A. / NY 5/29/2008 Total Certificates of Deposit (U.S. and International) 5/29/2008 Commercial Paper 8/7/2007 Abbey National North America, LL C. 8/7/2007 Barclay's U.S. Funding, LLC. 9/7/2007 Darkeley C.S. Funding, LL C. 7/16/2007 Darkeley C.S. Funding, LL C. 9/6/2007 Perial L.C. 9/6/2007 HBOS Treasury Services, P.L.C. 7/19/2007 HBOS Treasury Services, P.L.C. 7/19/2007 HBOS Treasury Services, P.L.C. 9/2/2008 HBOS Treasury Services, P.L.C. 9/2/2007 HBOS Treasury Services,	1,100,000	1,100,539
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Total Certificates of Deposit (U.S. and International) Commercial Paper Abbey National North America, L.L.C. Barclay's U.S. Funding, L.L.C. Dariske Corp. PHOS Treasury Services, P.L.C. HBOS Treasury Services, P.L.C. MBOS Treasury Services, P.L.C. Nordea North America, Inc. San Paolo Mit U.S. Financial Corp. Rabobark USA Financial Corp. San Paolo Mit U.S. Financial Corp. Santander Centra Hispano Finance, Inc. Societe Generale North America, Inc. Societe Generale North America, Inc. <td></td> <td>3,300,944</td>		3,300,944
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Danske Corp. 7/6/2007 Dexia LLC. 9/6/2007 HBOS Treasury Services, P.L.C. 7/19/2007 HBOS Treasury Services, P.L.C. 8/17/2007 HBOS Treasury Services, P.L.C. 8/23/2007 HBOS Treasury Services, P.L.C. 9/21/2007 HBOS Treasury Services, P.L.C. 9/21/2007 Nordea North America, Inc. 7/12/2007 Nordea North America, Inc. 7/12/2007 Nordea North America, Inc. 7/19/2007 Rabobank USA Financial Corp. 7/19/2007 Santander Centra Hispano Finance, Inc. 8/17/2007 Societe Generale North America, Inc. 8/17/2007 Societe Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. 9/20/		1,394,638
Dexia LL.C. 9/6/2007 HBOS Treasury Services, P.L.C. 7/1/12/2007 HBOS Treasury Services, P.L.C. 7/19/2007 HBOS Treasury Services, P.L.C. 7/19/2007 HBOS Treasury Services, P.L.C. 7/19/2007 HBOS Treasury Services, P.L.C. 8/17/2007 HBOS Treasury Services, P.L.C. 8/23/2007 HBOS Treasury Services, P.L.C. 9/21/2007 NGU S. Funding, L.L.C. 9/21/2007 Nordea North America, Inc. 7/27/2007 Nardea North America, Inc. 7/19/2007 Rabobank USA Financial Corp. 7/19/2007 Santander Centra Hispano Finance, Inc. 8/17/2007 Societe Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. <td< td=""><td>8,000,000</td><td>7,991,740</td></td<>	8,000,000	7,991,740
HBOS Treasury Services, P.L.C. 7/19/2007 HBOS Treasury Services, P.L.C. 7/26/2007 HBOS Treasury Services, P.L.C. 8/17/2007 HBOS Treasury Services, P.L.C. 8/17/2007 HBOS Treasury Services, P.L.C. 8/23/2007 HBOS Treasury Services, P.L.C. 8/23/2007 HBOS Treasury Services, P.L.C. 8/23/2007 HBOS Treasury Services, P.L.C. 9/21/2007 NRG U.S. Funding, L.L.C. 9/21/2007 Nordea North America, Inc. 7/27/2007 Nardea North America, Inc. 7/19/2007 Rabobank USA Financial Corp. 7/19/2007 Santander Centra Hispano Finance, Inc. 8/17/2007 Societe Generale North America, Inc. 8/17/2007 Societe Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. 9/2/2007 >		1,484,782
HBOS Treasury Services, P.L.C. 7/19/2007 HBOS Treasury Services, P.L.C. 8/17/2007 HBOS Treasury Services, P.L.C. 8/17/2007 HBOS Treasury Services, P.L.C. 8/23/2007 Nordea North America, Inc. 9/21/2007 Nordea North America, Inc. 7/27/2007 Rabobank USA Financial Corp. 7/19/2007 Rabobank USA Financial Corp. 8/17/2007 Santancer Centra Hispano Finance, Inc. 8/47/2007 Societe Generale North America, Inc. 8/47/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Swedb		598,850
HBOS Treasury Services, P.L.C. 7/26/2007 HBOS Treasury Services, P.L.C. 8/17/2007 HBOS Treasury Services, P.L.C. 8/23/2007 HBOS Treasury Services, P.L.C. 8/23/2007 HBOS Treasury Services, P.L.C. 9/21/2007 HBOS Treasury Services, P.L.C. 9/21/2007 NGU S. Funding, L.L.C. 9/21/2007 Nordea North America, Inc. 7/27/2007 Nordea North America, Inc. 7/27/2007 Rabobank USA Financial Corp. 7/19/2007 Rabobank USA Financial Corp. 7/19/2007 Santander Centra Hispano Finance, Inc. 8/4/2007 Societe Generale North America, Inc. 8/4/2007 Societe Generale North America, Inc. 9/20/2007	4,000,000	3,988,215
HBOS Treasury Services, P.L.C. 8/17/2007 HBOS Treasury Services, P.L.C. 8/23/2007 HBOS Treasury Services, P.L.C. 8/23/2007 HBOS Treasury Services, P.L.C. 9/21/2007 ING U.S. Funding, L.L.C. 9/21/2007 Nordea North America, Inc. 7/27/2007 Nordea North America, Inc. 7/27/2007 Rabobark USA Financial Corp. 7/19/2007 Rabobark USA Financial Corp. 7/19/2007 San Paolo IMI U.S. Financial Co. 8/8/2007 Santander Centra Hispane Finance, Inc. 8/6/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Swedbank Korthgage AB 10/4/2007	600,000	598,232
HBOS Treasury Services, P.L.C. 8/23/2007 HBOS Treasury Services, P.L.C. 6/23/2007 HBOS Treasury Services, P.L.C. 9/21/2007 HBOS Treasury Services, P.L.C. 9/21/2007 Nordea North America, Inc. 9/21/2007 Nordea North America, Inc. 7/27/2007 Nordea North America, Inc. 7/27/2007 Rabobank USA Financial Corp. 7/19/2007 Rabobank USA Financial Corp. 7/19/2007 San Paolo IMI U.S. Financial Corp. 8/8/2007 Santander Centra Hispano Finance, Inc. 8/8/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Swedbank Kortgage AB 10/4/2007 Time Warner	10,200,000	10,159,430
HBOS Treasury Services, P.L.C. 8/23/2007 HBOS Treasury Services, P.L.C. 9/21/2007 ING U.S. Funding, L.L.C. 9/21/2007 Nordea North America, Inc. 7/27/2007 Nordea North America, Inc. 7/27/2007 Rabobank USA Financial Corp. 7/19/2007 Rabobank USA Financial Corp. 7/19/2007 San Paolo IMI U.S. Financial Co. 8/8/2007 San Paolo IMI U.S. Financial Co. 8/8/2007 Societe Generale North America, Inc. 8/17/2007 Societe Generale North America, Inc. 8/8/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. 9/10/2007 Swedbank Kortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/12/2007 UBS Finance (Del) L.L.C. 7/12/2007	2,400,000	2,382,899
HBOS Treasury Services, P.L.C. 9/2/1/2007 ING U.S. Funding, L.L.C. 9/2/1/2007 Nordea North America, Inc. 7/27/2007 Nordea North America, Inc. 7/27/2007 Rabobark USA Financial Corp. 7/19/2007 Rabobark USA Financial Corp. 7/19/2007 San Paolo IMI U.S. Financial Corp. 8/8/2007 Santander Centra Hispano Finance, Inc. 8/8/2007 Societe Generale North America, Inc. 8/17/2007 Societe Generale North America, Inc. 9/20/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C.<	6,800,000	6,744,974
ING U.S. Funding, L.L.C. 9/21/2007 Nordea North America, Inc. 7/27/2007 Nordea North America, Inc. 7/27/2007 Rabobank USA Financial Corp. 7/19/2007 Rabobank USA Financial Corp. 7/19/2007 San Paolo IMI U.S. Financial Co. 8/8/2007 Santander Centra Hispano Finance, Inc. 8/17/2007 Societe Generale North America, Inc. 8/17/2007 Societe Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. 11/5/2007 Societe Generale North America, Inc. 11/5/2007 Swedbank Foreningsparbanken, Inc. 11/2/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/12/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 3/21/2007 UBS Finance (Del) L.L.C. 3/21/2	100,000	99,191
Nordea North America, Inc. 7/27/2007 Nordea North America, Inc. 7/27/2007 Nordea North America, Inc. 7/27/2007 Rabobank USA Financial Corp. 7/19/2007 Rabobank USA Financial Corp. 7/19/2007 San Paolo IMI U.S. Financial Co. 8/8/2007 Santander Centra Hispano Finance, Inc. 8/47/2007 Societe Generale North America, Inc. 8/47/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Swedbank Foreningssparbanken AB 9/8/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/12/2007 UBS Finance (Del) L.L.C. 7/12/2007 UBS Finance (Del) L.L.C.	7,100,000	7,015,177
Nordea North America, Inc. 7/27/2007 Rabobank USA Financial Corp. 7/19/2007 Rabobank USA Financial Corp. 7/19/2007 San Paolo IMI U.S. Financial Co. 8/8/2007 Santander Centra Hispano Finance, Inc. 8/17/2007 Societe Generale North America, Inc. 8/6/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Swedbank Foreningsparbanken AB 9/6/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/12/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 9/		7,506,013
Rabobank USA Financial Corp. 7/19/2007 Rabobank USA Financial Corp. 7/19/2007 San Paolo IMI U.S. Financial Co. 8/8/2007 Santander Centra Hispano Finance, Inc. 8/17/2007 Societe Generale North America, Inc. 8/6/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Swetbank Foreningssparbanken AB 9/6/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finan		597,525
Rabobank USA Financial Corp. 7/19/2007 San Paolo IMI U.S. Financial Co. 8/8/2007 Santander Centra Hispano Finance, Inc. 8/17/2007 Societe Generale North America, Inc. 8/6/2007 Societe Generale North America, Inc. 8/17/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Swetbank Foreningssparbanken AB 9/6/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C.<		1,195,050
San Paolo IMI U.S. Financial Co. 8/8/2007 Santander Centra Hispano Finance, Inc. 8/17/2007 Societe Generale North America, Inc. 8/6/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. 11/5/2007 Swedbank Foreningssparbanken AB 9/6/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/1/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 8/2/2007 UBS Finance (Del) L.L.C. 9/6/2007 UBS Finance (Del) L.L.C.		3,489,688
Santander Centra Hispano Finance, Inc. 8/17/2007 Societe Generale North America, Inc. 8/6/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Svenska Handelsbanken, Inc. 7/12/2007 Swedbank Foreningssparbanken AB 9/6/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/12/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C. 9/6/2007 UBS Finance (Del) L.L.C. 9/6/2007	-	797,643
Societe Generale North America, Inc. 8/8/2007 Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Sverska Handelsbanken, Inc. 7/12/2007 Swedbank Foreningsspatharken AB 9/6/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/12/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C. 9/6/2007	, ,	7,259,826
Societe Generale North America, Inc. 9/19/2007 Societe Generale North America, Inc. 9/20/2007 Svenska Handelsbanken, Inc. 11/5/2007 Swedbank Foreningssparbarken AB 9/6/2007 Swedbank Kortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Det) L.L.C. 7/2/2007 UBS Finance (Det) L.L.C. 7/12/2007 UBS Finance (Det) L.L.C. 7/11/2007 UBS Finance (Det) L.L.C. 7/11/2007 UBS Finance (Det) L.L.C. 7/11/2007 UBS Finance (Det) L.L.C. 17/11/2007 UBS Finance		99,279
Societe Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. 11/5/2007 Svenska Handelsbanken, Inc. 7/12/2007 Swedbank Foreningssparbanken AB 9/6/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C. 9/6/2007	•	497,201
Sociele Generale North America, Inc. 9/20/2007 Societe Generale North America, Inc. 11/5/2007 Svenska Handelsbanken, Inc. 7/12/2007 Swedbank Foreningssparbanken AB 9/6/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Det) L.L.C. 7/2/2007 UBS Finance (Det) L.L.C. 7/2/2007 UBS Finance (Det) L.L.C. 7/11/2007 UBS Finance (Det) L.L.C. 9/6/2007 UBS Finance (Det) L.L.C. 9/6/2007		2,173,441
Societe Generale North America, Inc. 11/5/2007 Svenska Handelsbanken, Inc. 7/12/2007 Swedbank Foreningssparbanken AB 9/6/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Det) L.L.C. 7/2/2007 UBS Finance (Det) L.L.C. 7/12/2007 UBS Finance (Det) L.L.C. 7/12/2007 UBS Finance (Det) L.L.C. 7/11/2007 UBS Finance (Det) L.L.C. 9/6/2007 UBS Finance (Det) L.L.C. 8/21/2007 UBS Finance (Det) L.L.C. 9/6/2007		592,784 3,457,906
Svenska Handelsbanken, Inc. 7/12/2007 Swedbank Foreningssparbanken AB 9/6/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 7/12/2007 UBS Finance (Del) L.L.C. 7/12/2007 UBS Finance (Del) L.L.C. 7/12/2007 UBS Finance (Del) L.L.C. 9/6/2007 UBS Finance (Del) L.L.C. 9/6/2007		3,457,905 784,912
Swedbank Foreningssparbanken AB 9/6/2007 Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Det) L.L.C. 7/2/2007 UBS Finance (Det) L.L.C. 7/2/2007 UBS Finance (Det) L.L.C. 7/1/2007 UBS Finance (Det) L.L.C. 7/1/2007 UBS Finance (Det) L.L.C. 7/11/2007 UBS Finance (Det) L.L.C. 7/19/2007 UBS Finance (Det) L.L.C. 8/21/2007 UBS Finance (Det) L.L.C. 9/6/2007		998,083
Swedbank Mortgage AB 10/4/2007 Time Warner, Inc. 9/17/2007 UBS Finance (Def) L.L.C. 7/2/2007 UBS Finance (Def) L.L.C. 7/2/2007 UBS Finance (Def) L.L.C. 7/1/2007 UBS Finance (Def) L.L.C. 7/1/2007 UBS Finance (Def) L.L.C. 7/11/2007 UBS Finance (Def) L.L.C. 7/11/2007 UBS Finance (Def) L.L.C. 8/21/2007 UBS Finance (Def) L.L.C. 8/21/2007 UBS Finance (Def) L.L.C. 9/6/2007	., .	395,983
Time Warner, Inc. 9/17/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/1/2007 UBS Finance (Del) L.L.C. 7/11/2007 UBS Finance (Del) L.L.C. 7/19/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C. 9/6/2007	-	887,298
UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/2/2007 UBS Finance (Del) L.L.C. 7/1/2007 UBS Finance (Del) L.L.C. 7/19/2007 UBS Finance (Del) L.L.C. 7/19/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Del) L.L.C. 9/6/2007		247,080
UBS Finance (Def) L.L.C. 7/2/2007 UBS Finance (Def) L.L.C. 7/11/2007 UBS Finance (Def) L.L.C. 7/19/2007 UBS Finance (Def) L.L.C. 8/21/2007 UBS Finance (Def) L.L.C. 8/21/2007 UBS Finance (Def) L.L.C. 9/6/2007	-	4,797,876
UBS Finance (Def) L.L.C. 7/11/2007 UBS Finance (Def) L.L.C. 7/19/2007 UBS Finance (Def) L.L.C. 8/21/2007 UBS Finance (Def) L.L.C. 8/21/2007 UBS Finance (Def) L.L.C. 9/6/2007		1,199,469
UBS Finance (Def) L.L.C. 7/19/2007 UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Det) L.L.C. 9/6/2007		499,115
UBS Finance (Del) L.L.C. 8/21/2007 UBS Finance (Det) L.L.C. 9/6/2007	•	3,190,572
UBS Finance (Det) L.L.C. 9/6/2007		17,760,420
		494,927
Unicredit Delaware, Inc. 9/10/2007		791,556
Unicredit Delaware, Inc. 9/10/2007		98,945
Westpac Securities NZ, Ltd. 8/21/2007		5,855,344
Total Commercial Paper	\$	
Total Short-Term Investments and Cash Equivalents	\$	1,474,343,766

Derivative Investments (Options, Futures, Swaps, Swaptions)	Contracts	Market Value
Fixed Income Options		
Future Put Sep 07 T-Note Option	(94)	(22,031)
Future Put Sep 07 T-Note Option	(22)	(5,156)
Future Call Sep 07 T-Note Option	(10)	(313)
Total Fixed Income Options	\$	(27,500)
Options on Futures - Cash Equivalents		
Future Call Sep 07 Euro Dollars	(5)	(31)
Future Call Dec 07 Euro Dollars	(49)	(306)
Future Call Sep 07 Euro Dollars	(65)	(406)
Future Call Dec 07 Euro Doltars	(114)	(713)
Future Call Sep 07 Euro Dollars	70	1,750

Future Call Dec 07 Euro Dollars	191	9,550
Future Call Sep 07 Euro Dollars	43	18,544
Fulure Call Sep 07 Euro Dollars	(20)	(125)
	(207)	
Future Call Dec 07 Euro Dollars		(1.294)
Future Call Sep 07 Euro Doltars	(283)	(1,769)
Future Call Dec 07 Euro Dollars	(483)	(3,019)
Future Call Sep 07 Euro Dollars	303	7,575
Future Call Dec 07 Euro Dotlars	811	40,550
Future Call Sep 07 Euro Dollars	181	78,056
Future Call Dec 07 Lif 3M Sterling	727	-
Future Call Dec 07 Lif 3M Sterling	(727)	
Future Call Sep 07 Lif 3M Sterling	81	1,524
Future Call Sep 07 Lif 3M Sterling	(81)	(1,524)
	210	
Future Call Jun 08 Lif 3M Sterling		5,267
Future Cail Jun 08 Lif 3M Sterling	(210)	(5,267)
Future Call Mar 08 Lif 3M Sterling	300	7,524
Future Call Mar 08 Lif 3M Sterling	(300)	(7.524)
Future Call Sep 07 Lif 3M Euribor	242	116,434
Future Call Sep 07 Lif 3M Euribor	(242)	(116,434)
Future Call Dec 07 Lif 3M Sterling	171	•
Future Call Dec 07 Lif 3M Sterling	(171)	-
Future Call Sep 07 Lif 3M Sterling	19	357
• •		
Future Call Sep 07 Lif 3M Sterling	(19)	(357)
Future Call Jun 08 Lif 3M Sterling	50	1,254
Future Call Jun 08 Lif 3M Sterling	(50)	(1,254)
Future Call Mar 08 Lif 3M Sterling	71	1,781
Future Call Mar 08 Lif 3M Sterling	(71)	(1,781)
Future Call Sep 07 Lif 3M Euribor	57	27,425
Future Call Sep 07 Lif 3M Euribor	(57)	(27,425)
	241	193,255
Future Put Sep 07 Lif 3M Euribor		
Future Put Sep 07 Lif 3M Euribor	(241)	(193,255)
Future Put Sep 07 Lif 3M Euribor	(241)	(394,648)
Future Put Sep 07 Lif 3M Euribor	241	394,648
Future Put Sep 07 Lif 3M Euribor	56	44,906
Future Put Sep 07 Lif 3M Euripor	(56)	(44,906)
	(56)	(91,702)
Future Put Sep 07 Lif 3M Euribor		
Future Put Sep 07 Lif 3M Euribor	56	91,702
Future Call Dec 07 Lif 3M Sterling	329	-
Future Call Dec 07 Lif 3M Sterling	(329)	-
Future Call Dec 07 Lif 3M Sterling	56	351
		(0.5.4)
•	(56)	(351)
Future Call Dec 07 Lif 3M Sterling	(56) 1.406	(351)
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling	1,406	-
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling	1,406 (1,406)	-
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling	1,406 (1,406) 242	1,517
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling	1,406 (1,406)	-
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling	1,406 (1,406) 242	1,517
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling	1,406 (1,406) 242 (242)	- 1,517 (1,517)
Future Call Dec 07 Lif 3M Sterling	1,406 (1,406) 242 (242)	- 1,517 (1,517)
Future Call Dec 07 Lif 3M Sterling Coursency Options	1,406 (1,406) 242 (242) \$	1,517 (1,517) 148,363
Future Call Dec 07 Lif 3M Sterling Currency Options on Futures - Cash Equivalents Currency Options Currency Call Option Eur/Usd 1.353 European	1,406 (1,406) 242 (242) \$ 400,000	1,517 (1,517) 148,363 14,681
Future Call Dec 07 Lif 3M Sterling Currency Options on Futures - Cash Equivalents Currency Options Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jpy 105.4 American	1,406 (1,406) 242 (242) \$ 400,000 2,000,000	1,517 (1,517) 148,363 14,581 128,605
Future Call Dec 07 Lif 3M Sterling Currency Options on Futures - Cash Equivalents Currency Options Currency Call Option Eur/Usd 1.353 European	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437
Future Call Dec 07 Lif 3M Sterling Currency Options on Futures - Cash Equivalents Currency Options Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jpy 105.4 American	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,681 128,605 65,437 68,593
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling <u>Future Call Dec 07 Lif 3M Sterling</u> <u>Total Options on Futures - Cash Equivalents</u> <u>Currency Options</u> Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jpy 105.4 American Currency Call Option Usd/Jpy 105.2 American	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Total Options on Futures - Cash Equivalents Currency Options Currency Call Option Eur/Usd 1.353 European Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jpy 105.4 American Currency Call Option Usd/Jpy 105.2 American Currency Call Option Usd/Jpy 105.2 American Currency Call Option Usd/Jpy 103.8 American	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,681 128,605 65,437 68,593
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Currency Call Option on Futures - Cash Equivalents Currency Call Option Eur/Usd 1.353 European Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jpy 105.4 American Currency Call Option Usd/Jpy 105.2 American Currency Call Option Usd/Jpy 105.8 American Currency Call Option Usd/Jpy 103.8 American Currency Call Option Usd/Jpy 103.8 American Currency Call Option Usd/Jpy 103.8 American	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437 68,593 74,609
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Future Call Dec 07 Lif 3M Sterling Total Options on Futures - Cash Equivalents Currency Options Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jpy 105.4 American Currency Call Option Usd/Jpy 105.2 American Currency Call Option Usd/Jpy 105.3 European Currency Call Option Usd/Jpy 105.4 European Currency Call Option Usd/Jpy 105.5 European Currency Call Option Usd/Jpy 105.8 American Currency Call Option Usd/Jpy 103.8 American Currency Call Option Eur/Usd 1.353 European Currency Call Option Eur/Usd 1.353 European Currency Put Option Eur/Usd 1.353 European Currency Put Option Usd/Jpy 103.8 American Currency Put Option Usd/Jpy 104.85 American Currency Put Option Deutsche Usd/Jpy 105.2 American Currency Put Option Deutsche Usd/Jpy 105.2 American Currency Put Option Deutsche Usd/Jpy 105.2 American Currency Put Option Eur/Usd 1.353 European Currency Put Option Eur/Usd 1.353 European Currency Put Option Eur/Usd 1.353 European Currency Put Option Eur/Usd 1.353 Europe	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363)
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Future Call Dec 07 Lif 3M Sterling Total Options on Futures - Cash Equivalents Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jpy 105.4 American Currency Call Option Usd/Jpy 105.2 American Currency Call Option Usd/Jpy 104.65 American Currency Call Option Usd/Jpy 105.2 American Currency Call Option Usd/Jpy 105.3 B American Currency Call Option Usd/Jpy 105.3 European Currency Call Option Usd/Jpy 103.8 American Currency Put Option Eur/Usd 1.353 European Currency Put Option Eur/Usd 1.353 European Currency Put Option Dusd/Jpy 105.2 American Currency Put Option Dusd 1.353 European Total Currency Options <t< td=""><td>1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000</td><td>1,517 (1,517) 148,363 14,681 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150</td></t<>	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,681 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150
Future Call Dec 07 Lif 3M Sterling Total Options on Futures - Cash Equivalents Currency Options Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Upy 105.2 American Currency Call Option Usd/Upy 105.2 American Currency Call Option Eur/Usd 1.353 European Currency Call Option Eur/Usd 1.353 European Currency Call Option Eur/Usd 1.353 European Currency Put Option Eur/Usd 1.353 European Currency Put Option Eur/Usd 1.353 European Currency Put Option Usd/Upy 104.85 American Currency Put Option Duds/Lpy 105.2 American Currency Put Option Eur/Usd 1.353 European Currency	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150 39,780,300
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Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Total Options on Futures - Cash Equivalents Currency Call Option Usd/Jpy 105.4 American Currency Call Option Usd/Jpy 105.4 American Currency Call Option Usd/Jpy 104.65 American Currency Call Option Usd/Jpy 104.65 American Currency Call Option Usd/Jpy 103.8 American Currency Put Option Isd/Jpy 105.4 Currency Put Option Eur/Usd 1.363 European Total Currency Options U.S. Fixed Income Index Futures (Cash Equivalents) Future Dec 07 Euro Dollars Future 03.15-2010 Future 12.14-2009 Future 04.042.009 Future 04.042.00	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150 39,780,300 1,421,100 16,823,450 65,879,050 11,614,838 62,110,375
Future Call Dec 07 Lif 3M Sterling Total Options on Futures - Cash Equivalents Currency Options Currency Call Option Eur/Usd 1.353 European Currency Call Option Edd/by 105 4 American Currency Call Option Usd/by 105 4 American Currency Call Option Usd/by 104 65 American Currency Call Option Usd/by 103 8 American Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/by 103 8 American Currency Call Option Eur/Usd 1.353 European Currency Put Option Eur/Usd 1.353 European Currency Put Option Eur/Usd 1.353 European Currency Put Option Deutsche Usd/by 103 2 American Currency Put Option Deutsche Usd/by 104 2 Z merican Currency Put Option Deutsche Usd/by 105 2 American C	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150 39,760,300 1,421,100 16,823,450 65,879,050 11,614,838 62,110,375 2,840,100
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Total Options on Futures - Cash Equivalents Currency Call Option Usd/Jpy 105.4 American Currency Call Option Usd/Jpy 105.4 American Currency Call Option Usd/Jpy 104.65 American Currency Call Option Usd/Jpy 104.65 American Currency Call Option Usd/Jpy 103.8 American Currency Put Option Isd/Jpy 105.4 Currency Put Option Eur/Usd 1.363 European Total Currency Options U.S. Fixed Income Index Futures (Cash Equivalents) Future Dec 07 Euro Dollars Future 03.15-2010 Future 12.14-2009 Future 04.042.009 Future 04.042.00	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150 39,780,300 1,421,100 16,823,450 65,879,050 11,614,838 62,110,375
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Total Options on Futures - Cash Equivalents Currency Call Option Usd/up 105.4 American Currency Call Option Usd/up 105.4 American Currency Call Option Usd/up 105.4 American Currency Call Option Usd/up 103.8 American Currency Put Option Eur/Usd 1.353 European Currency Put Option Eur/Usd 1.353 European Currency Put Option Dusd/up 103.8 American Currency Put Option Usd/up 103.8 American Currency Put Option Dusd/up 103.8 American Currency Put Option Eur/Usd 1.353 European Total Currency Options U.S. Fixed Income Index Futures (Cash Equivalents) Future Dec 07 Euro Dollars Future 04.4.2009 Eurodollar 90Day 05-15-2009 Eurodollar 90Day 05-15-2009 Eurodo	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150 39,760,300 1,421,100 16,823,450 65,879,050 11,614,838 62,110,375 2,840,100
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Total Options on Futures - Cash Equivalents Currency Options Currency Call Option Lod/Up 105.4 American Currency Call Option Usd/Up 105.4 American Currency Call Option Usd/Up 104.6 American Currency Call Option Usd/Up 104.6 American Currency Call Option Eud/Usd 1.353 European Currency Call Option Eud/Up 104.6 American Currency Call Option Usd/Up 103.5 American Currency Call Option Usd/Up 103.8 American Currency Call Option Usd/Up 103.8 American Currency Put Option Eud/Usd 1.353 European Currency Put Option Eud/Usd 1.353 European Currency Put Option Usd/Up 105.4 American Currency Put Option Usd/Up 105.4 American Currency Put Option Usd/Up 105.2 American Currency Put Option Eud/Usd 1.353 European Currency Put Option Eud/Usd 1.353 European Eurodolar Sup 2008 1.5-2009 Eurodolar Sup 2008 1.5-2009 Eurodolar Sup 2008 Future Future Eurodolar Jub 2008 Future Future Mar 08 Euro Dolars Euro Dolars Sep 2008 Future Future Eurodolar Jub 2008 Future Future Eurodolar Jub 2008 Future Future Eurodolar Jub 2008 Future Future Mar 08 Euro Dolars Future Eurodolar Jub 2008 Future Future Mar 08 E	1,406 (1,406) 242 (242) (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150 39,780,300 1,421,100 16,823,450 65,879,050 11,614,838 62,110,375 2,840,100 2,843,700 1,896,500
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Total Options on Futures - Cash Equivalents Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jby 105.4 American Currency Call Option Usd/Jby 105.3 Barreican Currency Call Option Usd/Jby 103.8 American Currency Call Option Usd/Jby 104.65 American Currency Put Option Usd/Jby 105.2 American Currency Put Option Obtsche Usd/Jby 105.2 American Currency Put Option Datsche Usd/Jby 105.2 American Currency Option Eur/Usd 1.353 European Total Currency Options U.S. Fixed Income Index Futures (Cash Equivalents) Future 03-15-2010 Future 04-15-2010 Future 05 -15-2009 Eurodollars 90Day 06-15-2009 Eurodollar 90Day 12-16-2009 Eurodollar 90Day 12-16-200	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,681 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150 39,780,300 1,421,100 16,823,450 65,879,050 11,614,838 62,110,375 2,840,100 2,843,700 1,896,500 9,469,000
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Total Option Dec 07 Lif 3M Sterling Total Option Sterling Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jpy 105.2 American Currency Call Option Usd/Jpy 104.6 American Currency Call Option Usd/Jpy 103.8 American Currency Call Option Usd/Jpy 103.8 American Currency Put Option Eur/Usd 1.353 European Currency Put Option Usd/Jpy 103.8 American Currency Put Option Usd/Jpy 103.2 American Currency Put Option Usd/Jpy 103.2 American Currency Put Option Usd/Jpy 103.2 American Currency Put Option Eur/Usd 1.353 European Total Currency Options U.S. Fixed Income Index Futures (Cash Equivalents) Future Dec 07 Euro Doltars Future 03-15-2010 Future 12-14-2009 Future 04-14-2009 Future Dec 07 Euro Doltars Mar 05 Eurodoltar 90Day 12-16-2009 Future Dec 07 Euro Doltars Euro Doltars Sept 2008 Future Future Eurodoltar Jun 2008 Future	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,681 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150 39,780,300 1,421,100 16,823,450 65,879,050 11,614,838 62,110,375 2,840,100 2,843,700 1,896,500 9,469,000 12,079,350
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Tutre Call Dec 07 Lif 3M Sterling Total Option Dec 07 Lif 3M Sterling Total Option Futures - Cash Equivalents Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jby 105.2 American Currency Call Option Usd/Jby 103.8 American Currency Put Option Eur/Usd 1.353 European Currency Put Option Dut/Sd/Jby 105.2 American Currency Put Option Dut/Sd 1.333 European Total Currency Options U.S. Fixed Income Index Futures (Cash Equivalents) Future 03 F. Euro Dollars Future 03 F. Euro Dollars Future 03 F. Euro Dollars Future 04 F. Euro Dollars Future 04 F. Euro Dollars Future 04 F. Euro Dollars Eurodollar 90Day 05-15-2009 Eurodollars 90Day 05-15-2009 Eurodollar 90Day 12-16-2009 Eurodollar 90Day 12-16-2009 Eurodollar 90Day 12-16-2009 Eurodollar 90Day 12-16-2009 Eurodollar 90Day 12-16-2009 Eurodollar 90Day 12-16-2009 Eurodollars 90Day	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,681 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150 39,780,300 1,421,100 16,823,450 65,879,050 11,614,838 62,110,375 2,840,100 2,843,700 1,896,500 9,469,000 12,079,350 12,084,450
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Total Option Dec 07 Lif 3M Sterling Total Option Sterling Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jpy 105.2 American Currency Call Option Usd/Jpy 104.6 American Currency Call Option Usd/Jpy 103.8 American Currency Call Option Usd/Jpy 103.8 American Currency Put Option Eur/Usd 1.353 European Currency Put Option Usd/Jpy 103.8 American Currency Put Option Usd/Jpy 103.2 American Currency Put Option Usd/Jpy 103.2 American Currency Put Option Usd/Jpy 103.2 American Currency Put Option Eur/Usd 1.353 European Total Currency Options U.S. Fixed Income Index Futures (Cash Equivalents) Future Dec 07 Euro Doltars Future 03-15-2010 Future 12-14-2009 Future 04-14-2009 Future Dec 07 Euro Doltars Mar 05 Eurodoltar 90Day 12-16-2009 Future Dec 07 Euro Doltars Euro Doltars Sept 2008 Future Future Eurodoltar Jun 2008 Future	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150 39,780,300 1,421,100 16,823,450 65,879,050 11,614,838 62,110,375 2,840,100 2,843,700 1,896,500 9,469,000 12,079,350 12,084,450 12,088,913
Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Future Call Dec 07 Lif 3M Sterling Tutre Call Dec 07 Lif 3M Sterling Total Option Dec 07 Lif 3M Sterling Total Option Futures - Cash Equivalents Currency Call Option Eur/Usd 1.353 European Currency Call Option Usd/Jby 105.2 American Currency Call Option Usd/Jby 103.8 American Currency Put Option Eur/Usd 1.353 European Currency Put Option Dut/Sd/Jby 105.2 American Currency Put Option Dut/Sd 1.333 European Total Currency Options U.S. Fixed Income Index Futures (Cash Equivalents) Future 03 F. Euro Dollars Future 03 F. Euro Dollars Future 03 F. Euro Dollars Future 04 F. Euro Dollars Future 04 F. Euro Dollars Future 04 F. Euro Dollars Eurodollar 90Day 05-15-2009 Eurodollars 90Day 05-15-2009 Eurodollar 90Day 12-16-2009 Eurodollar 90Day 12-16-2009 Eurodollar 90Day 12-16-2009 Eurodollar 90Day 12-16-2009 Eurodollar 90Day 12-16-2009 Eurodollar 90Day 12-16-2009 Eurodollars 90Day	1,406 (1,406) 242 (242) \$ 400,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	1,517 (1,517) 148,363 14,581 128,605 65,437 68,593 74,609 54,678 9,832 23,188 25,426 26,574 54,009 36,869 582,399 (19,653,363) 3,309,775 3,310,825 3,312,575 3,314,150 39,780,300 1,421,100 16,823,450 65,879,050 11,614,838 62,110,375 2,840,100 2,843,700 1,896,500 9,469,000 12,079,350 12,084,450

Mar 09 Eurodollar 90Day 03-16-2009	3	710,550
Eurodollar 90Day 12-15-2008	17	4,028,150
Future Mar 08 Euro Dollars	157	37,205,075
Euro Dollars Sept 2008 Future	17	4,029,638
Future Eurodollar Jun 2008 Future	156	36,981,750
Future 03-15-2010		
	36	8,510,850
Future 12-14-2009	36	8,513,550
Future 09-14-2009	36	8,518,050
Eurodollars 90 Day	36	8,522,100
•		
Future Dec 07 Euro Dollars	728	172,381,300
Mar 09 Eurodollar 90 Day	5	1,184,250
Eurodollar 90 Day	331	78,430,450
Future Mar 08 Euro Dollars	1,224	290,057,400
Euro Dollars Sept 2008 Future	215	50,963,063
Future Eurodollar Jun 2008 Future	1,191	282,341,438
Eurodollars 90Day 06-15-2009	200	47,345,000
Mar 09 Eurodollar 90 Day		
•	213	50,449,050
Eurodollar 90 Day	213	50,470,350
Euro Dollars Sept 2008 Future	213	50,488,988
Future Eurodollar Jun 2008 Future	213	50,494,313
Future Sep 07 Euro Dollars		
	62	14,673,850
Future Mar 08 Euro Dollars	64	15,166,400
Future Eurodollar Jun 2008 Future	38	9,008,375
Future Dec 07 Euro Dollars	164	38,833,150
Mar 09 Eurodollar 90 Day	14	3,315,900
•		
Eurodollar 90 Day	209	49,522,550
Future Mar 08 Euro Dollars	949	224,889,275
Euro Dollars Sept 2008 Future	154	36,503,775
Future Eurodollar Jun 2008 Future		
	737	174,715,063
Total U.S. Fixed Income Index Futures (Cash Equivalents)	\$	2,064,868,925
U.S. Fixed Income Index Futures Offsets (Cash Equivalents)		
Future Dec 07 Euro Dollars	00	10.852.202
	83	19,653,363
Future 03-15-2010	(14)	(3,309,775)
Future 12-14-2009	(14)	(3,310,825)
Future 09-14-2009	(14)	(3,312,575)
Eurodollar 90Day 08-15-2009		
•	(14)	(3,314,150)
Eurodollar 12-17-2007	(168)	(39,780,300)
Mar 09Eurodollar 03-16-2009	(6)	(1,421,100)
Eurodollar 90Day 12-15-2008	(71)	(16,823,450)
Eurodollar 03-17-2008		
	(278)	(65,879,050)
Euro Dollars 09-17-2008	(49)	(11,614,838)
Eurodollar 06-16-2008	(262)	(62,110,375)
Eurodollar 90 Day 09-17-2007	(12)	(2,840,100)
•		
Eurodollar 03-17-2008	(12)	(2,843,700)
Eurodollar 06-16-2008	(8)	(1,896,500)
Eurodollar 90Day 06-15-2009	(40)	(9,469,000)
Mar 09Eurodollar 03-16-2009	(51)	(12,079,350)
Eurodolfar 90Day 12-15-2008	(51)	(12,084,450)
Euro Dollars 09-17-2008	(51)	(12,088,913)
Eurodollar 06-16-2008	(51)	(12,090,188)
Mar 09Eurodollar 03-16-2009	(3)	(710,550)
Eurodollar 90Day 12-15-2008		
•	(17)	(4,028,150)
Eurodollar 03-17-2008	(157)	(37,205,075)
Euro Dollars 09-17-2008	(17)	(4,029,638)
Eurodollar 06-16-2008	(156)	(36,981,750)
Future 03-15-2010		(8,510,850)
	(36)	
Future 12-14-2009	(36)	(8,513,550)
Future 09-14-2009	(36)	(8,518,050)
Eurodollar 90Day 06-15-2009	(36)	(8,522,100)
Eurodollar 12-17-2007	(728)	(172,381,300)
	· ·	
Mar 09Eurodollar 03-16-2009	(5)	(1,184,250)
Eurodollar 90Day 12-15-2008	(331)	(78,430,450)
Eurodollar 03-17-2008	(1,224)	(290,057,400)
Euro Dollars 09-17-2008	(215)	(50,963,063)
Eurodollar 06-16-2008	(1,191)	(282,341,438)
Eurodollar 90Day 06-15-2009	(200)	(47,345,000)
Mar 09Eurodollar 03-16-2009	(213)	(50,449,050)
Eurodollar 90Day 12-15-2008	(213)	(50,470,350)
•	• •	
Euro Dollars 09-17-2008	(213)	(50,488,988)
Eurodollar 06-16-2008	(213)	(50,494,313)
Eurodollar 90 Day 09-17-2007	(62)	(14,673,850)
Eurodollar 03-17-2008	(64)	(15,166,400)
	· ·	
Eurodoliar 06-16-2008	(38)	(9,008,375)
Eurodollar 12-17-2007	(164)	(38,833,150)
Mar 09Eurodollar 03-16-2009	(14)	(3,315,900)
Eurodollar 90Day 12-15-2008		
-	(209)	(49,522,550)
Eurodollar 03-17-2008	(949)	(224,889,275)
Euro Dollars 09-17-2008	(154)	(36,503,775)
Eurodollar 06-16-2008	(737)	(174,715,063)
Total U.S. Fixed Income Index Futures Offsets (Cash Equivalents)	\$	(2,064,868,925)
	Ŷ	(=,==,==,===)

Jun 08 Lif 3M 3Mo Euro Euribor Jun 08 Lif 3M 3Mo Euro Euribor Jun 08 Lif 3M 3Mo Euro Euribor Future Dec 07 Tiffe Euro Yen 90 Day GBP Libor Liffe Future 90 Day Libor Liffe Future Future Mar 08 Lif 3M Sterling Future Dec 07 Lif 3M Sterling Future Sep 07 Lif 3M Sterling Future Sep 08 Lif 3M Euribor Dec 07 Lif 3M Euribor Future Sep 07 Lif 3M Sterling Future Sep 08 Lif 3M Euribor Future Dec 08 Lif 3M Euribor Future Jun 09 Lif 3M Euribor Future 3Mo Euro Euribor Mar09 90 Day G8P Libor Liffe Future Future Dec 07 Lif 3M Sterling 90 Day Libor Liffe Future 90 Day GBP Libor Liffe Future Future Mar 08 Lif 3M Sterling Future Dec 07 Lif 3M Sterling Future Sep 07 Lif 3M Sterling Dec 07 Lif 3M Euribor Future Sep 08 Lif 3M Euribor Future Dec 08 Lif 3M Euribor Future Jun 09 Lif 3M Euribor Future 3Mo Euro Euribor Mar09 90 Day GBP Libor Liffe Future Future Dec 07 Lif 3M Sterling Future Sep 07 Lif 3M Sterling Future Sep 08 Lif 3M Euribor Future Dec 08 Lif 3M Euribor Dec 07 Lif 3M Euribor Future Sep 07 Lif 3M Sterling **Total International Cash Equivalent Futures** International Cash Equivalent Futures Offsets Jun 08 Lif 3M Mar 08 Lif 3M Jun 08 Lif 3M Mar 08 Lif 3M Jun 08 Lif 3M Mar 08 Lif 3M Future Dec 07 Tiffe Euro Yen 90 Day GBP Libor Liffe Future Jun 08 90 Day Libor Liffe Future Sep 08 Future Mar 08 Lif 3M Sterling Future Dec 07 Lif 3M Sterling Future Sep 07 Lif 3M Sterling Future Sep 08 Lif 3M Euribor Dec 07 Lif 3M Dec 07 Lif Future Sep 07 Lif 3M Sterling Future Sep 08 Lif 3M Euribor Future Dec 08 Lif 3M Euribor Future Jun 09 Lif 3M Euribor Future 3Mo Euro Euribor Mar09 90 Day GBP Libor Liffe Future Jun 08 Future Dec 07 Lif 3M Sterling 90 Day Libor Liffe Future Sep 08 90 Day GBP Libor Liffe Future Jun 08 Future Mar 08 Lif 3M Sterling Future Dec 07 Lif 3M Sterling Future Sep 07 Lif 3M Sterling Dec 07 Lif 3M Dec 07 Lif Future Sep 08 Lif 3M Euribor Future Dec 08 Lif 3M Euribor Future Jun 09 Lif 3M Euribor Future 3Mo Euro Euribor Mar09 90 Day GBP Libor Liffe Future Jun 08 Future Dec 07 Lif 3M Sterling Future Sep 07 Lif 3M Sterling Future Sep 08 Lif 3M Euribor Future Dec 08 Lif 3M Euribor Dec 07 Lif 3M Euribor Future Sep 07 Lif 3M Sterling **Total International Cash Equivalent Futures Offsets**

International Cash Equivalent Futures

4 3 7 2 1 1 2 0 1 2 3 6 3 1 9 2 4 1 1 7 2 9 45 7 7 7 7 7 3 0 6 3 1 9 2 4 1 1 7 2 9 4 5 7 7 7 7 7 7 7 7 7 7 7 7 7	1,286,939 965,660 2,252,143 643,773 321,735 321,887 4,008,057 234,919 469,837 704,906 1,410,564 706,035 321,735 322,769 322,852 2,252,143 2,252,143 2,252,143 2,252,2852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 2,252,852 3,069,483 9,990,001 2,252,143 2,252,852 2,306 2,578,065 2,578,065 2,578,065 2,578,065 2,578,065 2,578,0556 2,578,0557,0557,0557,0557,0557,0557,0557,
(4) (3) (7) (2) (1) (1) (20) (1) (2) (3) (6) (3) (1) (9) (24) (1) (1) (1) (1) (1) (1) (1) (1	(1,286,939) (965,660) (2,252,143) (643,773) (321,735) (321,887) (4,008,057) (234,919) (469,837) (704,906) (1,410,564) (706,035) (321,735) (2,900,323) (5,648,277) (321,736) (321,736) (321,769) (321,836) (321,836) (321,836) (321,836) (321,836) (321,836) (321,836) (321,836) (321,836) (321,836) (321,836) (321,836) (322,868) (3,059,483) (9,990,001) (2,252,143) (2,252,852) (2,252,852) (2,252,852) (2,252,852) (2,252,852) (7,047,566) (10,814,327) (13,650,002) (965,306) (2,578,065) (40,008,627)

U.S. Equity Index Futures		
Future Sep 07 Emini S&P 500	29	2,197,330
Future Sep 07 Emini S&P 500	63	4,773,510
Future Sep 07 Emini S&P 500	570	43,188,900
Future Sep 07 Emini S&P 500	6,412	465,637,240
Future Sep 07 S&P 500	361	136,764,850
Future Sep 07 S&P 500	390	147,751,500
Future Sep 07 S&P 500	1,074	406,884,900
Future Sep 07 S&P 500	2,480	939,548,000
	\$	2,166,946,230
U.S. Equity Index Futures Offsets		
Future Sep 07 Emini S&P 500	(29)	(2,197,330)
Future Sep 07 Emini S&P 500	(63)	(4,773,510)
Future Sep 07 Emini S&P 500	(570)	(43,188,900)
Future Sep 07 Emini S&P 500	(6,412)	(485,837,240)
Future Sep 07 S&P 500	(361)	(136,764,850)
Future Sep 07 S&P 500	(390)	(147,751,500)
Future Sep 07 S&P 500	(1,074)	(406,884,900)
Future Sep 07 S&P 500	(2,480)	(939,548,000)
Total U.S. Equity Index Futures Offsets	(2.+00)	(2,166,946,230)
	Ŧ	(1,100,0,0,100)
U.S. Fixed Income Index Futures (Index)		
Future Sep 07 10 Yr T-Notes	1 41	14,904, 14 1
Future Sep 07 10 Yr T-Notes	(124)	(13,107,188)
Future Sep 07 10 Yr T-Notes	(63)	(6,659,297)
Fullie Sep 07 10 Yr T-Notes	(125)	(13,212,891)
Fulure Sep 07 10 Yr T-Notes	(9)	(951,328)
Future Sep 07 10 Yr T-Notes	435	45,980,859
Future Sep 07 10 Yr T-Notes	(49)	(5,179,453)
Future Sep 07 10 Yr T-Notes	(59)	(6,236,484)
Future Sep 07 10 Yr T-Notes	(439)	(46,403,672)
Future Sep 07 10 Yr T-Notes	(393)	(41,541,328)
•		
Future Sep 07 10 Yr T-Notes	(623)	(65,853,047)
Future Sep 07 5 Yr T Note	(371)	(38,612,984)
Future Sep 07 5 Yr T Note	(82)	(8,534,406)
Future Sep 07 5 Yr T Note	66	6,869,156
Future Sep 07 5 Yr T Note	282	29,350,031
Future Sep 07 5 Yr T Note	(48)	(4,995,750)
Future Sep 07 5 Yr T Note	(680)	(70,773,125)
Future Sep 07 5 Yr T Note	(241)	(25,082,828)
Future Sep 07 5 Yr T Note	710	73,895,469
Future Sep 07 5 Yr T Note		99,290,531
	954	
Future Sep 07 5 Yr T Note	(1,017)	(105,847,453)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds	(1,017) 169	18,209,750
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95	18,209,750 10,236,250
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116	18,209,750 10,236,250 12,499,000
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62	18,209,750 10,236,250 12,499,000 6,680,500
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34) (38) 491	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34) (38)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34) (34) (38) 491 262 (162) 403 190 (279)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,662,250) (17,240,000) (22,212,156) 8,355,031
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Bonds	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,662,250) (17,240,000) (22,212,156) 8,355,031
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,662,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 US 2Yr T-Note	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. Yr T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U.S. 2Yr T-Note	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) 49,926,406
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 U.S. 2Yr T-Note	(1,017) 169 95 116 62 (38) (34) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 U.S. 2Yr T-Note	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) 49,926,406
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 U.S 2Yr T-Note	(1,017) 169 95 116 62 (38) (34) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245 \$	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,662,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) <u>49,926,406</u> (141,238,234)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U	(1,017) 169 95 116 62 (38) (34) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245 5 (141)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) 49,926,406
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. Yr D-Note Future Sep 07 U.S. Yr T-Note Future Sep 07 U.S. Fixed Income Index Futures (Index)	(1,017) 169 95 116 62 (38) (34) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245 \$	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,662,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) <u>49,926,406</u> (141,238,234)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 U.S. 2Yr T-Note	(1,017) 169 95 116 62 (38) (34) (33) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (141) (24) 5 (141) 124 63	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) <u>49,926,406</u> (141,238,234) (14,904,141) 13,107,188 6,659,297
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. Yr T-Note Future Sep 07 U.S. Yr T-Note Future Sep 07 U.S. Yr T-Note Future Sep 07 10 S.Yr T-Note	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245 \$ (141) 124 63 125	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) <u>49,926,406</u> (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U.S. 710 Yr T-Notes Future Sep 07 10 Yr T-Notes <td>(1,017) 169 95 116 62 (38) (34) (33) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (141) (24) 5 (141) 124 63</td> <td>18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) <u>49,926,406</u> (141,238,234) (14,904,141) 13,107,188 6,659,297</td>	(1,017) 169 95 116 62 (38) (34) (33) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (141) (24) 5 (141) 124 63	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) <u>49,926,406</u> (141,238,234) (14,904,141) 13,107,188 6,659,297
Future Sep 07 0 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U.S. Yr T-Note Future Sep 07 10 Yr T-Notes <td>(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245 \$ (141) 124 63 125</td> <td>18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) <u>49,926,406</u> (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891</td>	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245 \$ (141) 124 63 125	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) <u>49,926,406</u> (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. Yr T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U.S. 7Xr T-Note Future Sep 07 10 Yr T-Notes Future Sep 07 10 Yr T	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245 5 (141) 124 63 125 9	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) 49,926,406 (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891 951,328
Future Sep 07 6 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 10 Yr T-Notes Future Sep 07 10 Yr T-Notes	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245 5 (141) 124 63 125 9 (435)	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) 49,926,406 (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891 951,328 (45,980,859)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. 27 T-Note Future Sep 07 U.S 2Yr T-Note Future Sep 07 10 Yr T-Notes Future Sep 07 10 Yr T-Not	(1,017) 169 95 116 62 (38) (34) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245 5 (141) 124 63 125 9 (435) 49	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) 49,926,406 (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891 951,328 (45,980,859) 5,179,453
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. 2Yr T-Note Future Sep 07 10 Yr T-Notes	$(1,017) \\ 169 \\ 95 \\ 116 \\ 62 \\ (38) \\ (34) \\ (38) \\ 491 \\ 262 \\ (162) \\ 403 \\ 190 \\ (279) \\ (160) \\ (109) \\ (1109) \\ (1109) \\ (114) \\ (219) \\ (291) \\ 245 \\ \hline \\ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $$	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) <u>49,926,406</u> (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891 951,328 (45,980,859) 5,179,453 6,236,484
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 10 Yr T-Notes	(1,017) 169 95 116 62 (38) (34) (33) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (141) (219) (291) 245 5 (141) 124 63 125 9 (435) 49 59 439 393	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) <u>49,926,406</u> (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891 951,328 (45,980,859) 5,179,453 6,236,484 46,403,672 41,541,328
Future Sep 07 US. T-Bonds Future Sep 07 US. T-Note Future Sep 07 US. 2Yr T-Note Future Sep 07 10 Yr T-Notes Future Sep 07 10 Yr T-Notes Future Sep 07 10 Yr T-Notes Future Sep 07 1	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (140) (219) (291) 245 5 (141) 124 63 125 9 (435) 49 59 439 393 623	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) <u>49,926,406</u> (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891 951,328 (45,980,859) 5,179,453 6,236,484 46,403,672 41,541,328 65,853,047
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 U.S. T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 10 Yr T-Notes	(1,017) 169 95 116 62 (38) (34) (38) 491 262 (162) 403 190 (279) (160) (109) 41 (19) (14) (219) (291) 245 5 (141) 124 63 125 9 (435) 49 59 439 393 623 371	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) 49,926,406 (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891 951,328 (45,980,859) 5,179,453 6,236,484 46,403,672 41,541,328 65,853,047 38,612,984
Future Sep 07 0. X T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 U.S. T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 10 Yr T-Note Future Sep 07 10 Yr T-Note Future Sep 07 10 Yr T-Notes	$(1,017) \\ 169 \\ 95 \\ 116 \\ 62 \\ (38) \\ (34) \\ (38) \\ 491 \\ 262 \\ (162) \\ 403 \\ 190 \\ (279) \\ (160) \\ (109) \\ 41 \\ (19) \\ (14) \\ (219) \\ (291) \\ 245 \\ \hline \\ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $$	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) 49,926,406 (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891 951,328 (45,980,859) 5,179,453 8,236,484 46,403,672 41,541,328 65,653,047 38,612,984 8,534,406
Future Sep 07 6 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. Yr T-Note Future Sep 07 10 Yr T-Note Future Sep 07 10 Yr T-Notes Future	$(1,017) \\ 169 \\ 95 \\ 116 \\ 62 \\ (38) \\ (34) \\ (38) \\ 491 \\ 262 \\ (162) \\ 403 \\ 190 \\ (279) \\ (160) \\ (109) \\ 41 \\ (19) \\ (14) \\ (219) \\ (291) \\ 245 \\ \hline \\ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $$	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) 49,926,406 (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891 951,328 (45,980,859) 5,179,453 6,236,484 46,403,672 41,541,328 65,853,047 38,612,984 8,534,408 (6,869,156)
Future Sep 07 5 Yr T Note Future Sep 07 U.S. T-Bonds Future Sep 07 U.S. T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 U.S. 2Yr T-Note Future Sep 07 10 Yr T-Notes	$(1,017) \\ 169 \\ 95 \\ 116 \\ 62 \\ (38) \\ (34) \\ (38) \\ 491 \\ 262 \\ (162) \\ 403 \\ 190 \\ (279) \\ (160) \\ (109) \\ 41 \\ (19) \\ (14) \\ (219) \\ (291) \\ 245 \\ \hline \\ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $ $$	18,209,750 10,236,250 12,499,000 6,680,500 (4,094,500) (3,663,500) (4,094,500) 52,905,250 28,230,500 (17,455,500) 43,423,250 20,472,500 (30,062,250) (17,240,000) (22,212,156) 8,355,031 (3,871,844) (2,852,938) (44,628,094) (59,300,344) 49,926,406 (141,238,234) (14,904,141) 13,107,188 6,659,297 13,212,891 951,328 (45,980,859) 5,179,453 8,236,484 46,403,672 41,541,328 65,653,047 38,612,984 8,534,406

Future Sep 07 5 Yr T Note		48	4,995,750
,		680	
Future Sep 07 5 Yr T Note			70,773,125
Future Sep 07 5 Yr T Note		241	25,082,828
Future Sep 07 5 Yr T Note		(710)	(73,895,469)
Future Sep 07 5 Yr T Note		(954)	(99,290,531)
Future Sep 07 5 Yr T Note		1,017	105,847,453
Future Sep 07 U.S. T-Bonds		(169)	(18,209,750)
		, ,	
Fulure Sep 07 U.S. T-Bonds		(95)	(10,236,250)
Future Sep 07 U.S. T-Bonds		(116)	(12,499,000)
Future Sep 07 U.S. T-Bonds		(62)	(6,680,500)
Future Sep 07 U.S. T-Bonds		38	4,094,500
Future Sep 07 U.S. T-Bonds		34	3,663,500
Future Sep 07 U.S. T-Bonds		38	4,094,500
Future Sep 07 U.S. T-Bonds		(491)	(52,905,250)
Future Sep 07 U.S. T-Bonds		(262)	(28,230,500)
Future Sep 07 U.S. T-Bonds		162	17,455,500
Future Sep 07 U.S. T-Bonds		(403)	(43,423,250)
•			
Future Sep 07 U.S. T-Bonds		(190)	(20,472,500)
Future Sep 07 U.S. T-Bonds		279	30,062,250
Future Sep 07 U.S. T-Bonds		160	17,240,000
Future Sep 07 Us 2Yr T-Note		109	22,212,156
Future Sep 07 Us 2Yr T-Note		(41)	(8,355,031)
Future Sep 07 Us 2Yr T-Note		19	3,871,844
Future Sep 07 Us 2Yr T-Note		14	2,852,938
Future Sep 07 Us 2Yr T-Note		219	44,628,094
Future Sep 07 Us 2Yr T-Note		291	59,300,344
Future Sep 07 Us 2Yr T-Note		(245)	(49,926,406)
Total U.S. Fixed Income Index Futures Offsets (Index)		\$	141,238,234
International Fixed Income Futures			
Future Sep 07 Eurx Eur-Bund		33	4,935,922
Future Sep 07 Eurx Eur-Bund			
		(4)	(598,294)
Future Sep 07 Eurx Eur-Bund		(1)	(149,573)
Future Sep 07 Eurx Eur-Bund		131	19,594,117
Future Sep 07 Eurx Eur-Bund		(28)	(4,188,055)
Future Sep 07 Eurx Eur-Bund		(6)	(897,440)
•			
Future Sep 07 Tse 10Y Jgb		(2)	(2,137,900)
Future Sep 07 Tse 10Y Jgb		(9)	(9,620,551)
Total International Fixed Income Futures		\$	6,938,224
Internetic and Final Income Fature Official			
International Fixed Income Futures Offsets			
Future Sep 07 Eurx Eur-Bund		(33)	(4,935,922)
Future Sep 07 Eurx Eur-Bund		(33) 4	(4,935,922) 598,294
Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund		4	598,294
Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund		4	598,294 149,573
Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund		4 1 (131)	598,294 149,573 (19,594,117)
Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund		4 1 (131) 28	598,294 149,573 (19,594,117) 4,188,055
Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund		4 1 (131)	598,294 149,573 (19,594,117)
Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund		4 1 (131) 28 6	598,294 149,573 (19,594,117) 4,188,055 897,440
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tise 10Y Jgb		4 1 (131) 28 6 2	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tse 10Y Jgb Future Sep 07 Tse 10Y Jgb		4 1 (131) 28 6 2 9	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tise 10Y Jgb		4 1 (131) 28 6 2	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tex Eur-Bund Future Sep 07 Tex 10Y Jgb Future Sep 07 Tes 10Y Jgb Total International Fixed Income Futures Offsets		4 1 (131) 28 6 2 9 <u></u> \$	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224)
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tse 10Y Jgb Future Sep 07 Tse 10Y Jgb		4 1 (131) 28 6 2 9	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tex Eur-Bund Future Sep 07 Tex 10Y Jgb Future Sep 07 Tes 10Y Jgb Total International Fixed Income Futures Offsets		4 1 (131) 28 6 2 9 <u></u> \$	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224)
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tise 10Y Jgb Future Sep 07 Tise 10Y Jgb Total International Fixed Income Futures Offsets Total Futures and Options	Maturity Date	4 1 (131) 28 6 2 9 <u>\$</u> \$	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tise 10Y Jgb Future Sep 07 Tise 10Y Jgb Total International Fixed Income Futures Offsets Swaps/Swaptions	Maturity Date	4 1 (131) 28 6 2 9 <u></u> \$	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224)
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tes 10Y Jgb Future Sep 07 Tes 10Y Jgb Total International Fixed Income Futures Offsets Swaps/Swaptions Swaptions	Maturity Date	4 1 (131) 28 6 2 9 <u>\$</u> \$	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261
Future Sep 07 Eurx Eur-Bund Future Sep 07 Terx Eur-Bund Future Sep 07 Tes 10Y Jgb Total International Fixed Income Futures Offsets Total Futures and Options Swaptions Purchased Call Swaptions		4 1 (131) 28 6 2 9 \$ \$ Par Amount	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tes 10Y Jgb Future Sep 07 Tes 10Y Jgb Total International Fixed Income Futures Offsets Swaps/Swaptions Swaptions	Maturity Date	4 1 (131) 28 6 2 9 <u>\$</u> \$	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261
Future Sep 07 Eurx Eur-Bund Future Sep 07 Terx Eur-Bund Future Sep 07 Tes 10Y Jgb Total International Fixed Income Futures Offsets Total Futures and Options Swaptions Purchased Call Swaptions		4 1 (131) 28 6 2 9 \$ \$ Par Amount	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tise 10Y Jgb Future Sep 07 Tise 10Y Jgb Total International Fixed Income Futures Offsets Swaps/Swaptions Swaptions Purchased Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Barclay's Bank PLC	7 <i>121</i> 2007 7 <i>121</i> 2007	4 1 (131) 28 6 2 9 \$ \$ Par Amount 12,000,000	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tex 10Y Jgb Total International Fixed Income Futures Offsets Total International Fixed Income Futures Offsets Swaps/Swaptions Swaptions Purchased Call Swaptions European Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Barclay's Bank AG	7/2/2007 7/2/2007 7/2/2007	4 1 (131) 28 6 2 9 \$ Par Amount 12,000,000 3,000,000 25,000,000	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tex Eur-Bund Future Sep 07 Tex 10Y Jgb Total International Fixed Income Futures Offsets Total International Fixed Income Futures Offsets Swaps/Swaptions Swaptions Purchased Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Deutsche Bank AG	7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/2/2007	4 1 (131) 28 6 2 9 \$ Par Amount 12,000,000 3,000,000 25,000,000 8,000,000	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tse 10Y Jgb Future Sep 07 Tse 10Y Jgb Future Sep 07 Tse 10Y Jgb Total International Fixed Income Futures Offsets Total Futures and Options Swaps/Swaptions Swaptions Purchased Call Swaption (Euro) 3.96 Barctay's Bank PLC European Call Swaption (Euro) 3.96 Barctay's Bank AG European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC	7/2/2007 7/2/2007 7/2/2007	4 1 (131) 28 6 2 9 \$ Par Amount 12,000,000 3,000,000 25,000,000 8,000,000 25,000,000 25,000,000	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tex Eur-Bund Future Sep 07 Tex 10Y Jgb Total International Fixed Income Futures Offsets Total International Fixed Income Futures Offsets Swaps/Swaptions Swaptions Purchased Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Deutsche Bank AG	7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/2/2007	4 1 (131) 28 6 2 9 \$ Par Amount 12,000,000 3,000,000 25,000,000 8,000,000	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tse 10Y Jgb Future Sep 07 Tse 10Y Jgb Total International Fixed Income Futures Offsets Total Futures and Options Swaps/Swaptions Swaptions Purchased Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC	7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/2/2009 7/4/2009 7/4/2009	4 1 (131) 28 6 2 9 \$ Par Amount 12,000,000 3,000,000 25,000,000 8,600,000 8,600,000 6,000,000	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261
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Future Sep 07 Eurx Eur-Bund Future Sep 07 Tise 10Y Jgb Future Sep 07 Tise 10Y Jgb Future Sep 07 Tise 10Y Jgb Total International Fixed Income Futures Offsets Total International Fixed Income Futures Offsets Swaps/Swaptions Swaptions Purchased Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Royat Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royat Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royat Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royat Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royat Bank of Scotland PLC European Call Swaption (Euro) 3.96 Boutsche Stank of Scotland PLC European Call Swaption (USD) 4.70 Goldman Sachs Capital Markets L.P. European Call Swaption (USD) 4.75 Bank of America NA	7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/2/2009 7/4/2009 8/8/2007 9/26/2008	4 1 (131) 28 6 2 9 \$ Par Amount 12,000,000 3,000,000 25,000,000 8,000,000 25,000,000 6,000,000 39,000,000 115,000,000	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261 Market Value
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Future Sep 07 Eurx Eur-Bund Future Sep 07 Ter 10Y Jgb Future Sep 07 Tse 10Y Jgb Total International Fixed Income Futures Offsets Total International Fixed Income Futures Offsets Swaptions Swaptions Swaptions European Call Swaption (Euro) 3.96 Barctay's Bank PLC European Call Swaption (Euro) 3.96 Barctay's Bank PLC European Call Swaption (Euro) 3.96 Barctay's Bank PLC European Call Swaption (Euro) 3.96 Barctay's Bank AG European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC European Call Swaption (USD) 4.75 Bank of America NA European Call Swaption (USD) 4.75 Bank of America NA	7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/4/2009 8/8/2007 9/26/2008 9/26/2008 9/26/2008 9/26/2008	4 1 (131) 28 6 2 9 \$ Par Amount 12,000,000 3,000,000 25,000,000 8,000,000 25,000,000 6,000,000 39,000,000 115,000,000 27,500,000 11,800,000 5,500,000	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261 Market Value
Future Sep 07 Eurx Eur-Bund Future Sep 07 Tex Eur-Bund Future Sep 07 Tex 10Y Jgb Future Sep 07 Tex 10Y Jgb Total International Fixed Income Futures Offsets Total International Fixed Income Futures Offsets Swaps/Swaptions Swaptions Buropean Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC European Call Swaption (USD) 4.75 Bank of America NA European Call Swaption (USD) 4.75 Bank of America NA European Call Swaption (USD) 4.75 Bank of America NA European Call Swaption (USD) 4.75 Bank of America NA European Call Swaption (USD) 4.75 Bank of America NA <t< td=""><td>7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/2/2009 7/4/2009 8/8/2007 9/26/2008 9/26/2008 9/26/2008 9/26/2008 2/1/2008</td><td>4 1 (131) 28 6 2 9 5 Par Amount 12,000,000 3,000,000 25,000,000 25,000,000 8,600,000 25,000,000 8,600,000 39,600,000 115,000,000 115,000,000 118,00,000 5,500,000 23,000,000</td><td>598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261 Market Value - - - - - - - - - - - - - - - - - - -</td></t<>	7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/2/2009 7/4/2009 8/8/2007 9/26/2008 9/26/2008 9/26/2008 9/26/2008 2/1/2008	4 1 (131) 28 6 2 9 5 Par Amount 12,000,000 3,000,000 25,000,000 25,000,000 8,600,000 25,000,000 8,600,000 39,600,000 115,000,000 115,000,000 118,00,000 5,500,000 23,000,000	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261 Market Value - - - - - - - - - - - - - - - - - - -
Future Sep 07 Eurx Eur-Bund Future Sep 07 Text OY Jgb Total International Fixed Income Futures Offsets Total International Fixed Income Futures Offsets Swaps/Swaptions Swaptions Swaptions European Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Barclay's Bank PLC European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Deutsche Bank AG European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC European Call Swaption (Euro) 3.96 Royal Bank of Scotland PLC European Call Swaption (USD) 4.75 Bank of America NA European Call Swaption (USD) 4.75 Bank of America NA European Call Swaption (USD) 4.75 Bank of America NA European Call Swaption (USD) 4.75 Bank of America NA European Call Swaption (USD) 4.75 Bank of America NA European Call Swaption	7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/4/2009 8/8/2007 9/26/2008 9/26/2008 9/26/2008 9/26/2008 2/1/2008 3/31/2008	4 1 (131) 28 6 2 9 5 Par Amount 12,000,000 3,000,000 25,000,000 25,000,000 8,000,000 25,000,000 39,000,000 115,000,000 115,000,000 27,500,000 11,800,000 5,500,000 23,000,000 27,600,000	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261 Market Value
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Future Sep 07 Eurx Eur-Bund Future Sep 07 Tee 10Y Jgb Total International Fixed Income Futures Offsets Total Futures and Options Swaptions Purchased Call Swaption (Euro) 3.96 - Barclay's Bank PLC European Call Swaption (Euro) 3.96 - Barclay's Bank PLC European Call Swaption (Euro) 3.96 - Barclay's Bank PLC European Call Swaption (Euro) 3.96 - Deutsche Bank AG European Call Swaption (Euro) 3.96 - Deutsche Bank AG European Call Swaption (Euro) 3.96 - Deutsche Bank AG European Call Swaption (Euro) 3.96 - Royal Bank of Scotland PLC European Call Swaption (Euro) 3.96 - Royal Bank of Scotland PLC European Call Swaption (Euro) 3.96 - Royal Bank of Scotland PLC European Call Swaption (Euro) 3.96 - Royal Bank of Scotland PLC European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. E	7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/4/2009 8/8/2007 9/26/2008 9/26/2008 9/26/2008 9/26/2008 3/31/2008 3/31/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008	4 1 (131) 28 6 2 9 5 Par Amount 12,000,000 3,000,000 25,000,000 25,000,000 25,000,000 25,000,000 25,000,000 115,000,000 27,600,000 11,800,000 23,000,000 23,000,000 23,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 11,900,000 11,900,000 11,900,000 11,900,000 11,900,000 11,900,000 11,900,000 10,500,0	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261 Market Value 703,261 Market Value 226,240 54,101 23,214 10,820 6,813 34,083 18,524 2,840 58,129 13,771 187,828 41,246 84,397 23,411 20,657 10,820 69,226
Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund Future Sep 07 Eurx Eur-Bund Future Sep 07 Tex 10Y Jgb Future Sep 07 Tex 10Y Jgb Total International Fixed Income Futures Offsets Total Futures and Options Swaptions Swaptions Swaptions Swaptions European Call Swaption (Euro) 3.96 - Barclay's Bank PLC European Call Swaption (Euro) 3.96 - Deutsche Bank AG European Call Swaption (USD) 4.70 - Goldman Sachs Capital Markets L P. European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Bank of America NA European Call Swaption (USD) 4.75 - Dank of America NA European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Lehman Brothers Special Financing Inc. European Call Swaption (USD) 4.75 - Royal Bank of Scotland PLC European Call Swaption (USD) 4.75 - Royal Bank of Scotland PLC Europe	7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/2/2007 7/4/2009 8/8/2007 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008 9/26/2008	4 1 (131) 28 6 2 9 5 Par Amount 12,000,000 3,000,000 25,000,000 25,000,000 25,000,000 25,000,000 25,000,000 25,000,000 115,000,000 27,500,000 11,800,000 23,000,000 27,600,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 10,000,000 11,000,000 10,000,000 11,000,000 10,000,000 10,000,000 10,000,000 10,000,000 10,000,000 11,000,000 10,000 10,000,000 10,000	598,294 149,573 (19,594,117) 4,188,055 897,440 2,137,900 9,620,551 (6,938,224) 703,261 Market Value 226,240 54,101 23,214 10,820 6,813 34,083 18,524 2,840 58,429 13,771 187,828 41,246 84,397 23,411 20,657 10,820

European Call Swaption (USD) 4.80 Bank of America NA	8/8/2007	7,000,000	74
European Call Swaption (USD) 4.85 Royal Bank of Scotland PLC		•	1-
	7/2/2007	70,000,000	-
European Call Swaption (USD) 4.85 Royal Bank of Scotland PLC	7/2/2007	20,000,000	-
European Call Swaption (USD) 4.90 – Bank of America NA	8/8/2007	15,000,000	503
European Call Swaption (USD) 4.90 Bank of America NA	8/8/2007	9,000,000	302
European Call Swaption (USD) 4.90 Bank of America NA	8/8/2007	3,000,000	101
European Call Swaption (USD) 4.90 Bank of America NA	8/8/2007	3,000,000	101
European Call Swaption (USD) 4.90 Royal Bank of Sootland PLC	8/8/2007	60,000,000	12
European Call Swaption (USD) 4.90 Royal Bank of Scotland PLC	8/8/2007	36,000,000	7
European Call Swaption (USD) 4.99 Royal Bank of Scotland PLC	8/8/2007	12,000,000	2
European Call Swaption (USD) 4.90 Royal Bank of Scotland PLC	8/8/2007	6,000,000	1
European Call Swaption (USD) 4.90 Royal Bank of Scotland PLC			
	10/25/2007	47,000,000	22,856
European Call Swaption (USD) 4.90 Royal Bank of Scotland PLC	10/25/2007	11,000,000	5,349
European Call Swaption (USD) 5.00 - Royal Bank of Scotland PLC	8/8/2007	26,000,000	55
European Call Swaption (USD) 5.00 Royal Bank of Scotland PLC		99,300,000	
European of a washing (OD) site - Royar Bank of Schland PEC	2/1/2008		159,267
European Call Swaption (USD) 5.00 Royal Bank of Scotland PLC	2/1/2008	37,600,000	60,307
European Call Swaption (USD) 5.00 Royal Bank of Scotland PLC	2/1/2008	22,800,000	36,569
European Call Swaption (USD) 5.00 Royal Bank of Scotland PLC	2/1/2008	6,900,000	11,067
European Call Swaption (USD) 5.00 Royal Bank of Scotland PLC	12/15/2008	204,300,000	691,351
European Call Swaption (USD) 5.00 Royal Bank of Scotland PLC	12/15/2008	109,900,000	371,902
European Call Swaption (USD) 5.00 Royal Bank of Scotland PLC	12/15/2008	48,000,000	162,432
European Call Swaption (USD) 5.00 - Royal Bank of Scotland PLC	12/15/2008	21,600,000	73,094
European Call Swaption (USD) 5.25 Barclay's Bank PLC	8/8/2007	28,000,000	23,190
European Call Swaption (USD) 5.25 Barclay's Bank PLC	8/8/2007	8,000,000	6,626
	0/0/2001	\$	
		\$	2,511,920
Written Call Swaptions			
European Call Swaption (EUR) 4.10 Barclay's Bank PLC	7/2/2007	(1,000,000)	-
European Call Swaption (EUR) 4.10 Barclay's Bank PLC			
	7/2/2007	(5,000,000)	-
European Call Swaption (EUR) 4.10 – Deutsche Bank AG	7/4/2009	(4,000,000)	-
European Call Swaption (EUR) 4.10 Deutsche Bank AG	7/4/2009	(11,000,000)	-
European Call Swaption (EUR) 4.10 - Royal Bank of Scotland PLC		• • • •	
	7/4/2012	(3,000,000)	•
European Call Swaption (EUR) 4.10 – Royal Bank of Scotland PLC	7/4/2012	(11,000,000)	-
European Call Swaption (USD) 4.85 Goldman Sachs Capital Markets L.P.	8/8/2007	(6,000,000)	(110)
European Call Swaption (USD) 4.90 - Bank of America NA			
	8/8/2007	(3,000,000)	(175)
European Call Swaption (USD) 4.90 – Bank of America NA	8/8/2007	(14,000,000)	(815)
European Call Swaption (USD) 4.90 Barclay's Bank PLC	2/1/2008	(5,000,000)	(10,511)
European Call Swaption (USD) 4.90 – Lehman Brothers Special Financing Inc.	3/31/2008	(1,000,000)	(3,056)
European Call Swaption (USD) 4.90 Lehman Brothers Special Financing Inc.	3/31/2008	(6,000,000)	(18,335)
European Call Swaption (USD) 4.90 Lehman Brothers Special Financing Inc.	3/31/2008	(7,600,000)	(23,224)
European Call Swaption (USD) 4.90 Lehman Brothers Special Financing Inc	3/31/2008	(12,000,000)	(36,670)
		1	• •
European Call Swaption (USD) 4.90 Lehman Brothers Special Financing Inc.	3/31/2008	(38,500,000)	(117,648)
European Call Swaption (USD) 4.90 Royal Bank of Scotland PLC	8/8/2007	(1,000,000)	(31)
European Call Swaption (USD) 4.90 Royal Bank of Scotland PLC	8/8/2007	(2,000,000)	(62)
European Call Swaption (USD) 4.90 Royal Bank of Scotland PLC	8/8/2007	(5,000,000)	(291)
European Call Swaption (USD) 4.90 Royal Bank of Scotland PLC	8/8/2007	(6,000,000)	(187)
European Call Swaption (USD) 4.90 - Royal Bank of Scotland PLC	8/8/2007	(10,000,000)	(312)
European Call Swaption (USD) 4.95 - Bank of America NA	9/26/2008	(2,400,000)	(12,088)
European Call Swaption (USD) 4.95 Bank of America NA	9/26/2008	(5,100,000)	(25,688)
European Call Swaption (USD) 4.95 Bank of America NA	9/26/2008	(12,500,000)	(62,960)
European Call Swaption (USD) 4.95 – Bank of America NA		(50,400,000)	
	9/26/2008		(253,855)
European Call Swaption (USD) 4.95 Royal Bank of Scotland PLC	7/2/2007	(3,500,000)	-
European Call Swaption (USD) 4.95 – Royal Bank of Scotland PLC	7/2/2007	(15,000,000)	-
European Call Swaption (USD) 4.95 - Royal Bank of Scotland PLC	3/31/2008	(7,000,000)	(23,939)
European Call Swaption (USD) 4.95 Royal Bank of Scotland PLC	3/31/2008	(28,000,000)	(95,754)
European Call Swaption (USD) 4.95 – Royal Bank of Scotland PLC	9/26/2008	(2,400,000)	(12,088)
European Call Swaption (USD) 4.95 Royal Bank of Scotland PLC	9/26/2008	(3,000,000)	(15,110)
European Call Swaption (USD) 4.95 Royal Bank of Scotland PLC			(22,666)
	9/26/2008	(4,500,000)	
European Call Swaption (USD) 4.95 Royal Bank of Scotland PLC	9/26/2008	(5,200,000)	(26,191)
European Call Swaption (USD) 4.95 – Royal Bank of Scotland PLC	9/26/2008	(12,900,000)	(64,975)
European Call Swaption (USD) 4.95 Royal Bank of Scotland PLC	9/26/2008	(18,600,000)	(93,684)
			(,,)
European Call Swaption (USD) 5.00 Royal Bank of Scotland PLC	7/2/2007	(8,200,000)	
European Call Swaption (USD) 5.00 Royal Bank of Scotland PLC	8/8/2007	(1,000,000)	(85)
European Call Swaption (USD) 5.00 – Royal Bank of Scotland PLC	8/8/2007	(1,000,000)	(85)
European Call Swaption (USD) 5.00 Royal Bank of Scotland PLC	8/8/2007	(3,000,000)	(255)
European Call Swaption (USD) 5.00 Royal Bank of Scotland PLC	8/8/20 07	(5,000,000)	(425)
European Call Swaption (USD) 5.00 - Royal Bank of Scotland PLC	12/15/2008	(10,300,000)	(73,198)
European Call Swaption (USD) 5.01 Royal Bank of Scotland PLC	10/25/2007	(5,000,000)	(6,673)
European Call Swaption (USD) 5.01 – Royal Bank of Scotland PLC	10/25/2007	(20,000,000)	(26,692)
European Call Swaption (USD) 5.10 – Royal Bank of Scotland PLC	2/1/2008	(3,000,000)	(10,735)
European Call Swaption (USD) 5.10 Royal Bank of Scotland PLC	2/1/2008	(10,000,000)	(35,782)
European Call Swaption (USD) 5.10 Royal Bank of Scotland PLC	2/1/2008	(16,000,000)	(57,251)
European Call Swaption (USD) 5.10 Royal Bank of Scotland PLC	2/1/2008	(43,000,000)	(153,863)
European Call Swaption (USD) 5.20 Royal Bank of Scotland PLC	12/15/2008	(7,200,000)	(70,672)
	12/15/2008	(16,000,000)	(157,048)
European Call Swaption (USD) 5.20 Royal Bank of Scotland PLC		•	
European Call Swaption (USD) 5.20 – Royal Bank of Scotland PLC	12/15/2008	(36,600,000)	(359,247)
European Call Swaption (USD) 5.20 - Royal Bank of Scotland PLC	12/15/2008	(68,100,000)	(668,436)
European Call Swaption (USD) 5.57 – Barclay's Bank PLC	8/8/2007	(2,000,000)	(8,874)
European Call Swaption (USD) 5.57 – Barclay's Bank PLC	8/8/2007	(7,000,000)	(31,058)
		\$	(2,580,802)

Dow Jones Investment Grade Default Swap Index / Bank of America NA	12/20/2016	4,000,000	15,853
Dow Jones Investment Grade Default Swap Index / Bank of America NA	12/20/2016		10,000
Dow Jones Investment Grade Default Swap Index / Deutsche Bank AG		(4,000,000)	-
	6/20/2017	9,800,000	81,063
Dow Jones Investment Grade Default Swap Index / Deutsche Bank AG	6/20/2017	(9,800,000)	-
Dow Jones Investment Grade Default Swap Index / Deutsche Bank AG	6/20/2017	500,000	4,136
Dow Jones Investment Grade Default Swap Index / Deutsche Bank AG	6/20/2017	(500,000)	
Dow Jones Investment Grade Default Swap Index / Deutsche Bank AG			1004
	6/20/2017	200,000	1,654
Dow Jones Investment Grade Default Swap Index / Deutsche Bank AG	6/20/2017	(200,000)	-
Dow Jones Investment Grade Default Swap Index / Goldman Sachs International	12/20/2016	19,000,000	75,301
Dow Jones Investment Grade Default Swap Index / Goldman Sachs International	12/20/2016	(19,000,000)	
Dow Jones Investment Grade Default Swap Index / Goldman Sachs International	12/20/2016	3,000,000	11,890
Dow Jones Investment Grade Default Swap Index / Goldman Sachs International	12/20/2016	(3,000,000)	-
Dow Jones Investment Grade Default Swap Index / Goldman Sachs International	6/20/2017	2,000,000	16,543
Dow Jones Investment Grade Default Swap Index / Goldman Sachs International	6/20/2017		
		(2,000,000)	•
Dow Jones Investment Grade 7 / JP Morgan US	12/20/2011	162,200,000	-
Dow Jones Investment Grade 7 / JP Morgan US	12/20/2011	(162,200,000)	(57,905)
Dow Jones Investment Grade 7 / JP Morgan US	12/20/2011	44,600,000	
Dow Jones Investment Grade 7 / JP Morgan US			(15 000)
	12/20/2011	(44,600,000)	(15,922)
Dow Jones Investment Grade 8 High Volatility / JP Morgan US	6/20/2012	50,000,000	598,150
Dow Jones Investment Grade 8 High Volatility / JP Morgan US	6/20/2012	(50,000,000)	
		· · · · · · · · · · · · · · · · · · ·	730,762
		•	
Salling Brotoction			
Selling Protection			
American International Group, Inc. / Goldman Sachs International	6/20/2008	5,400,000	542
American International Group, Inc. / Goldman Sachs International	6/20/2008	(5,400,000)	-
American International Group, Inc. / Goldman Sachs International			100
	6/20/2008	1,200,000	120
American International Group, Inc. / Goldman Sachs International	6/20/2008	(1,200,000)	-
Anadarko Petroleum Corp. / Goldman Sachs International	3/20/2008	1,100,000	6
Anadarko Petroleum Corp. / Goldman Sachs International	3/20/2008	(1,100,000)	-
Anadarko Petroleum Corp. / Goldman Sachs International	3/20/2008	300,000	2
Anadarko Petroleum Corp. / Goldman Sachs International	3/20/2008	(300,000)	-
Bear Stearns Companies, Inc. / Deutsche Bank AG	6/20/2008	3,000,000	-
Bear Stearns Companies, Inc. / Deutsche Bank AG	6/20/2008		(2.057)
		(3,000,000)	(2,057)
Brazil Government / Barclay's Bank PLC	11/20/2007	3,800,000	1,330
Brazil Government / Barclay's Bank PLC	11/20/2007	(3,800,000)	-
Brazil Government / Barclay's Bank PLC	11/20/2007	800,000	280
Brazil Government / Barclay's Bank PLC			200
	11/20/2007	(800,000)	
Brazil Government / Lehman Brothers Special Financing, Inc.	3/20/2016	900,000	57,240
Brazil Government / Lehman Brothers Special Financing, Inc.	3/20/2016	(900,000)	-
Brazil Government / Morgan Stanley Capital Services, Inc.	11/20/2007	4,500,000	2,732
		• •	2,102
Brazil Government / Morgan Stanley Capital Services, Inc.	11/20/2 007	(4,500,000)	-
Brazil Government / Morgan Stanley Capital Services, Inc.	11/20/2007	900,000	546
Brazil Government / Morgan Stanley Capital Services, Inc.	11/20/2007	(900,000)	-
Brazíl Government / Merrill Lynch International	4/20/2016		6179
•		100,000	6,173
Brazil Government / Merrill Lynch International	4/20/2016	(100,000)	-
Brazil Government / Lehman Brothers Special Financing, Inc.	11/20/2007	1,60 0,000	560
Brazil Government / Lehman Brothers Special Financing, Inc.	11/20/2007	(1,600,000)	_
DaimlerChrylser NA Holding Corp. / Bank of America NA			4 3 9 9
	3/20/2008	1,700,000	1,388
DaimlerChrylser NA Holding Corp. / Bank of America NA	3/20/2008	(1,700,000)	-
DaimlerChrylser NA Holding Corp. / Bank of America NA	3/20/2008	400,000	327
DaimlerChrylser NA Holding Corp. / Bank of America NA	3/20/2008	(400,000)	_
DaimlerChrylser NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	3,500,000	3,249
DaimlerChrylser NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	(3,500,000)	-
DaimlerChrylser NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	1,100,000	816
DaimlerChrylser NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	(1,100,000)	
			-
DaimlerChrylser NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	700,000	650
DaimlerChrylser NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	(700,000)	-
DaimlerChrytser NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	200,000	148
DaimlerChrytser NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	(200,000)	-
DJ Credit Default Index Investment Grade High Volatility / Goldman Sachs Group, Inc.	6/20/2012	10,400,000	
DJ Credit Default Index Investment Grade High Volatility / Goldman Sachs Group, Inc.	6/20/2012	(10,400,000)	(121,163)
DJ Credit Default Index Investment Grade High Volatility / Goldman Sachs Group, Inc.	6/20/2012	2,100,000	-
DJ Credit Default Index Investment Grade High Volatility / Goldman Sachs Group, Inc.	6/20/2012	(2,100,000)	(24,509)
			(24,000)
DJ Credit Default Index Investment Grade High Volatility / Goldman Sachs Group, Inc.	6/20/2012	1,500,000	
DJ Credit Default Index Investment Grade High Volatility / Goldman Sachs Group, Inc.	6/20/2012	(1,500,000)	(17,475)
DJ Credit Default Index Investment Grade High Volatility / Goldman Sachs Group, Inc.	6/20/2012	300,000	-
DJ Credit Default Index Investment Grade High Volatility / Goldman Sachs Group, Inc.	6/20/2012	(300,000)	(3,501)
			(3,501)
DJ Credit Default Index Investment Grade High Volatility / Lehman Brothers, Inc.	6/20/2012	2,400,000	-
DJ Credit Default Index Investment Grade High Volatility / Lehman Brothers, Inc.	6/20/2012	(2,400,000)	(27,961)
DJ Credit Default Index Investment Grade High Volatility / Lehman Brothers, Inc.	6/20/2012	400,000	-
			(4 660)
DJ Credit Default Index Investment Grade High Volatility / Lehman Brothers, Inc.	6/20/2012	(400,000)	(4,660)
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/ 2 0/2012	3,000,000	-
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	(3,000,000)	(34,951)
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	2,000,000	
			/00 40 A
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	(2,000,000)	(23,634)
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	2,000,000	-
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., inc.	6/20/2012	(2,000,000)	(23,383)
	6/20/2012	, ,	/
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.		1,700,000	
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	(1,700,000)	(19,806)
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.			
	6/20/2012	400,000	-
D.) Credit Default Index Investment Grade High Volatility / Moroan Stanley & Co., Jon			- (4880)
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	(400,000)	(4,660)
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc. DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.			(4,660) -

DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	(300,000)	(3,507)
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	300,000	-
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	(300,000)	(3,545)
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	200,000	-
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	(200,000)	(2,330)
DJ Emerging Market Credit Default Swap Index / Deutsche Bank AG	6/20/2012	3,000,000	16,085
DJ Emerging Market Credit Default Swap Index / Deutsche Bank AG	6/20/2012	(3,000,000)	-
Ford Motor Credit Company LLC / Credit Suisse International	12/20/2007	100,000	-
Ford Motor Credit Company LLC / Credit Suisse International	12/20/2007	(100,000)	(84)
Ford Motor Credit Company LLC / Credit Suisse International	12/20/2007	100,000	
Ford Motor Credit Company LLC / Credit Suisse International	12/20/2007	(100,000)	(84)
Ford Motor Credit Company LLC / Lehman Brothers Special Financing Inc.	12/20/2007	100,000	-
Ford Motor Credit Company LLC / Lehman Brothers Special Financing Inc.	12/20/2007	(100,000)	(84)
Ford Motor Credit Company LLC / Lehman Brothers Special Financing Inc.	12/20/2007	100,000	(0,1)
Ford Motor Credit Company LEC / Lehman Brothers Special Financing Inc.	12/20/2007	(100,000)	(84)
		• • •	(04)
Ford Motor Credit Company LLC / Lehman Brothers Special Financing Inc.	12/20/2007	100,000	-
Ford Motor Credit Company LLC / Lehman Brothers Special Financing Inc.	12/20/2007	(100,000)	(84)
Ford Motor Credit Company LLC / Lehman Brothers Special Financing Inc.	12/20/2007	100,000	-
Ford Motor Credit Company LLC / Lehman Brothers Special Financing Inc.	12/20/2007	(100,000)	(84)
Ford Motor Credit Company LLC / Morgan Stanley Capital Services, Inc.	3/20/2008	10,000,000	-
Ford Motor Credit Company LLC / Morgan Stanley Capital Services, Inc.	3/20/2008	(10,000,000)	(39,017)
GAZ Capital for Gazprom / JP Morgan Chase Bank, N.A.	12/20/2007	2,200,000	2,063
GAZ Capital for Gazprom / JP Morgan Chase Bank, N.A.	11/20/2007	(2,200,000)	-
GMAC LLC / Bank of America NA	3/20/2008	8,000,000	-
GMAC LLC / Bank of America NA	3/20/2008	(8,000,000)	(26,162)
GMAC LLC / Bank of America NA	3/20/2008	1,000,000	-
GMAC LLC / Bank of America NA	3/20/2008	(1,000,000)	(3,270)
GMAC LLC / Lehman Brothers Special Financing, Inc.	6/20/2008	2,000,000	4,163
GMAC LLC / Lehman Brothers Special Financing, Inc.	6/20/2008	(2,000,000)	-,100
	6/20/2008	1,000,000	2,082
GMAC LLC / Lehman Brothers Special Financing, Inc.			2,002
GMAC LLC / Lehman Brothers Special Financing, Inc.	6/20/2008	(1,000,000)	-
GMAC LLC / Morgan Stanley Capital Services Inc.	9/20/2008	3,100,000	-
GMAC LLC / Morgan Stanley Capital Services Inc.	9/20/2008	(3,100,000)	(6,916)
Goldman Sachs Group, Inc. / Deutsche Bank AG	12/20/2007	2,500,000	-
Goldman Sachs Group, Inc. / Deutsche Bank AG	12/20/2007	(2,500,000)	(867)
Goldman Sachs Group, Inc. / Deutsche Bank AG	12/20/2007	500,000	-
Goldman Sachs Group, Inc. / Deutsche Bank AG	12/20/2007	(500,000)	(173)
Goldman Sachs Group, Inc. / Deutsche Bank AG	6/20/2008	5,000,000	-
Goldman Sachs Group, Inc. / Deutsche Bank AG	6/20/2008	(5,000,000)	(1,940)
Goldman Sachs Group, Inc. / Deutsche Bank AG	6/20/2008	3,000,000	-
Goldman Sachs Group, Inc. / Deutsche Bank AG	6/20/2008	(3,000,000)	(1,775)
Goldman Sachs Group, Inc. / Deutsche Bank AG	6/20/2008	2,000,000	
Goldman Sachs Group, Inc. / Deutsche Bank AG	6/20/2008	(2,000,000)	(1,183)
Indonesia Government / Lehman Brothers Special Financing Inc.	12/20/2008	1,000,000	260
Indonesia Government / Lehman Brothers Special Financing Inc.	12/20/2008	(1,000,000)	-
• –		4,500,000	740
Indonesia Government / Royal Bank of Scotland PLC	12/20/2007		2,742
Indonesia Government / Royal Bank of Scotland PLC	12/20/2007	(4,500,000)	
Indonesia Government / Royal Bank of Scotland PLC	12/20/2007	4,000,000	2,195
Indonesia Government / Royai Bank of Scotland PLC	12/20/2007	(4,000,000)	-
Indonesia Government / Royal Bank of Scotland PLC	12/20/2007	800,000	439
Indonesia Government / Royal Bank of Scotland PLC	12/20/2007	(800,000)	-
Indonesia Government / Royal Bank of Scotland PLC	12/20/2007	900,000	548
Indonesia Government / Royal Bank of Scotland PLC	12/20/2007	(900,000)	-
Lehman Brothers Holdings, Inc. / Deutsche Bank AG	12/20/2007	2,700,000	-
Lehman Brothers Holdings, Inc. / Deutsche Bank AG	12/20/2007	(2,700,000)	(1,192)
Lehman Brothers Holdings, Inc. / Deutsche Bank AG	12/20/2007	600,000	-
Lehman Brothers Holdings, Inc. / Deutsche Bank AG	12/20/2007	(600,000)	(265)
Lehman Brothers Holdings, Inc. / Deutsche Bank AG	6/20/2008	2,000,000	-
Lehman Brothers Holdings, Inc. / Deutsche Bank AG	6/20/2008	(2,000,000)	(975)
Merrill Lynch & Co., Inc. / Deutsche Bank AG	6/20/2008	1,300,000	
Merrill Lynch & Co., Inc. / Deutsche Bank AG	6/20/2008	(1,300,000)	(490)
Mernil Lynch & Co., Inc. / Deutsche Bank AG	6/20/2008	300,000	(-50)
			(113)
Merill Lynch & Co., Inc. / Deutsche Bank AG	6/20/2008 5/20/2016	(300,000)	(113) 30,446
Mexico Government / JP Morgan Chase Bank, N.A.	5/20/2016	900,000	30,440
Mexico Government / JP Morgan Chase Bank, N.A.	5/20/2016	(900,000)	-
Morgan Stanley / Deutsche Bank AG	6/20/2008	3,000,000	-
Morgan Stanley / Deutsche Bank AG	6/20/2008	(3,000,000)	(1,523)
Morgan Stanley / J.P. Morgan Chase Bank, N.A.	12/20/2007	5,300,000	-
Morgan Stanley / J.P. Morgan Chase Bank, N.A.	12/20/2007	(5,300,000)	(1,314)
Morgan Stanley / J.P. Morgan Chase Bank, N.A.	12/20/2007	900,000	-
Morgan Stanley / J.P. Morgan Chase Bank, N.A.	12/20/2007	(900,000)	(223)
Morgan Stanley / UBS AG	12/20/2007	2,700,000	-
Morgan Stanley / UBS AG	12/20/2007	(2,700,000)	(1,143)
Morgan Stanley / UBS AG	12/20/2007	600,000	-
Morgan Stanley / UBS AG	12/20/2007	(600,000)	(254)
Morgan Stanley Bank AG for OAO Gazprom / Deutsche Bank AG	10/20/2011	2,700,000	48,061
	10/20/2011	(2,700,000)	
Morgan Stanley Bank AG for OAO Gazprom / Deutsche Bank AG		(2,700,000) 600,000	10,680
Morgan Stanley Bank AG for OAO Gazprom / Deutsche Bank AG	10/20/2011		10,000
Morgan Stanley Bank AG for OAO Gazprom / Deutsche Bank AG	10/20/2011	(600,000)	-
Panama Government / Credit Suisse International	2/20/2009	2,500,000	1,374
Panama Government / Credit Suisse International	2/20/2009	(2,500,000)	•
Panama Government / Credit Suisse International	2/20/2009	600,000	330

Panama Government / Credit Suisse International	2/20/2009	(600,000)	-
Panama Government / Credit Suisse International	2/20/2017	1,500,000	24,754
Panama Government / Credit Suisse International	2/20/2017	(1,500,000)	-
Pemex Project Funding Master Trust / Goldman Sachs International	11/20/2007	2,700,000	964
Pemex Project Funding Master Trust / Goldman Sachs International	11/20/2007	(2,700,000)	-
Petroleos Mexicanos / Barclay's Bank PLC	7/20/2011	1,000,000	16,518
Petroleos Mexicanos / Barclay's Bank PLC	7/20/2011	(1,000,000)	
Residential Capital LLC / Lehman Brothers Special Financing Inc.	6/20/2009	5,000,000	-
Residential Capital LLC / Lehman Brothers Special Financing Inc.	6/20/2009	(5,000,000)	(62,696)
Residential Capital LLC / Lehman Brothers Special Financing Inc.	6/20/2009	1,000,000	(,,,
Residential Capital LLC / Lehman Brothers Special Financing Inc.	6/20/2009	(1,000,000)	(12,539)
Russian Ag Bank / Deutsche US	7/20/2007	1,900,000	
G			5,465
Russian Ag Bank / Deutsche US	7/20/2007	(1,900,000)	-
Russian Ag Bank / Deutsche US	7/20/2007	500,000	1,489
Russian Ag Bank / Deutsche US	7/20/2007	(500,000)	-
Russian Ag Bank / Deutsche US	7/20/2007	400,000	1,151
Russian Ag Bank / Deutsche US	7/20/2007	(400,000)	-
Russian Ag Bank / Deutsche US	7/20/2007	100,000	298
Russian Ag Bank / Deutsche US	7/20/2007	(100,000)	
Russian Government / HSBC Bank USA, N.A.	11/20/2007	12,100,000	4,008
Russian Government / HSBC Bank USA, N.A.			4,000
	11/20/2007	(12,100,000)	-
Russian Government / HSBC Bank USA, N.A.	11/20/2007	2,300,000	762
Russian Government / HSBC Bank USA, N.A.	11/20/2007	(2,300,000)	-
Russian Government / Morgan Stanley Capital Services, Inc.	11/20/2007	8,500,000	3,171
Russia Government / Morgan Stanley Capital Services, Inc.	11/20/2007	(8,500,000)	-
Russian Government / Morgan Stanley Capital Services, Inc.	11/20/2007	1,800,000	672
Russian Government / Morgan Stanley Capital Services, Inc.	11/20/2007	(1,800,000)	-
Russian Government / Morgan Stanley Capital Services, Inc.	12/20/2008	4,000,000	852
Russian Government / Morgan Stanley Capital Services, Inc.	12/20/2008	(4,000,000)	-
Softbank Corp. / Deutsche Bank AG (JPY)	9/20/2007	25,000,000	970
Softbank Corp. / Deutsche Bank AG (JPY)	9/20/2007	(25,000,000)	
Ukraine Government / Bardays Bank PLC	12/20/2008	400,000	1,219
Ukraine Government / Barclays Bank PLC	12/20/2008	(400,000)	(, L) V
Ukraine Government / Deutsche Bank AG	12/20/2008		18 200
		6,000,000	18,290
Ukraine Government / Deutsche Bank AG	12/20/2008	(6,000,000)	
Ukraine Government / HSBC Bank USA, N.A.	12/20/2007	4,400,000	5,486
Ukraine Government / HSBC Bank USA, N.A.	12/20/2007	(4,400,000)	-
Ukraine Government / HSBC Bank USA, N.A.	12/20/ 2007	900,000	1,122
Ukraine Government / HSBC Bank USA, N.A.	1 2/2 0/2007	(900,000)	-
Ukraine Government / HSBC Bank USA, N.A.	4/20/2009	100,000	299
Ukraine Government / HSBC Bank USA, N.A.	4/20/2009	(100,000)	-
Ukraine Government / Lehman Brothers Special Financing, Inc.	11/20/2007	600,000	856
Ukraine Government / Lehman Brothers Special Financing, Inc.	11/20/2007	(600,000)	-
Ukraine Government / Lehman Brothers Special Financing, Inc.	11/20/2007	400,000	570
Ukraine Government / Lehman Brothers Special Financing, Inc.	11/20/2007	(400,000)	
Ukraine Government / Morgan Stanley Capital Services, Inc.	12/20/2007	1,500,000	1,497
Ukraine Government / Morgan Stanley Capital Services, Inc.	12/20/2007	(1,500,000)	,,-121
Ukraine Government / Morgan Stanley Capital Services, Inc.	12/20/2007	400,000	399
			222
Ukraine Government / Morgan Stanley Capital Services, Inc.	12/20/2007	(400,000)	//02.0001
		\$	(193,290)
Inflation Linked Swap			
Inflation Linked Swap (Euro) - 1.96% / France CPI ex-Tobacco - Barclay's Bank PLC	4/5/2012	300,000	-
Inflation Linked Swap (Euro) - 1.96% / France CPI ex-Tobacco - Barclay's Bank PLC	4/5/2012	(300,000)	(4,278)
Inflation Linked Swap (Euro) - 1.96% / France CPI ex-Tobacco - Barclay's Bank PLC	4/5/2012	100,000	-
Inflation Linked Swap (Euro) - 1.96% / France CPI ex-Tobacco - Barclay's Bank PLC	4/5/2012	(100,000)	(1,426)
Inflation Linked Swap (Euro) - 1.96% / France CPI ex-Tobacco - Goldman Sachs Capital Markets	3/30/2012	600,000	-
Inflation Linked Swap (Euro) - 1.98% / France CPI ex-Tobacco - Goldman Sachs Capital Markets	3/30/2012	(600,000)	(5,207)
Inflation Linked Swap (Euro) - 1.95% / France CPI ex-Tobacco - JP Morgan Chase Bank NA	4/10/2012	1,400,000	
Inflation Linked Swap (Euro) - 1.96% / France CPI ex-Tobacco - JP Morgan Chase Bank NA	4/10/2012	(1,400,000)	(14,185)
Inflation Linked Swap (Euro) - 1.96% / France CPI ex-Tobacco - JP Morgan Chase Bank NA	4/10/2012	100,000	
Inflation Linked Swap (Euro) - 1.96% / France CPI ex-Tobacco - JP Morgan Chase Bank NA	4/10/2012	(100,000)	(1,013)
Inflation Linked Swap (Euro) - 1.96% / France CPI ex-Tobacco - Royal Bank of Scotland PLC	3/28/2012	1,200,000	(.,
	3/28/2012	(1,200,000)	(16,513)
Inflation Linked Swap (Euro) - 1.96% / France CPI ex-Tobacco - Royal Bank of Scotland PLC		2,600,000	31,156
Inflation Linked Swap (Euro) - 2.09% / France CPI ex-Tobacco - BNP PARIBAS	10/15/2010		01,100
Inflation Linked Swap (Euro) - 2.09% / France CPI ex-Tobacco - BNP PARIBAS	10/15/2010	(2,600,000)	-
Inflation Linked Swap (Euro) - 2.09% / France CPI ex-Tobacco - BNP PARIBAS	10/15/2010	1,200,000	14,380
Inflation Linked Swap (Euro) - 2.09% / France CPI ex-Tobacco - BNP PARIBAS	10/15/2010	(1,200,000)	-
Inflation Linked Swap (Euro) - 2.10% / France CPI ex-Tobacco - Barclay's Bank PLC	10/15/2010	1,300,000	17,613
Inflation Linked Swap (Euro) - 2.10% / France CPI ex-Tobacco - Barclay's Bank PLC	10/15/2010	(1,300,000)	-
Inflation Linked Swap (Euro) - 2.24% / France CPI ex-Tobacco - Barclay's Bank PLC	6/20/2012	5,000,000	-
Inflation Linked Swap (Euro) - 2.24% / France CPI ex-Tobacco - Barolay's Bank PLC	6/20/2012	(5,000,000)	(41,128)
Inflation Linked Swap (Euro) - 2.24% / France CPI ex-Tobacco - Barclay's Bank PLC	6/20/2012	1,000,000	-
Inflation Linked Swap (Euro) - 2.24% / France CPI ex-Tobacco - Barclay's Bank PLC	6/20/2012	(1,000,000)	(8,226)
	012012012	\$	(28,826)
Interest Rate Swaps		*	1-0,0-01
•			
Receive Fixed	12/15/2009	4,000,000	6,461
Interest Rate Swap (AUD) - 7.0% / 6M Australian BB - Deutsche Bank AG			0,401
Interest Rate Swap (AUD) - 7.0% / 6M Australian BB - Deutsche Bank AG	12/15/2009	(4,000,000)	•
Interest Rate Swap (AUD) - 7.0% / 6M Australian BB - Deutsche Bank AG	12/15/2009	500,000	808
Interest Rate Swap (AUD) - 7.0% / 6M Australian BB - Deutsche Bank AG		1	
	12/15/2009	(500,000)	-
Interest Rate Swap (AUD) - 7.0% / 6M Australian BB - Deutsche Bank AG	12/15/2009 6/15/2010	28,000,000	26,753
	12/15/2009		26,753 -

Interest Rate Swap (AUD) - 7.0% / 6M Australian BB - Deutsche Bank AG	6/15/2010	1,200,000	1,147
Interest Rate Swap (AUD) - 7.0% / 6M Australian BB - Deutsche Bank AG	6/15/2010	(1,200,000)	•
Interest Rate Swap (BRL) - 10.75% / 3 MLIB - JP Morgan	1/4/2010	40,100,000	53,883
Interest Rate Swap (BRL) - 10.75% / 3 MLIB - JP Morgan	1/4/2010	(40,10 0, 000)	-
Interest Rate Swap (BRL) - 10.75% / 3 MLIB - JP Morgan	1/4/2010	9,500,000	•
Interest Rate Swap (BRL) - 10.75% / 3 MLIB - JP Morgan	1/4/2010	(9,500,000)	(24,820)
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Goldman Sachs Capital Management	3/20/2009	1,000,000	-
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Goldman Sachs Capital Management	3/20/2009	(1,000,000)	(10,279)
Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche AG	12/19/2009	800,000	3,876
Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche AG	12/19/2009	(800,000)	-
Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche AG	12/19/2009	400,000	1,938
Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche AG	12/19/2009	(400,000)	
	12/20/2007	5,800,000	-
Interest Rate Swap (GBP) - 4.5% / 6 MLIB - HSBC Bank USA	12/20/2007	(5,800,000)	(83,549)
Interest Rate Swap (GBP) - 4.5% / 6 MLIB - HSBC Bank USA			(00,040)
Interest Rate Swap (GBP) - 4.5% / 6 MLIB - HSBC Bank USA	12/20/2007	3,700,000	(52 000)
Interest Rate Swap (GBP) - 4.5% / 6 MLIB - HSBC Bank USA	12/20/2007	(3,700,000)	(53,298)
Interest Rate Swap (GBP) - 4.5% / 6 MLIB - Lehman Bros. Special Financing, Inc.	9/20/2009	9,300,000	
Interest Rate Swap (GBP) - 4.5% / 6 MLIB - Lehman Bros, Special Financing, Inc.	9/20/2009	(9,300,000)	(628,290)
Interest Rate Swap (GBP) - 4.5% / 6 MLIB - Merrill Lynch Capital Services, Inc.	9/20/2009	44,700,000	•
Interest Rate Swap (GBP) - 4.5% / 6 MLIB - Merrill Lynch Capital Services, Inc.	9/20/2009	(44,700,000)	(3,019,844)
Interest Rate Swap (GBP) - 5.0% / 6 MLIB - Credit Suisse International	6/15/2009	200,000	-
Interest Rate Swap (GBP) - 5.0% / 6 MLIB - Credit Suisse International	6/15/2009	(200,000)	(9,346)
Interest Rate Swap (GBP) - 5.0% / 6 MLIB - Goldman Sachs Capital Markets	6/15/2009	200,000	-
Interest Rate Swap (GBP) - 5.0% / 6 MLIB - Goldman Sachs Capital Markets	6/15/2009	(200,000)	(9,434)
Interest Rate Swap (GBP) - 6.0% / 6 MLIB - Goldman Sachs Capital Markets	6/19/2009	6,700,000	-
Interest Rate Swap (GBP) - 6.0% / 6 MLIB - Goldman Sachs Capital Markets	6/19/2009	(6,700,000)	(42,591)
Interest Rate Swap (GBP) - 6.0% / 6 MLIB - Goldman Sachs Capital Markets	6/19/2009	5,300,000	(, -
	6/19/2009	(5,300,000)	(33,692)
Interest Rate Swap (GBP) - 6.0% / 6 MLIB - Goldman Sachs Capital Markets	6/19/2009	1,900,000	(00,002)
Interest Rate Swap (GBP) - 6.0% / 6 MLIB - Royal Bank of Scotland PLC		· · · · · · · · · · · · · · · · · · ·	(11.265)
Interest Rate Swap (GBP) - 6.0% / 6 MLIB - Royal Bank of Scotland PLC	6/19/2009	(1,900,000)	(11,265)
Interest Rate Swap (JPY) - 1.0% / 6M LIBOR - Deutsche Bank AG	3/18/2009	200,000,000	-
Interest Rate Swap (JPY) - 1.0% / 6M LIBOR - Deutsche Bank AG	3/18/2009	(200,000,000)	(4,437)
Interest Rate Swap (JPY) - 1.0% / 6M LIBOR - UBS AG	3/18/2009	920,000,000	-
Interest Rate Swap (JPY) - 1.0% / 6M LIBOR - UBS AG	3/18/2009	(920,000,000)	(20,409)
Interest Rate Swap (JPY) - 1.0% / Euro Yen Fixing 3M - UBS AG	3/19/2008	3,8 00,0 00,000	6,760
Interest Rate Swap (JPY) - 1.0% / Euro Yen Fixing 3M - UBS AG	3/19/2008	(3,800,000,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TITE / Citibank NA	11/4/2016	41,200,000	20,210
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TILE / Citibank NA	11/4/2016	(41,200,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican Tile / Citibank NA	11/4/2016	9,200,000	4,513
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIJE / Citibank NA	11/4/2016	(9,200,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TILE / Citibank NA	11/4/2016	5,200,000	2,551
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TILE / Citibank NA	11/4/2016	(5,200,000)	· -
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TILE / Citibank NA	11/4/2016	1,200,000	589
	11/4/2016	(1,200,000)	
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TilE / Citibank NA	11/4/2016	5,100,000	2,502
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TILE / Goldman Sachs Capital Markets		(5,100,000)	2,002
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TILE / Goldman Sachs Capital Markets	11/4/2016		540
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIIE / Goldman Sachs Capital Markets	11/4/2016	1,100,000	540
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TILE / Goldman Sachs Capital Markets	11/4/2016	(1,100,000)	2 4 2 4
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIIE / Morgan Stanley Capital Services, Inc.	11/4/2016	7,000,000	3,434
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIIE / Morgan Stanley Capital Services, Inc.	11/4/2016	(7,000,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIIE / Morgan Stanley Capital Services, Inc.	11/4/2016	1,500,000	736
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIIE / Morgan Stanley Capital Services, Inc.	11/4/2016	(1,500,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIIE / Merrill Lynch Capital Services, Inc.	11/4/2016	17,400,000	8,535
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TILE / Merrill Lynch Capital Services, Inc.	11/4/2016	(17,400,000)	-
Interest Rate Swap (MXN) - 6.17% / 1M Mexican TILE / Merrill Lynch Capital Services, Inc.	11/4/2016	3,800,000	1,864
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIJE / Merrill Lynch Capital Services, Inc.	11/4/2016	(3,800,000)	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Bank of America NA	12/19/2009	7,100,000	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Bank of America NA	12/19/2009	(7,100,000)	(46,258)
Interest Rate Swap (USD) - 5.0% / 3 ML/B - Bank of America NA	12/19/2009	4,900,000	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Bank of America NA	12/19/2009	(4,900,000)	(31,924)
Interest Rate Swap (USD) - 5.0% / 3 ML/B - Barclay's Bank PLC	12/20/2008	3,800,000	· - ·
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Barclay's Bank PLC	12/20/2008	(3,800,000)	(20,629)
	12/19/2009	31,700,000	·
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Barclay's Bank PLC	12/19/2009	(31,700,000)	(207,971)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Barclay's Bank PLC	12/19/2008	106,100,000	(201,011)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG		(106,100,000)	(325,844)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2008	• • • •	(020,044)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2009	95,300,000	(eap.900)
Interest Rate Swap (USD) - 5.0% / 3 MLiB - Deutsche Bank AG	12/19/2009	(95,300,000)	(620,899)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2009	37,700,000	·
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2009	(37,700,000)	(245,623)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2008	26,500,000	
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2008	(26,500,000)	(81,384)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2009	19,200,000	-
Interest Rate Swap (USD) - 5.0% / 3 ML/B - Deutsche Bank AG	12/19/2009	(19,200,000)	(125,092)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Goldman Sachs Capital Markets	12/19/2009	7,000,000	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Goldman Sachs Capital Markets	12/19/2009	(7,000,000)	(45,924)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - JP Morgan	12/19/2014	48,000,000	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - JP Morgan	12/19/2014	(48,000,000)	(1,596,466)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - JP Morgan	12/19/2014	11,300,000	-
	12/19/2014	(11,300,000)	(375,835)
Interest Rate Swap (USD) – 5.0% / 3 MLIB - JP Morgan Interest Rate Swap (USD) – 5.0% / 3 MLIB - Morgan Stapley Capital Services, Inc.	6/20/2009	3,500,000	
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Morgan Stanley Capital Services, Inc.	6/20/2009	(3,500,000)	(23,549)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Morgan Stanley Capital Services, Inc.	0/20/2000	(2,000,000)	(_0,0,0)

Interest Rate Swap (USD) - 5.0% / 3 MLIB - Morgan Stanley Capital Services, Inc.	6/20/2009	1,300,000	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Morgan Stanley Capital Services, Inc.	6/20/2009	(1,300,000)	(8,747)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Morgan Stanley Capital Services, Inc.	12/19/2037	1,000,000	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Morgan Stanley Capital Services, Inc.	12/19/2037	(1,000,000)	(114,422)
Interest Rate Swap (USD) - 5.0% / 3 MLiB - Royal Bank of Scotland PLC	6/20/2009	29,000,000	(····· -)
			(105 124)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Royal Bank of Scotland PLC	6/20/2009	(29,000,000)	(195,124)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Royal Bank of Scotland PLC	6/20/2009	5,400,000	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Royal Bank of Scotland PLC	6/20/2009	(5,400,000)	(36,333)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Royal Bank of Scotland PLC	12/19/2037	5,800,000	-
Interest Rate Swap (USD) - 5.0% / 3 ML/B - Royal Bank of Scotland PLC	12/19/2037	(5,800,000)	(663,646)
Interest Rate Swap (USD) - 5.025% / 3 MLIB - Barclay's Bank	11/21/2011	8,500,000	
Interest Rate Swap (USD) - 5.025% / 3 MLIB - Barclay's Bank	11/21/2011	(8,500,000)	(149,111)
			(140,111)
Interest Rate Swap (USD) - 5.025% / 3 MLIB - Barclay's Bank	11/21/2011	2,000,000	-
Interest Rate Swap (USD) - 5.025% / 3 MLIB - Barclay's Bank	11/21/2011	(2,000,000)	(35,085)
Interest Rate Swap (USD) - 5.16% / 3 MLIB - Goldman Sachs Capital Markets	11/7/2010	22,500,000	-
Interest Rate Swap (USD) - 5.16% / 3 MLIB - Goldman Sachs Capital Markets	11/7/2010	(22,500,000)	(189,356)
Interest Rate Swap (USD) - 5.41% / 3 MLIB - Goldman Sachs Capital Markets	4/30/2027	4,150,000	
			(101.620)
interest Rate Swap (USD) - 5.41% / 3 MLIB - Goldman Sachs Capital Markets	4/30/2027	(4,150,000)	(191,620)
Interest Rate Swap (USD) - 5.41% / 3 MLIB - Goldman Sachs Capital Markets	4/30/2027	1,050,000	-
Interest Rate Swap (USD) - 5.41% / 3 MLIB - Goldman Sachs Capital Markets	4/30/2027	(1,050,000)	(48,482)
Interest Rate Swap (USD) - 5.5% / 3 MLIB - Barclay's Bank	7/28/2011	21,000,000	330,515
Interest Rate Swap (USD) - 5.5% / 3 MLIB - Barclay's Bank	7/28/2011	(21,000,000)	-
Interest Rate Swap (USD) - 5.5% / 3 MLIB - Barclay's Bank	7/28/2011	5,000,000	78,694
Interest Rate Swap (USD) - 5.5% / 3 MLIB - Barclay's Bank	7/28/2011	(5,000,000)	
			404 500
Interest Rate Swap (USD) - 5.63% / 3 MLIB - Barclay's Bank	7/12/2009	25,000,000	491,590
Interest Rate Swap (USD) - 5.63% / 3 MLIB - Barclay's Bank	7/12/2009	(25,000,000)	-
Interest Rate Swap (USD) - 5.63% / 3 MLIB - Barclay's Bank	7/12/2009	8,700,000	1 71 ,073
interest Rate Swap (USD) - 5.63% / 3 MLIB - Barclay's Bank	7/12/2009	(8,700,000)	-
interest Rate Swap (USD) - 5.64% / 3 MLIB - Barclay's Bank	7/14/2010	34,100,000	720,199
	7/14/2010	(34,100,000)	. 20, .00
Interest Rate Swap (USD) - 5.64% / 3 MLIB - Barclay's Bank			460.000
Interest Rate Swap (USD) - 5.64% / 3 MLIB - Barclay's Bank	7/14/2010	8,000,000	168,962
Interest Rate Swap (USD) - 5.64% / 3 MLIB - Barclay's Bank	7/14/2010	(8,000,000)	-
interest Rate Swap Zero Coupon (BRL) - 12.78% / 3M Brazil CDI - Morgan Stanley Capital Services	1/4/2010	6,100,000	119,284
Interest Rate Swap Zero Coupon (BRL) - 12.78% / 3M Brazil CDI - Morgan Stanley Capital Services	1/4/2010	(6,100,000)	-
Interest Rate Swap Zero Coupon (BRL) - 12.95% / 3M Brazil CDI - Merrill Lynch Capital Services	1/4/2010	2,600,000	55,363
	1/4/2010	(2,600,000)	
Interest Rate Swap Zero Coupon (BRL) - 12.95% / 3M Brazil CDI - Merrill Lynch Capital Services		· · · ·	24.070
Interest Rate Swap Zero Coupon (BRL) - 12.95% / 3M Brazil CDI - Merrill Lynch Capital Services	1/4/2010	1,600,000	34,070
Interest Rate Swap Zero Coupon (BRL) - 12.95% / 3M Brazil CDI - Merrill Lynch Capital Services	1/4/2010	(1,600,000)	•
Interest Rate Swap Zero Coupon (BRL) - 12.95% / 3M Brazil CDI - Merrill Lynch Capital Services	1/4/2010	300,000	6,388
Interest Rate Swap Zero Coupon (BRL) - 12.95% / 3M Brazil CDI - Merrill Lynch Capital Services	1/4/2010	(300,000)	-
			(7,007,342)
		S	[/,001,042]
Pay Fired		\$	(1,001,042)
Pay Fixed	10115/0011	·	
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG	12/15/2011	3,500,000	140,523
•	12/15/2011 12/15/2011	·	140,523
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG		3,500,000	
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011	3,500,000 (3,500,000)	140,523
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011 12/15/2011	3,500,000 (3,500,000) 1,000,000 (1,000,000)	140,523 - 40,149
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000	140,523
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (100,000)	140,523 - 40,149
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (100,000) 200,000	140,523 40,149 4,015
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (100,000) 200,000 (200,000)	140,523 - 40,149
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (100,000) 200,000	140,523 40,149 4,015
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (100,000) 200,000 (200,000)	140,523 40,149 4,015
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (100,000) 200,000 (200,000) 100,000 (100,000)	140,523 40,149 4,015 (2,042) (11,234)
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/19/2017	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (100,000) 200,000 (200,000) 100,000 (100,000) 2,500,000	140,523 40,149 4,015
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (100,000) 200,000 (200,000) 100,000 (100,000) 2,500,000 (2,500,000)	140,523 40,149 4,015 (2,042) (11,234) 898,352
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (100,000) 200,000 (200,000) (200,000) 100,000 (100,000) 2,500,000 (2,500,000) 1,400,000	140,523 40,149 4,015 (2,042) (11,234)
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,000,000) (100,000) 200,000 (200,000) (200,000) (200,000) (100,000) 2,500,000 (2,500,000) 1,400,000 (1,400,000)	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (100,000) 200,000 (200,000) (200,000) 100,000 (100,000) 2,500,000 (2,500,000) 1,400,000	140,523 40,149 4,015 (2,042) (11,234) 898,352
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 6.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M IB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,000,000) (100,000) 200,000 (200,000) (200,000) (200,000) (100,000) 2,500,000 (2,500,000) 1,400,000 (1,400,000)	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,00,000) (100,000) 200,000 (200,000) 100,000 (100,000) 2,500,000 (2,500,000) 1,400,000 (1,400,000) 400,000	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,000,000) 200,000 (100,000) 200,000 (200,000) 100,000 (100,000) 2,500,000 (1,400,000) 400,000 (400,000) 1,600,000	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,000,000) 200,000 (200,000) (200,000) (200,000) (200,000) (200,000) (100,000) (2,500,000) (2,500,000) (1,400,000) (400,000) 1,600,000)	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736 548,905
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (200,000) (200,000) (200,000) (100,000) (1,00,000) (2,500,000) (1,400,000) (400,000) 1,600,000) (1,600,000) 200,000	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M LIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A.	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036	3,500,000 ($3,500,000$) 1,000,000 ($1,000,000$) 100,000 ($100,000$) 200,000 ($200,000$) ($200,000$) ($2,500,000$) ($2,500,000$) ($1,400,000$) ($1,400,000$) ($400,000$) ($1,600,000$) ($1,600,000$) ($200,000$) ($200,000$)	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736 548,905 68,613
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (200,000) (200,000) (200,000) (100,000) (1,00,000) (2,500,000) (1,400,000) (400,000) 1,600,000) (1,600,000) 200,000	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736 548,905
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M IB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A.	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036	3,500,000 ($3,500,000$) 1,000,000 ($1,000,000$) 100,000 ($100,000$) 200,000 ($200,000$) ($200,000$) ($2,500,000$) ($2,500,000$) ($1,400,000$) ($1,400,000$) ($400,000$) ($1,600,000$) ($1,600,000$) ($200,000$) ($200,000$)	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736 548,905 68,613
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - MERII Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc.	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,00,000) (100,000) (100,000) (200,000) (200,000) (200,000) (100,000) (2,500,000) (2,500,000) (1,400,000) (1,600,000) (200,000) (200,000) (200,000) (200,000) (1,500,000)	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736 548,905 68,613 141,613
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - MSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - MERHILLynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc.	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2035 12/15/2035	3,500,000 (3,500,000) 1,000,000 (1,00,000) (100,000) (100,000) (200,000) (200,000) (200,000) (2,500,000) (2,500,000) (4,400,000) (4,400,000) (4,600,000) (4,600,000) (2,500,000) (2,500,000) (1,500,000) (1,500,000) (3,00,000)	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736 548,905 68,613
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank VLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - MERII Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc.	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2035 12/15/2035 12/15/2035	3,500,000 (3,500,000) 1,000,000 (1,000,000) (100,000) (100,000) (200,000) (200,000) (200,000) (100,000) (2,500,000) (2,500,000) (4,400,000) (4,400,000) (4,400,000) (4,600,000) (4,600,000) (1,500,000) (1,500,000) (300,000) (300,000)	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736 548,905 68,613 141,613 28,323
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6 MLIB - Deutsche Bank AG Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2035 12/15/2035 12/15/2035 12/15/2035	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (200,000) (200,000) (200,000) (200,000) (100,000) (2,500,000) (2,500,000) (4,00,000) (4,00,000) (4,00,000) (1,600,000) (200,000) (1,500,000) (300,000) (300,000) 4,400,000	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736 548,905 68,613 141,613
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Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6 MLIB - Deutsche Bank AG Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2035 12/15/2035 12/15/2035 12/15/2035	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (200,000) (200,000) (200,000) (200,000) (100,000) (2,500,000) (2,500,000) (4,00,000) (4,00,000) (4,00,000) (1,600,000) (200,000) (1,500,000) (300,000) (300,000) 4,400,000	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736 548,905 68,613 141,613 28,323
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Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank VLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Royal Bank of Scotland PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Royal Bank of Scotland PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Royal Bank of Scotland PLC Interest Rate Swap (GBP) - 5.5% / 6 MLIB - Royal Bank of Scotland PLC Interest Rate Swap (GBP) - 5.5% / 6 MLIB - Royal Bank of Scotland PLC Interest Rate Swap (GBP) - 5.5% / 6 MLIB - Royal Bank of Scotland P	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2035 12/15/2035 12/15/2035 12/15/2035 12/15/2035 12/15/2036 12/15/	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (100,000) 200,000 (200,000) (200,000) (2,500,000) (2,500,000) (4,00,000) (4,00,000) (4,600,000) (200,000) (1,600,000) (200,000) (300,000) (300,000) (300,000) (4,000,000) (4,000,000) (4,000,000) (400,000) 400,000 (400,000) 400,000 (400,000) 400,000 (400,000) 400,000 (400,000) 400,000 (400,000) 400,000 (400,000) 400,000 (400,000) (5,000,000) (4,4	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736 548,905 68,613 141,613 28,323 1,581,100 143,736 (32,034) (32,034) (32,034) (8,009) 255,363
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG Interest Rate Swap (GBP) - 4.0% / 6M LIB - Deutsche Bank AG Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc. Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Royal Bank of Scotland PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Royal Bank of Scotland PLC Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Royal Bank of Scotland PLC Interest Rate Swap (GBP) - 5.5% / 6 MLIB - Royal Bank of Scotland PLC Interest Rate Swap (GBP) - 5.5% / 6 MLIB - Royal Bank of Scotland PLC Interest Rate Swap (GBP	12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/15/2011 12/19/2017 12/19/2017 12/19/2017 12/19/2017 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2035 12/15/2035 12/15/2035 12/15/2035 12/15/2035 12/15/2035 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036 12/15/2036	3,500,000 (3,500,000) 1,000,000 (1,000,000) 100,000 (200,000) (200,000 (200,000) (200,000) (200,000) (200,000) (2,500,000) (4,00,000) (4,00,000) (4,00,000) (4,00,000) (1,500,000) (300,000) (300,000) (4,00,000) (4,00,000) (4,00,000) (4,00,000) (4,00,000) (4,00,000) (4,00,000) (4,00,000) (4,00,000) (1,00,000) (1,00,000) (1,00,000) (1,00,000) (1,00,000) (1,00,000) (1,00,000) (1,00,000) (1,00,000) (1,00,000) (5,000,000) (5,000,000) (4,400,000)	140,523 40,149 4,015 (2,042) (11,234) 898,352 503,077 143,736 548,905 68,613 141,613 28,323 1,581,100 143,736 (32,034) (32,034) (32,034) (8,009) 255,363 224,719

Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2017	900,000	45 005
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2017	(900,000)	45,965
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Bank of America NA	12/19/2017	1,600,000	- 81,716
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Bank of America NA	12/19/2017	(1,600,000)	01,710
Interest Rate Swap (USD) - 5.0% / 3 MLIB - JP Morgan	12/19/2012	45,000,000	980,492
Interest Rate Swap (USD) - 5.0% / 3 MLIB - JP Morgan	12/19/2012	(45,000,000)	500,49Z
Interest Rate Swap (USD) - 5.0% / 3 MLIB - JP Morgan	12/19/2012	12,200,000	265,822
Interest Rate Swap (USD) - 5.0% / 3 MLIB - JP Morgan	12/19/2012	(12,200,000)	200,022
Interest Rate Swap (USD) - 5.0% / 3 MLIB - JP Morgan Chase Bank, N.A.	12/19/2017	900.000	45,965
Interest Rate Swap (USD) - 5.0% / 3 MLIB - JP Morgan Chase Bank, N.A.	12/19/2017	(900,000)	40,800
Interest Rate Swap (USD) - 5.0% / 3 ML/B - JP Morgan Chase Bank, N.A.	12/19/2017	200,000	10,215
Interest Rate Swap (USD) - 5.0% / 3 MLIB - JP Morgan Chase Bank, N.A.	12/19/2017	(200,000)	10,210
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Morgan Stanley Capital Services, Inc.	12/19/2017	800,000	40,858
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Morgan Stanley Capital Services, Inc.	12/19/2017	(800,000)	-0,000
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Royal Bank of Scotland PLC	12/19/2017	4,600,000	234,934
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Royal Bank of Scotland PLC	12/19/2017	(4,600,000)	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Royal Bank of Scotland PLC	12/19/2017	1,000,000	51,073
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Royal Bank of Scotland PLC	12/19/2017	(1,000,000)	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - UBS AG	12/19/2017	900,000	45,965
Interest Rate Swap (USD) - 5.0% / 3 ML/B - UBS AG	12/19/2017	(900,000)	
Interest Rate Swap (USD) - 5.0% / 3 MLIB - UBS AG	12/19/2017	200,000	10,215
Interest Rate Swap (USD) - 5.0% / 3 MLIB - UBS AG	12/19/2017	(200,000)	-
Interest Rate Swap (USD) - 5.07% / 3 MLIB - Goldman Sachs Capital Markets	4/30/2009	31,400,000	181, 17 8
Interest Rate Swap (USD) - 5.07% / 3 MLIB - Goldman Sachs Capital Markets	4/30/2009	(31,400,000)	-
Interest Rate Swap (USD) - 5.07% / 3 MLIB - Goldman Sachs Capital Markets	4/30/2009	7,800,000	45,006
Interest Rate Swap (USD) - 5.07% / 3 MLIB - Goldman Sachs Capital Markets	4/30/2009	(7,800,000)	-
Interest Rate Swap (CAD) - 5.5% / Canadian 3M Libor - Royal Bank of Canada	6/20/2017	11,800,000	-
Interest Rate Swap (CAD) + 5.5% / Canadian 3M Libor - Royal Bank of Canada	6/20/2017	(11,800,000)	(64,438)
Interest Rate Swap (CAD) - 5.5% / Canadian 3M Libor - Royal Bank of Canada	6/20/2017	400,000	-
Interest Rate Swap (CAD) - 5.5% / Canadian 3M Libor - Royal Bank of Canada	6/20/2017	(400,000)	(2,184)_
		\$	6,711,796

otal Swaps and Swaptions	\$ 144,21
otal Derivative Investments (Options, Futures, Swaps, Swaptions)	\$ 847,47
Currency Investments	Valu
vrgentine peso	30,80
Australian dollar	41,86
Brazilian real	122,22
British pound sterling	5,952,59
Canadian dollar	1,048,65
Danish krone	41,62
gyptian pound	187,05
turo	7,389,74
long Kong dollar	435,16
lungarian forint	10,65
ndonesian rupiah	977,23
apanese yen	22,014,82
Aalaysian ringgit	749,20
fexican peso	1,116,86
lew Israeii shekel	63,1
New Taiwan dollar	1,874,09
lew Zealand dollar	279,67
lorwegian krone	325,82
hillppine peso	45,62
Singapore dollar	217,04
South Korean won	1,555,88
Swedish krona	3,955,10
Swiss franc	646,95
urkish lira	
otal Currency Investments	\$ 49,081,93

Absolute Return	Market Value
Diversified Funds	
Grosvenor Monarch Fund, L.P.	240,000,000
K2 Bluegiil Fund, LLC	250,000,000
Total Absolute Return	\$ 490,000,000
Private Equity	Market Value
21st Century Communications T-E Partners, L.P.	335,270
Apex Investment Fund III, L.P.	2,407,910
Apex Investment Fund V, L.P.	25,981,770
Apollo Investment Fund V, L.P.	108,320,484
Apoilo Investment Fund VI, L.P.	62,942,423
Band Fund V), L.P.	51,393,043
Band Fund VII, L.P.	28,512,867
Carlyle Partners IV, L.P.	78,875,882
Cartyle Strategic Partners, L.P.	24,895,052
Cartyle Venture Partners II, L.P.	106,325,277
Cariyle Venture Partners III, L.P.	9,759,082
Carlyle/Riverstone Global Energy and Power Fund II, L.P.	128,354,790

Carlyle/Riverstone Global Energy and Power Fund III, L.P.	38,378,497
Castle Harlan Partners IV, L.P.	27,647,754
CHS Private Equity V, L.P.	9,754,630
DLJ Merchant Banking Partners II, L.P.	14,055,029
DLJ Merchant Banking Partners III, L.P.	85,651,763
DLJ Merchant Banking, L.P.	6,222,465
Edgewater Growth Capital Partners, L.P.	20,857,717
Edgewater Growth Capital Partners II, L.P.	6,278,208
Elevation Partners, L.P.	7,449,396
Energy Capital Partners I, L.P.	6,393,348
Evercore Capital Partners II, 1.P.	40,914,087
Evergreen Partners IV, L.P.	14,233,441
Evergreen V, L.P.	2,961,845
Frontenac Venture VI, L.P. Glencoe Capital Institutional Partners III, L.P.	535,007
Glencoe Capital Partners III, L.P.	3,660,158
Granite Ventures II, L.P.	4,911,594 3,151,776
GTCR Fund VII/VIIA, L.P.	35,343,968
GTCR Fund VIII, L.P.	42,642,068
HealthPoint Partners, L.P.	29,787,351
Hispania Private Equity, L.P.	1,167,994
Hopewell Ventures, L.P.	2,276,267
ICV Partners II, L.P.	1,631,549
Illinois Emerging Technologies Fund, L.P.	1,273,998
J.C. Flowers II, L.P.	11,093,290
KKR 1996 Fund, L.P.	22,481,016
Lehman Brothers Merchant Banking Partners III, L.P.	33,839,784
Madison Dearborn Capital Partners V-B, L.P.	52,815,863
Matlin Patterson Global Opportunities Partners II, L.P.	51,580,405
Matlin Patterson Global Opportunities Partners III, L.P.	1,587,044
Merit Mezzanine Fund IV, L.P.	27,212,284
Mesirow Capital Partners VII, L.P.	1,804,914
OCM Opportunities Fund V, L.P.	42,808,279
Penman Private Equity and Mezzanine Fund, L.P.	314,196
Prism Mezzanine Fund, L.P.	6,889,615
Providence Equity Partners IV, L.P.	16,090,050
Reliant Equity Partners, L.P.	3,911,985
SCP Private Equity Partners, L.P.	7,272,974
SCP Private Equity Partners II, L.P.	63,921,580
Shasta Ventures, L.P.	9,278,716
Smith Whiley Pelham Fund II, L.P.	15,982,514
TCW/Latin America Private Equity Partners, L.P.	583,395
Theyer Equity Investors V, L.P.	36,156,735
TPG Partners IV, L.P.	44,519,222
Trivest Fund II, L.P.	8,631,251
VantagePoint Venture Partners 2006, L.P.	1,275,821
VantagePoint Venture Partners IV, L.P.	60,715,678
VS&A Communications Partners II, L.P.	2,402,292
VSS Communications Partners IV, L.P.	19,506,217
Warburg Pincus International Partners, L.P.	102,218,230
Warburg Pincus Private Equity IX	71,547,705
WCAS Capital Partners IV, L.P.	28,367,020
WCAS X, L.P.	30,653,555
William Blair Mezzanine Capital Fund II, L.P.	13,766,966 13,993,792
William Blair Mezzanine Capital Fund III, L.P. Wind Point Partners VI, L.P.	7,279,593
Wind Point Pariners VI, L.P. WPG Corporate Development Associates V, L.P.	5,389,465
WPG Corporate Development Associates V, L.P. WPG Enterprise Fund II	10,622,596
WPG Enterprise Fund III, L.P.	32,313,959
Total Private Equity	\$ 1,894,311,762
	+

Real estate	Market Value
Closed End Funds	
Capri Capital Apartment Fund III	143,921,920
Capri Select Income Fund II, L.L.C.	17,159,581
Carlyle Europe Real Estate Partners, L.P.	78,212,324
Carlyle Realty Partners Qualified IV, L.P.	61,913,853
CB Richard Ellis Strategic Partners Europe Fund III, L.P.	202,447
CB Richard Ellis Strategic Partners United Kingdom Fund III, L.P.	751,290
DLJ Real Estate Capital, Inc.	1,971,390
JBC Opportunity Fund II, L.P.	36,510,916
JER Real Estate Qualified Partners III, L.P.	35,641,684
JER Real Estate Qualified Partners III, L.P POB	14,850,698
RLJ Lodging Fund II, L.P.	35,074,913
RREEF Capital II, L.L.C.	303,110
Thayer Hotel Investors Trust IV	8,662,733
Walton Street Reaf Estate Fund IV, L.P.	73,882,709
Walton Street Real Estate Fund IV, L.P POB	24,736,219
Total Closed End Funds	\$ 533,795,787

Open End Funds

Hines-Sumisei US Core Office Fund, L.P.	45,377,553
Hines-Sumisei US Core Office Fund, L.P POB Lion Industrial Trust	137,066,434
Total Open End Funds	\$ 130,475,910 312,919,897
Properties 1000 Dalton Lane	13,200,000
1090 Gemini Road	2,780,000
120 South LaSalle	80,000,000
1500 Locust	194,675,000
16 Market Square 2084 Lake Industrial Court	24,614,739 7,600,000
250 West 39th Street	45,700,000
3100 Monticello	18,700,000
3131 and 3133 East Camelback	50,377,500
383 and 385 Inverness 3900 Northwoods	9,248,240
45 Wall Street	12,620,000 70,097,246
601 California	48,415,889
6240 Carmen	6,440,000
80 Central Street 8333 Douglas	9,400,000
865 Xenium Lane	21,500,000 6,570,000
92 Mountain View	14,140,000
95 Morton Street	66,000,000
Ashley Lake Park Austin Retail	22,025,000
Autumn Chase	58,150,000 27,710,000
Bouklers at Lone Mountain	57,330,000
Bridgewater Corporate Center	26,250,000
Bryson Square at City Place	38,700,000
Canterwood Clackamas Town Center	33,000,000 165,353,000
Cobblestone Court	19,821,600
Continental Plaza	13,634,187
Corporate Campus East III	42,800,000
Costa Mesa Crown Pointe I - IV	59,100,000 49,800,000
Crystal Court	5,842,300
Delphi - El Paso	14,400,000
Diamond Lake Phase II	34,720,000
Epson Industrial Fairfax Court	17,690,000
Florence Mail	26,092,300 57,712,000
Franklin/Lake Self Park	31,200,000
Gaitway Plaza	18,707,300
Galleria at Tyler Ke∩wood Towne Centre	86,350,000
Mall of the Avenues	154,333,000 157,700,000
McKinney Place	14,895,000
Mendota Heights	16,500,000
Mid-America Plaza	45,023,355
Montbello Industrial Park Mountain Creek Parkway	41,900,000 10,000,000
Museum Tower	32,403,756
North Lake Business Park	27,900,000
Oaks at Mill Creek	14,100,000
Olympic Block One Research Drive	9,487,500 29,398,000
Orlando Wyndham Resort	141,556,656
Piedmont Center 5-8	43,955,597
Pinnacle Park West	22,000,000
Plaza at Buckland Hills President's Place	35,772,100
Promenade Place	47,500,000 33,748,967
Ridgewood Court	16,447,500
River Road Business Center	10,550,000
Rolling Brook Village	84,405,000
Royal Eagle Piaza San Marco on Broken Sound	19,050,600 65,654,285
Scottsdale Financial Center III	19,660,000
Scottsdale Gateway I	12,875,000
Seaway Business Center	15,640,000
Seminole Towne Center Silver City Galleria	100,000,000
Sonsrena	37,381,000 19,825,000
Southpark Square	28,070,000
St. Charles #12	11,200,000
Stone Manor	14,850,000
Stonegate Summer Chase	24,300,000 16,860,000
Tech West I	9,900,000

The Ventana	32,493,650
Tipton Industrial	14,500,000
Travis Oaks	12,733,098
Tumberry Place	26,300,000
Village on Memorial Townhomes	25,425,711
Village Park Plaza	35,206,000
Warner Center Marriott	71,623,020
Wedgewood I	13,200,000
West Town Corners	25,107,200
Westboro Executive Park	19,720,000
Westland Park Plaza Whaters Village	12,321,500
White Oak Center I	71,495,000
Wildwood Creek	13,320,000 21,625,000
Williams Plaza I	30,500,000
Williams Plaza II	33,690,000
Willow Knolls Court	16,831,600
Total Properties	\$ 3,469,401,396
Agriculture	
Agie	733,700
Andersen	509,900
Badger Mountain	19,782,000
Badger Mt. II Barling	1,722,400
Bartel	585,000
Beckner	1,797,000
Bement	609.600 3 183 700
Besecker	2,182,700 653,600
Bethany	533,600 2,420,655
Blue Ridge	2,420,555 394,500
Boyer	. 190,000
Candy Mt. Grapes	979,200
Centerville	810,500
Cisco	2.136,841
Claybaugh	1,966,600
Coastal Vineyards	18,000,000
Colobras	3,987,500
Court Creek	1,594,200
Crossing Grove	13,224,000
Darr	2,129,000
Davis	1,236,600
Deland	2,600,400
Dick	632,400
Donaldson	244,400
Eason Trust	8,817,900
Erb	1,106,500
Fillers Galesville	320,400
	1,751,900
Green Haack	424,000
Hagemeister	1,015,800
Hammond	510,000
Harlow	1,734,900 173,300
Head	581,400
Hoesman	502,500
Holly Lane	1,999,400
Hunt	386,300
Hurlock	394,200
Hyatt	354,900
IDC-Coles	2,835,600
IDC-McDonough	1,278,000
IDC-Piatt	4,819,900
Indiana University	408,000
James	257,100
Jefferies	4,568,000
Knedler	524,400
Kuhiman	384,500
Lake City	2,288,000
Lehman	467,400
Los Alamos	12,004,000
Losasso	324,500
Lytle Magazine Creve	3,168,000
Maestras Grove	28,768,400
Marlin-Lemons 1	2,089,800
Mariin-Lemons 2 MaCalieter	1,398,700
McCallister McKay	668,600
McKay McMaboo	392,400
McMahon Melvin	479,600
Midday	399,600
Middlesworth	864,000
MIGNIGONV[U]	381,800

TOTAL FUND	\$	42,231,082,856
	\$	4,693,519,131
Real Estate - Miscellaneous Cash/Assets/Liabilities Total Real Estate	*	56,617,977
-	•	
Total Agriculture	\$	320,784,074
Zewadski		724,800
Zartman		872,300
Younger		761,900
Wildow Branch		2,301,900
Whitson		390,900
White		743,500
Watson		875,800
Valley West		7,582,600
Thompson		425,100
Thompson II		708,800
Terra Farms		316,500
Tenneco		1,704,000
Tenneco West		13,916,623
Swan Creek		1,091,100
Sunworld		16,165,000
Sudduth		1,276,600
Stone King		408,000
Steinman		1,671,300
Snith		256,000
Seymour		917,500
Schable		387,600
Saybrook		3,746,000
Sack		1,381,300
Sachs		1,252,400
Saavedra		359,900
Russell-11		1,994,600
Rose		246,970
Rice Estate - PA It		7,000,000
Redlin Trust		568,800
Premier Vineyards		4,199,100
Premier Pistachios I		518,300
Phoenix		1,516,800
Phoenix Mutual		3,377,668
Peterson		416,200
Peterson II		10,308,917
Peoples St.		534,600
P.Almonds XIII		9,487,900
P.Aimonds XII		14,529,700
P.Almonds IX		4,836,800
P.Almonds VIII		9,282,600
P.Almonds IV		9,393,700
Dtis		376,600
NW Mutual		10,053,200
Neese		650,800
Nafziger		341,100
Moyer		408,000
liller		537,90(