

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



**Teachers' Retirement System
of the State of Illinois
Compliance Examination
For the Year Ended June 30, 2007**

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of the State of Illinois
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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.

Teachers' Retirement System of the State of Illinois

June 30, 2007

System Officials

Executive Director
Chief Investment Officer
Director of Administration
General Counsel
Internal Audits Manager

Jon Bauman
Stan Rupnik, CFA
Jana Bergschneider, CPA
Tom Gray
Stacy Smith, CPA

Office Locations

Springfield Office
2815 West Washington Street
Springfield, Illinois 62702

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



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' Retirement System of Illinois

Jon Bauman, Executive Director

Tom Gray, General Counsel

Jana Bergschneider, Director of Administration

Compliance Report

**Teachers' Retirement System
of the State of Illinois
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.

BKD, LLP

March 19, 2008

**Teachers' Retirement System
of the State of Illinois**

Findings and Recommendations

June 30, 2007

Current Findings

There were no findings in the current year.

**Supplementary Information
for State Compliance Purposes**

**Teachers' Retirement System
of the State of Illinois**
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
 - Analysis 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 Accounts Receivable
 - Schedule of Reconciliation of Cash Receipts to Deposits Remitted to the State Comptroller
 - Schedule of Changes in Statutory Reserve Accounts
 - Analysis 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

Teachers' Retirement System of the State of Illinois

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	\$ 735,514,500	\$ 735,514,500	\$ —	\$ —	\$ —	\$ —
Public Act 94-0015	—	—	—	531,827,700	531,827,700	—
General Revenue Fund:						
Appropriation allocation to the System for the establishment of minimum retirement allowances:						
Public Act 94-0015	—	—	—	2,800,000	2,477,556	322,444
Appropriation allocation to the System for transfer into the Teachers' Health Insurance Security Fund as the State's contribution for 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:						
Public Act 94-0798	75,839,000	75,839,000	—	—	—	—
Appropriation allocation to the System for the establishment of minimum retirement allowances:						
Public Act 94-0798	<u>2,500,000</u>	<u>2,156,128</u>	<u>343,872</u>	—	—	—
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.

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

	2007	2006	Increase (Decrease)	
			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	—	—	—	—
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	<u>1,679,834,675</u>	<u>1,456,882,200</u>	<u>222,952,475</u>	<u>15.3</u>
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	<u>1,755,249</u>	<u>1,870,744</u>	<u>(115,495)</u>	<u>(6.2)</u>
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>	<u>(132,196,285)</u>	<u>18,729,634</u>	<u>14.2</u>
Net investment activity income	<u>6,817,499,291</u>	<u>3,981,025,809</u>	<u>2,836,473,482</u>	<u>71.2</u>
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	<u>(176,649,668)</u>	<u>(185,323,203)</u>	<u>8,673,535</u>	<u>4.7</u>
Net security lending activity income	<u>13,825,145</u>	<u>12,264,071</u>	<u>1,561,074</u>	<u>12.7</u>
Total investment income	<u>6,831,324,436</u>	<u>3,993,289,880</u>	<u>2,838,034,556</u>	<u>71.1</u>
Total revenue	<u>8,511,159,111</u>	<u>5,450,172,080</u>	<u>3,060,987,031</u>	<u>56.2</u>
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	<u>15,246,203</u>	<u>15,303,370</u>	<u>(57,167)</u>	<u>(.4)</u>
Total expenses	<u>3,186,730,787</u>	<u>2,950,501,130</u>	<u>236,229,657</u>	<u>8.0</u>
Excess of revenue over expenses	<u>\$ 5,324,428,324</u>	<u>\$ 2,499,670,950</u>	<u>\$ 2,824,757,374</u>	<u>113.0%</u>

**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.

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

	2007	2006	Increase (Decrease)	
			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	<u>709</u>	<u>977</u>	<u>(268)</u>	<u>(27.4)</u>
Total Administrative Expenses	\$ <u>15,246,203</u>	\$ <u>15,303,370</u>	\$ <u>(57,167)</u>	<u>(.4)%</u>

**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

	Balance at June 30, 2005	Additions	Deletions	Balance at June 30, 2006	Additions	Deletions	Balance at June 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	<u>2,249,256</u>	<u>224,073</u>	<u>392,281</u>	<u>2,081,048</u>	<u>264,530</u>	<u>241,578</u>	<u>2,104,000</u>
Total	<u>7,555,404</u>	<u>319,790</u>	<u>392,281</u>	<u>7,482,913</u>	<u>395,538</u>	<u>241,578</u>	<u>7,636,873</u>
Allowance for Depreciation	<u>5,235,129</u>	<u>303,203</u>	<u>389,178</u>	<u>5,149,154</u>	<u>336,969</u>	<u>240,869</u>	<u>5,245,254</u>
Net capital assets	<u>\$ 2,320,275</u>	<u>\$ 16,587</u>	<u>\$ 3,103</u>	<u>\$ 2,333,759</u>	<u>\$ 58,569</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.

**Teachers' Retirement System
of the State of Illinois
Schedule of Investment Portfolio
June 30, 2007 and 2006**

	2007		2006	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
Equities				
Common Stocks				
U.S. Equities	\$ 13,908,176,627	32.9%	\$ 12,575,262,796	33.5%
Non-U.S. Equities	9,360,153,385	22.2	7,244,296,966	19.3
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	<u>23,487,980,117</u>	<u>55.6%</u>	<u>20,031,392,346</u>	<u>53.4%</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)	301,251	0.0	11,619,751	0.0
U.S. Government Index Linked 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	4,492,094	0.0	2,945,437	0.0
Credit Obligations				
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	<u>900,493,848</u>	<u>2.1</u>	<u>656,883,773</u>	<u>1.7</u>
Total Fixed Income	<u>10,140,998,668</u>	<u>24.0%</u>	<u>10,541,143,369</u>	<u>27.9%</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	<u>49,081,933</u>	<u>0.1%</u>	<u>34,040,496</u>	<u>0.1%</u>
Total Investments	<u>\$ 42,231,082,856</u>	<u>100.0%</u>	<u>\$ 37,579,948,049</u>	<u>100.0%</u>

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

**Teachers' Retirement System
of the State of Illinois
Schedule of Investment Manager Fees
For the Years Ended June 30, 2007 and 2006**

	2007	2006
21 st 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 Stearns 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**

	<u>2007</u>	<u>2006</u>
(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	—
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.	—	—
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.	—	—
Harris Associates, L.P.	2,425,272	2,419,282
HealthPoint Partners, L.P.	261,633	344,935
Hines-Sumisei U.S. Core Office Fund, L.P.	336,757	60,008
Hispania Private Equity, L.P.	310,925	316,119
Holland Capital Management, L.P.	536,453	958,086
Hopewell Ventures, L.P.	534,750	383,273
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.	—	525,451
J.C. Flowers & Co., L.L.C.	527,537	—
Jarislowky, 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.	—	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

**Teachers' Retirement System
of the State of Illinois**
Schedule of Investment Manager Fees
For the Years Ended June 30, 2007 and 2006

	<u>2007</u>	<u>2006</u>
(Continued)		
McKinley Capital Management, Inc.	\$ 2,994,981	\$ 1,927,935
Merit Mezzanine Fund IV, L.P.	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 Advisers, 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	490,014	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

**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)		
VS & A Communications Partners II, L.P.	\$ —	\$ —
VSS Communications Partners IV, L.P.	746,046	738,232
Walton Street Capital, L.L.C.	1,314,459	993,097
Warburg Pincus International Partners, L.P.	—	—
Warburg Pincus Private Equity IX, L.P.	2,182,692	746,534
Welsh, Carson, Anderson & Stowe Capital Partners IV, L.P.	327,622	250,864
Welsh, Carson, Anderson & Stowe Capital Partners X, L.P.	755,275	825,859
Western Asset Management Company	2,102,306	2,041,662
William Blair Mezzanine Capital Fund II, L.P.	122,623	113,246
William Blair Mezzanine Capital Fund III, L.P.	252,432	383,744
Wind Point Partners VI, L.P.	305,887	135,704
WPG Corporate Development Associates V, L.P.	107,973	129,872
WPG Enterprise Fund II, L.P.	120,218	150,955
WPG Enterprise Fund III, L.P.	229,914	262,332
Total Fees Paid by TRS	\$ 138,510,254	\$ 120,188,362

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.

**Teachers' Retirement System
of the State of Illinois**
Schedule of Investment Commissions (Unaudited)
For the Years Ended June 30, 2007 and 2006

	<u>2007</u>	<u>2006</u>
Investment Brokerage Firms:		
Goldman Sachs & Co. (Worldwide)	\$ 1,716,043	\$ 1,444,988
Merrill Lynch & Co., Inc. and all subsidiaries (Worldwide)	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 Convergenx 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

**Teachers' Retirement System
of the State of Illinois**
Schedule of Investment Commissions (Unaudited)
For the Years Ended June 30, 2007 and 2006

	<u>2007</u>	<u>2006</u>
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)	<u>3,824,637</u>	<u>4,275,027</u>
 Total Commissions	 <u>\$ 21,215,987</u>	 <u>\$ 18,673,847</u>

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.

**Teachers' Retirement System
of the State of Illinois**
Schedule of Accounts Receivable
For the Years Ended June 30, 2007 and 2006

	<u>2007</u>	<u>2006</u>
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)	<u>168,740</u>	<u>194,093</u>
Total	<u>\$ 106,245,916</u>	<u>\$ 107,628,118</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-of-system 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

	<u>2007</u>	<u>2006</u>
Cash transfers from Northern Trust	\$ 3,165,386,500	\$ 2,935,088,000
Interest received from the State Treasurer	<u>3,754,486</u>	<u>2,735,098</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).

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

	Fully Funded Reserve Balance (Actuarial Accrued Liability)		Statutory Reserve Accounts	
			Total Net Assets Held in Trust for Pension Benefits	Minimum Retirement Annuity
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	—	2,499,670,950	343	2,499,670,607
Statutory transfers in (out)	—	—	251,968	(251,968)
Net increase	—	2,499,670,950	252,311	2,499,418,639
Balance at June 30, 2006	58,996,913,000	36,584,889,427	4,451,604	36,580,437,823
Allocation of revenues in excess of expenses	—	5,324,428,324	3	5,324,428,321
Statutory transfers in (out)	—	—	267,096	(267,096)
Net increase	—	5,324,428,324	267,099	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 et.seq. 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

**Teachers' Retirement System
of the State of Illinois
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.

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

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.

**Teachers' Retirement System
of the State of Illinois
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.

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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.

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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:		
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:		
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.

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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>	<u>Average Monthly Benefit</u>	<u>Annual Amount Paid (in Millions)</u>
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:

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

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

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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	5,511,259,261
Net assets held in trust for pension benefits	\$ 41,909,317,751	\$ 36,584,889,427

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.

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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.

Financial 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.

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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 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.

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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.

	June 30, 2007	June 30, 2006
	Receivable/ (Payable)	Receivable/ (Payable)
Receive Floating/Pay Fixed	\$ 6,711,796	\$ 1,081,351
Receive Fixed/Pay Floating	(7,007,342)	(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.

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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):

Total Fund	Realized Gain (Loss)	
	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	<u>(580,807)</u>	<u>(992,301)</u>
Total Expiration/Exercise of Options	<u>(2,337,894)</u>	<u>(1,699,739)</u>
Mark to Market		
Futures (All categories)	<u>257,028,102</u>	<u>56,907,357</u>
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	<u>892,939</u>	<u>(34,807)</u>
Total Purchase/Sale of Options	<u>2,311,364</u>	<u>1,401,950</u>
Swaps		
Purchase/Sale of Swaps	<u>(1,300,039)</u>	<u>(182,852)</u>
Gain on Derivative Products	<u>\$ 255,701,533</u>	<u>\$ 56,426,716</u>

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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.

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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
	\$5,444,473,959	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
	\$6,150,127,638	100.0%

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.

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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.

	<u>2007</u>	<u>2006</u>
Contributions		
Members/Participants	\$ 826,249,007	\$ 799,034,336
Employers	115,915,040	123,542,608
State of Illinois	<u>737,670,628</u>	<u>534,305,256</u>
Total contributions	1,679,834,675	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	<u>15,246,203</u>	<u>15,303,370</u>
Total deductions	<u>3,186,730,787</u>	<u>2,950,501,130</u>
Investments Used to Pay Benefits and Expenses	\$ <u>(1,506,896,112)</u>	\$ <u>(1,493,618,930)</u>

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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:

Investment Manager	Placement Agent	Type of Investment	Estimated Fee Computed by System, Year Ended June 30	
			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>	<u>\$ 125,000</u>

(POB) – Pension Obligation Bond proceeds investment portfolio

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

	Fiscal Year 2007	Fiscal Year 2006
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
 <u>Claims Processed</u>		
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

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INVESTMENT LISTING AS OF JUNE 30, 2007

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U.S. Treasuries	Moody's 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	TSY	NA	8/30/2007	440,000	436,714
U. S. Treasury Bills	TSY	NA	8/30/2007	3,825,000	3,796,435
U. S. Treasury Bills	TSY	NA	8/30/2007	110,000	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	1,525,314
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	TSY	8.13	8/15/2021	710,000	915,068
U.S. Treasury Bonds	TSY	8.13	8/15/2021	2,550,000	3,286,511
U.S. Treasury Bonds	TSY	7.13	2/15/2023	1,540,000	1,848,722
U.S. Treasury Bonds	TSY	6.25	8/15/2023	1,133,000	1,258,073
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	TSY	4.50	2/15/2036	1,255,000	1,136,364
U.S. Treasury Bonds	TSY	4.50	2/15/2036	2,525,000	2,286,309
U.S. Treasury Bonds	TSY	4.50	2/15/2036	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	582,405
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	TSY	NA	11/15/2027	385,000	134,240
U.S. Treasury Bonds Stripped	TSY	NA	11/15/2027	4,760,000	1,659,693
U.S. Treasury Bonds Stripped	TSY	NA	11/15/2027	24,725,000	8,620,989
U.S. Treasury Bonds Stripped	TSY	NA	5/15/2030	3,465,000	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
U.S. Treasury Notes	TSY	4.88	1/31/2009	1,000	999
U.S. Treasury Notes	TSY	4.88	5/31/2009	1,321,000	1,320,588
U.S. Treasury Notes	TSY	4.88	5/31/2009	3,000,000	2,999,064
U.S. Treasury Notes	TSY	4.88	5/31/2009	5,800,000	5,798,190

U.S. Treasury Notes	TSY	4.88	5/31/2009	6,000,000	5,998,128
U.S. Treasury Notes	TSY	4.00	6/15/2009	355,000	349,204
U.S. Treasury Notes	TSY	4.00	6/15/2009	3,425,000	3,369,077
U.S. Treasury Notes	TSY	3.63	7/15/2009	22,000,000	21,460,318
U.S. Treasury Notes	TSY	3.38	10/15/2009	1,880,000	1,818,900
U.S. Treasury Notes	TSY	3.38	10/15/2009	9,540,000	9,229,950
U.S. Treasury Notes	TSY	3.63	1/15/2010	925,000	897,250
U.S. Treasury Notes	TSY	3.63	1/15/2010	6,055,000	5,873,350
U.S. Treasury Notes	TSY	4.00	3/15/2010	2,795,000	2,732,767
U.S. Treasury Notes	TSY	4.00	3/15/2010	4,950,000	4,839,783
U.S. Treasury Notes	TSY	4.50	5/15/2010	1,161,000	1,148,845
U.S. Treasury Notes	TSY	4.50	5/15/2010	4,960,000	4,908,074
U.S. Treasury Notes	TSY	3.63	6/15/2010	620,000	598,734
U.S. Treasury Notes	TSY	3.63	6/15/2010	4,335,000	4,186,310
U.S. Treasury Notes	TSY	4.50	11/15/2010	280,000	276,631
U.S. Treasury Notes	TSY	4.50	11/15/2010	750,000	740,977
U.S. Treasury Notes	TSY	4.50	11/15/2010	1,000,000	987,969
U.S. Treasury Notes	TSY	4.50	11/15/2010	1,120,000	1,106,525
U.S. Treasury Notes	TSY	4.88	4/30/2011	1,085,000	1,083,390
U.S. Treasury Notes	TSY	4.63	8/31/2011	3,740,000	3,697,925
U.S. Treasury Notes	TSY	4.63	8/31/2011	3,980,000	3,935,225
U.S. Treasury Notes	TSY	4.63	12/31/2011	585,000	577,733
U.S. Treasury Notes	TSY	4.63	12/31/2011	7,416,000	7,323,878
U.S. Treasury Notes	TSY	4.75	1/31/2012	1,300,000	1,290,250
U.S. Treasury Notes	TSY	4.75	1/31/2012	12,120,000	12,029,100
U.S. Treasury Notes	TSY	4.50	3/31/2012	2,130,000	2,091,061
U.S. Treasury Notes	TSY	4.75	5/31/2012	1,300,000	1,289,844
U.S. Treasury Notes	TSY	4.75	5/31/2012	3,168,000	3,143,252
U.S. Treasury Notes	TSY	4.75	5/31/2012	5,000,000	4,960,940
U.S. Treasury Notes	TSY	4.75	5/31/2012	7,682,000	7,621,988
U.S. Treasury Notes	TSY	4.00	11/15/2012	500,000	479,336
U.S. Treasury Notes	TSY	4.00	11/15/2012	730,000	699,831
U.S. Treasury Notes	TSY	4.00	11/15/2012	1,000,000	958,672
U.S. Treasury Notes	TSY	4.25	8/15/2013	1,198,000	1,156,725
U.S. Treasury Notes	TSY	4.25	8/15/2013	1,966,000	1,898,265
U.S. Treasury Notes	TSY	4.25	11/15/2013	590,000	568,013
U.S. Treasury Notes	TSY	4.25	11/15/2013	8,670,000	8,346,904
U.S. Treasury Notes	TSY	4.00	2/15/2014	330,000	312,392
U.S. Treasury Notes	TSY	4.00	2/15/2014	2,500,000	2,366,603
U.S. Treasury Notes	TSY	4.00	2/15/2014	2,915,000	2,759,459
U.S. Treasury Notes	TSY	4.75	5/15/2014	2,300,000	2,300,875
U.S. Treasury Notes	TSY	4.75	5/15/2014	2,450,000	2,419,375
U.S. Treasury Notes	TSY	4.75	5/15/2014	15,345,000	15,153,188
U.S. Treasury Notes	TSY	4.25	11/15/2014	370,000	353,032
U.S. Treasury Notes	TSY	4.00	2/15/2015	500,000	468,203
U.S. Treasury Notes	TSY	4.00	2/15/2015	3,000,000	2,809,218
U.S. Treasury Notes	TSY	4.13	5/15/2015	2,740,000	2,582,236
U.S. Treasury Notes	TSY	4.50	11/15/2015	500,000	482,266
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	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	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	7,346,000	7,042,978
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	5,429,328
Federal Home Loan Bank	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	389,040
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	4.88	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	698,000	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
Federal Home Loan Mortgage Corp.	AGY	5.50	12/22/2014	500,000	490,750
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
Federal Home Loan Mortgage Corp.	AGY	6.00	3/28/2016	1,000,000	989,190
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 Mortgage 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

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	1,469,196
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	19,968,000
Federal Home Loan Mortgage Corp. Discount Note	AGY	NA	7/23/2007	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	37,577,000
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	1,114,319
Federal Housing Admin./Reilly Mortgage Assoc.	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 Mortgage 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 Mortgage 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 Mortgage 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	526,505
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 Mortgage Association	AGY	4.75	7/27/2010	1,000,000	984,380
Federal National Mortgage 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 Mortgage 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 Mortgage 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	AGY	4.63	10/15/2014	775,000	739,654
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	AGY	5.00	2/13/2017	1,100,000	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

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 Mortgage Association	AGY	6.63	11/15/2030	155,000	174,677
Federal National Mortgage 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
Federal National Mortgage Association Discount Note	AGY	NA	8/29/2007	18,900,000	18,745,020
Federal National Mortgage 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	1,880,620
Federal National Mortgage Association Discount Note	AGY	NA	9/12/2007	1,000,000	989,800
Federal National Mortgage Association Discount Note	AGY	NA	3/17/2008	38,890,000	37,485,449
Federal National Mortgage 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.	AGY	5.73	4/30/2028	3,250,000	3,185,943
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	5.50	4/26/2024	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
Petrodrill 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
Petrodrill 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	28,945,092
Small Business Administration	AGY	4.68	9/10/2014	26,713,299	25,594,813
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	AGY	6.13	1/1/2018	4,848,876	4,910,991
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
Small Business Administration	AGY	5.80	6/1/2022	3,902,317	3,931,584
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
Small Business Administration	AGY	4.35	7/1/2023	2,982,091	2,782,678
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	23,985,291
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	8/1/2025	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	860,000	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. Index Linked Government Bonds	Moody's		Maturity Date	Par Value	Market Value
	Quality Rating	Rate			
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.12	7/15/2013	2,650,000	2,859,316
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.12	7/15/2013	10,525,000	11,356,339
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	1,000,000	1,053,891
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	2,170,000	2,286,944
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	4,700,000	4,953,289
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	8,700,000	9,168,853
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	9,215,000	9,711,607
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	37,300,000	39,310,141
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	360,000	379,401
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	1,300,000	1,370,059
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	1,400,000	1,475,448
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	4,600,000	4,847,899
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	5,000,000	5,269,456
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.61	1/15/2025	12,090,000	12,741,544
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.00	1/15/2026	6,100,000	5,751,303
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.10	1/15/2026	1,400,000	1,319,971
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.44	1/15/2027	540,000	531,253
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.44	1/15/2027	700,000	688,661
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.44	1/15/2027	800,000	787,041
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.44	1/15/2027	2,300,000	2,262,743
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.44	1/15/2027	2,400,000	2,361,123
U.S. Treasury Inflation Index Linked Bonds	Aaa	2.44	1/15/2027	3,200,000	3,148,164
U.S. Treasury Inflation Index Linked Bonds	Aaa	4.63	4/15/2028	1,500,000	2,219,728
U.S. Treasury Inflation Index Linked Bonds	Aaa	4.63	4/15/2028	1,900,000	2,811,656
U.S. Treasury Inflation Index Linked Bonds	Aaa	4.66	4/15/2028	400,000	591,928
U.S. Treasury Inflation Index Linked Bonds	Aaa	4.66	4/15/2028	8,500,000	12,578,460
U.S. Treasury Inflation Index Linked Bonds	Aaa	4.87	4/15/2029	3,715,000	5,636,745
U.S. Treasury Inflation Index Linked Bonds	Aaa	4.90	4/15/2029	15,624,000	23,554,462
U.S. Treasury Inflation Index Linked Bonds	Aaa	3.93	4/15/2032	1,050,000	1,406,592
U.S. Treasury Inflation Index Linked Bonds	Aaa	3.95	4/15/2032	4,705,000	6,302,871
U.S. Treasury Inflation Index Linked Notes	Aaa	4.65	1/15/2008	1,780,000	2,277,687
U.S. Treasury Inflation Index Linked Notes	Aaa	4.67	1/15/2008	7,220,000	9,238,707
U.S. Treasury Inflation Index Linked Notes	Aaa	4.67	1/15/2008	24,500,000	31,350,182
U.S. Treasury Inflation Index Linked Notes	Aaa	4.90	1/15/2009	50,000	83,991
U.S. Treasury Inflation Index Linked Notes	Aaa	4.90	1/15/2009	1,578,000	2,019,552
U.S. Treasury Inflation Index Linked Notes	Aaa	4.90	1/15/2009	6,690,000	8,581,981
U.S. Treasury Inflation Index Linked Notes	Aaa	4.91	1/15/2009	400,000	511,927
U.S. Treasury Inflation Index Linked Notes	Aaa	0.95	4/15/2010	3,870,000	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	Aaa	2.42	4/15/2011	890,000	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	12,100,000	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	3.47	7/15/2012	23,815,000	27,894,573

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				\$	449,648,751

U.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	58
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2008	25	25
Federal 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
Federal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2015	79,279	79,974
Federal Home Loan Mortgage Corp.	Aaa	6.50	12/1/2015	3,495,813	3,575,518
Federal Home Loan Mortgage Corp.	Aaa	6.00	7/1/2016	131,034	131,769
Federal Home Loan Mortgage Corp.	Aaa	6.00	5/1/2017	107,668	108,272
Federal Home Loan Mortgage Corp.	Aaa	6.00	6/1/2017	76,954	77,380
Federal 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
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2018	30,863	31,036
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2018	128,077	128,796
Federal Home Loan Mortgage Corp.	Aaa	6.50	3/1/2018	1,941,986	1,983,836
Federal Home Loan Mortgage Corp.	Aaa	6.50	3/1/2018	8,663,529	8,850,228
Federal Home Loan Mortgage Corp.	Aaa	5.50	4/1/2018	1,610,866	1,592,292
Federal Home Loan Mortgage Corp.	Aaa	4.50	5/1/2018	39,217	37,386
Federal Home Loan Mortgage Corp.	Aaa	4.50	5/1/2018	41,404	39,471
Federal Home Loan Mortgage Corp.	Aaa	4.50	5/1/2018	117,651	112,160
Federal Home Loan Mortgage Corp.	Aaa	4.50	5/1/2018	124,212	118,415
Federal Home Loan Mortgage Corp.	Aaa	4.50	5/1/2018	125,204	119,340
Federal Home Loan Mortgage Corp.	Aaa	4.50	5/1/2018	375,613	358,019
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	6,826,821
Federal Home Loan Mortgage Corp.	Aaa	4.50	6/1/2018	48,854	46,566
Federal Home Loan Mortgage Corp.	Aaa	4.50	6/1/2018	146,561	139,697
Federal Home Loan Mortgage Corp.	Aaa	5.00	8/1/2018	4,566,753	4,429,933
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	13,183	12,565
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	17,151	16,348
Federal Home Loan Mortgage Corp.	Aaa	4.50	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	9/1/2018	39,549	37,697
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	40,235	38,351
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	51,456	49,045
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	54,484	51,932
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	77,240	73,622
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	80,402	76,636
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	120,705	115,052
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	241,206	229,908
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/1/2018	44,176	42,107
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/1/2018	49,131	46,830
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/1/2018	132,528	126,320
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/1/2018	147,393	140,491
Federal Home Loan Mortgage Corp.	Aaa	5.00	10/1/2018	2,681,171	2,600,924
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2018	49,628	47,303
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2018	98,394	93,787
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2018	148,884	141,911
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2018	295,183	281,360
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/1/2018	256,990	249,306
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/1/2018	1,713,267	1,662,039
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/1/2018	6,126,672	5,943,607
Federal Home Loan Mortgage Corp.	Aaa	4.50	1/1/2019	54,284	51,722
Federal Home Loan Mortgage Corp.	Aaa	4.50	1/1/2019	162,793	155,167
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2019	1,529,090	1,537,666
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2019	6,116,358	6,150,665
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	53,876	51,352

Federal Home Loan Mortgage Corp.	Aaa	4.50	3/1/2019	159,904	152,374
Federal Home Loan Mortgage Corp.	Aaa	4.50	3/1/2019	161,628	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.	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.	Aaa	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 Mortgage 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	542,013	514,663
Federal Home Loan Mortgage Corp.	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.	Aaa	4.50	8/1/2020	1,465,274	1,394,370
Federal Home Loan Mortgage Corp.	Aaa	4.50	8/1/2020	5,069,901	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.	Aaa	5.00	11/1/2020	103,989	100,575
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/1/2020	250,134	241,921
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	885,845	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	1,529,859
Federal Home Loan Mortgage Corp.	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	8.50	1/1/2025	9,007	9,645
Federal Home Loan Mortgage Corp.	Aaa	8.50	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.	Aaa	8.50	2/1/2025	3,637	3,894
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 Mortgage 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	8,166
Federal Home Loan Mortgage 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 Mortgage Corp.	Aaa	8.50	4/1/2025	38,655	41,394
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2025	9,374	10,050
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2025	28,052	30,040
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2025	93,168	99,769
Federal Home Loan Mortgage Corp.	Aaa	8.50	6/1/2025	17,144	18,351
Federal Home Loan Mortgage Corp.	Aaa	8.50	6/1/2025	130,472	139,716

Federal Home Loan Mortgage Corp.	Aaa	8.50	6/1/2025	523,173	560,240
Federal Home Loan Mortgage Corp.	Aaa	8.50	7/1/2025	11,428	12,237
Federal Home Loan Mortgage Corp.	Aaa	8.50	7/1/2025	12,954	13,872
Federal Home Loan Mortgage 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 Mortgage 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 Mortgage 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 Mortgage Corp.	Aaa	6.00	2/1/2031	4,202	4,192
Federal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2031	263,060	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	329,164
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 Mortgage Corp.	Aaa	7.00	6/1/2032	7,428	7,656
Federal Home Loan Mortgage Corp.	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	996,563
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.	Aaa	6.00	2/1/2033	257,865	256,772
Federal Home Loan Mortgage Corp.	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	313,800	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.	Aaa	6.00	8/1/2033	82,415	82,166
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 Mortgage 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.	Aaa	6.00	1/1/2034	3,689,183	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.	Aaa	5.00	12/1/2034	686,692	646,383
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 Mortgage 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 Mortgage 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	359,757
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
Federal 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 Home 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.	Aaa	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 Mortgage Corp.	Aaa	6.75	11/1/2008	5,847	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.	Aaa	8.50	4/1/2009	554	569
Federal Home Loan Mortgage Corp.	Aaa	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	2,883	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
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
Federal Home Loan Mortgage Corp.	Aaa	7.10	4/1/2024	304,511	310,570
Federal Home Loan Mortgage Corp.	Aaa	7.04	10/1/2026	856,102	869,020
Federal Home Loan Mortgage Corp.	Aaa	6.50	1/1/2029	5,340	5,456
Federal Home Loan Mortgage Corp.	Aaa	6.11	9/15/2030	109,114	109,361
Federal Home Loan Mortgage Corp.	Aaa	5.91	5/15/2036	298,134	296,993
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa	6.00	8/15/2033	705,000	697,730
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa	6.00	8/15/2033	955,000	945,152
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa	6.00	8/15/2033	3,001,000	2,970,054
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa	6.00	8/15/2033	6,860,000	6,789,260
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa	5.00	8/15/2036	(8,000,000)	(7,495,000)
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa	5.00	8/15/2036	2,000,000	1,873,750
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa	5.00	8/15/2036	5,073,000	4,752,767
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa	5.50	8/15/2037	27,000,000	26,029,674
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa	5.50	8/15/2037	1,632,000	1,573,349
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles August)	Aaa	5.50	8/15/2037	8,000,000	7,712,496

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 (settles July)	Aaa	6.00	7/15/2034	4,000,000	3,962,500
Federal Home Loan Mortgage Corp. 30-Year Gold TBA (settles July)	Aaa	6.00	7/15/2034	4,300,000	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 Mortgage 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 Mortgage Corp. Gold	Aaa	5.50	5/1/2011	29,975	29,846
Federal Home Loan Mortgage 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	Aaa	6.00	2/1/2014	13,379	13,497
Federal Home Loan Mortgage 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	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	Aaa	6.00	6/1/2017	20,057	20,168
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	Aaa	5.50	11/1/2017	534,936	528,790
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 Mortgage Corp. Gold	Aaa	4.50	1/1/2021	42,436	40,295
Federal Home Loan Mortgage 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	Aaa	8.50	9/1/2025	64,066	68,605
Federal Home Loan Mortgage Corp. Gold	Aaa	8.50	1/1/2027	98,565	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	Aaa	6.00	3/1/2029	34,928	34,862
Federal Home Loan Mortgage Corp. Gold	Aaa	6.00	3/1/2029	1,021,874	1,019,942
Federal Home Loan Mortgage 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	Aaa	8.50	12/1/2029	79,073	84,720
Federal Home Loan Mortgage Corp. Gold	Aaa	7.50	1/1/2030	2,075	2,169
Federal Home Loan Mortgage Corp. Gold	Aaa	8.50	2/1/2030	44,217	47,327
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	3/1/2030	959	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	Aaa	8.00	4/1/2030	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	8.00	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	8/1/2030	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	37,788	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	12,041	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	185,911	165,518
Federal Home Loan Mortgage Corp. Gold	Aaa	8.00	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	8.00	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
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	9/15/2017	132,465	132,241
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	682,576	652,761
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	3/15/2018	5,199,918	4,969,447
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	4/15/2018	1,867,480	1,780,538
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	4/15/2018	7,000,000	6,674,108
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.87	6/15/2018	618,008	619,063
Federal Home Loan Mortgage Corp. Multiclass	Aaa	4.50	7/15/2018	2,685,213	2,522,578
Federal Home Loan Mortgage Corp. Multiclass	Aaa	4.50	7/15/2018	9,666,767	9,081,280

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. Multiclass	Aaa	5.76	8/15/2019	12,600,000	12,590,046
Federal Home Loan Mortgage Corp. Multiclass	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	47,777
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.50	11/15/2022	4,000,000	3,900,132
Federal Home Loan Mortgage 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. Multiclass	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 Mortgage Corp. Multiclass	Aaa	5.96	12/15/2030	193,818	194,258
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.96	12/15/2030	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	Aaa	5.00	2/15/2032	105,000	98,566
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.00	2/15/2032	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	1,226,000	1,163,742
Federal Home Loan Mortgage Corp. Multiclass	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	502,000	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 Mortgage 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	1,209,989	1,203,133
Federal Home Loan Mortgage Corp. Multiclass	Aaa	5.50	10/15/2033	5,843,893	5,810,875
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	Aaa	6.36	4/1/2011	4,373,491	4,477,073
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
Federal National Mortgage Association	Aaa	12.75	10/1/2011	58,839	65,234
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
Federal National Mortgage Association	Aaa	5.61	12/1/2011	246,762	248,761

Federal National Mortgage Association	Aaa	5.61	12/1/2011	881,293	888,431
Federal National Mortgage Association	Aaa	7.00	12/1/2011	574,184	582,630
Federal National Mortgage Association	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	10.50	5/1/2012	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	532,819	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 Mortgage 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 Mortgage 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	Aaa	5.50	7/1/2016	45,698	45,200
Federal National Mortgage Association	Aaa	5.50	7/1/2016	134,146	132,683
Federal National Mortgage Association	Aaa	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	Aaa	6.00	8/1/2016	80,960	81,443
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	Aaa	6.00	9/1/2016	33,872	34,074
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	Aaa	6.50	9/1/2016	224,631	229,557
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	76,580	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	11/1/2016	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	226,042
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	1/1/2017	34,857	34,477
Federal National Mortgage Association	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	291,420	288,244
Federal National Mortgage Association	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	Aaa	5.50	3/1/2017	8,236	8,144
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	6.00	3/1/2017	110,572	111,231
Federal National Mortgage Association	Aaa	6.00	3/1/2017	191,151	192,279
Federal National Mortgage Association	Aaa	6.00	3/1/2017	450,627	453,286
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	9,834	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	42,938	42,457
Federal National Mortgage Association	Aaa	5.50	4/1/2017	166,536	164,681
Federal National Mortgage Association	Aaa	5.50	4/1/2017	168,386	166,510
Federal National Mortgage Association	Aaa	5.50	4/1/2017	218,280	213,871
Federal National Mortgage Association	Aaa	5.50	5/1/2017	6,720	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	173,632	171,896
Federal National Mortgage Association	Aaa	5.50	5/1/2017	255,437	252,591
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 Mortgage 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 Mortgage 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 Mortgage 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 Mortgage Association	Aaa	5.50	9/1/2017	99,258	98,152
Federal National Mortgage 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	178,037	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	Aaa	5.50	11/1/2017	50,212	49,653
Federal National Mortgage Association	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	Aaa	5.50	11/1/2017	580,196	573,730
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 Mortgage 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
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	Aaa	5.50	12/1/2017	133,108	131,625
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 Mortgage Association	Aaa	5.00	1/1/2018	463,151	449,308

Federal National Mortgage 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 Mortgage 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	71,856	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 Mortgage 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	Aaa	5.50	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	48,849	46,327
Federal National Mortgage Association	Aaa	5.50	4/1/2018	912,994	902,823
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 Mortgage Association	Aaa	4.50	6/1/2018	99,316	94,632
Federal National Mortgage Association	Aaa	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 Mortgage 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	448,924	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	Aaa	4.50	6/1/2018	1,962,274	1,869,733
Federal National Mortgage 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
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	271,849
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	4,907,581	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	882,887
Federal National Mortgage Association	Aaa	8.75	8/1/2018	3,792	3,853
Federal National Mortgage Association	Aaa	4.00	9/1/2018	2,632,819	2,450,312
Federal National Mortgage 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	445,787	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	179,954	174,585
Federal National Mortgage Association	Aaa	5.00	10/1/2018	397,177	385,306
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	Aaa	4.50	11/1/2018	268,986	256,299
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	Aaa	5.00	11/1/2018	280,411	272,030
Federal National Mortgage Association	Aaa	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 Mortgage Association	Aaa	4.50	12/1/2018	28,472	27,129
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

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 Mortgage 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	Aaa	5.00	1/1/2019	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 Mortgage 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 Mortgage 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 Mortgage 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
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
Federal National Mortgage Association	Aaa	4.00	6/1/2019	81,980	76,072
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	Aaa	4.50	6/1/2019	137,305	130,830
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
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	Aaa	5.00	7/1/2019	89,472	86,687
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	Aaa	4.50	8/1/2019	59,989	57,075
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	Aaa	5.00	8/1/2019	809,286	784,101
Federal National Mortgage Association	Aaa	5.00	8/1/2019	912,966	884,555
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	314,336
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	Aaa	5.00	9/1/2019	151,248	146,541
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	Aaa	5.00	10/1/2019	403,518	390,961
Federal National Mortgage Association	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	117,556
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	Aaa	5.00	12/1/2019	113,728	110,189
Federal National Mortgage Association	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	1,737,217	1,652,823
Federal National Mortgage Association	Aaa	5.00	1/1/2020	19,769	19,119
Federal National Mortgage Association	Aaa	5.00	1/1/2020	51,924	50,309
Federal National Mortgage 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	Aaa	5.00	1/1/2020	3,045,594	2,950,815
Federal National Mortgage 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	226,264	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 Mortgage Association	Aaa	5.00	2/1/2020	469,393	454,786
Federal National Mortgage 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
Federal National Mortgage Association	Aaa	5.00	3/1/2020	634,218	613,358
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 Mortgage 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 Mortgage Association	Aaa	5.00	4/1/2020	613,714	593,529
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	Aaa	5.00	5/1/2020	655,872	634,301

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	Aaa	5.00	6/1/2020	36,526	35,325
Federal National Mortgage Association	Aaa	5.00	6/1/2020	169,885	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	8/1/2020	845,650	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	1,617,178	1,617,181
Federal National Mortgage 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	5,616,866	5,442,089
Federal National Mortgage Association	Aaa	5.50	7/1/2020	6,893,797	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	Aaa	5.00	9/1/2020	3,048,504	2,948,239
Federal National Mortgage Association	Aaa	4.00	10/1/2020	1,869	1,730
Federal National Mortgage Association	Aaa	4.00	10/1/2020	346,689	320,776
Federal National Mortgage Association	Aaa	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
Federal National Mortgage Association	Aaa	5.00	10/1/2020	761,103	738,070
Federal National Mortgage Association	Aaa	5.00	10/1/2020	786,530	760,661
Federal National Mortgage 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	Aaa	5.00	12/1/2020	73,292	70,882

Federal National Mortgage Association	Aaa	5.00	12/1/2020	297,366	287,586
Federal National Mortgage Association	Aaa	5.00	12/1/2020	342,521	331,256
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	Aaa	5.00	1/1/2021	124,855	120,749
Federal National Mortgage Association	Aaa	5.00	1/1/2021	187,573	181,318
Federal National Mortgage Association	Aaa	5.00	1/1/2021	185,566	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
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	Aaa	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	1,884,390	1,821,546
Federal National Mortgage Association	Aaa	5.00	2/1/2021	1,957,622	1,892,335
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	Aaa	5.00	4/1/2021	52,312	50,567
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	Aaa	5.00	4/1/2021	327,178	316,267
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	Aaa	5.00	4/1/2021	754,214	729,408
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	1,630,362	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
Federal National Mortgage Association	Aaa	4.50	5/1/2021	95,141	90,275

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 Mortgage 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	Aaa	5.00	5/1/2021	919,869	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	6/1/2021	61,637	59,581
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	787,451
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	1,631,563	1,770,481
Federal National Mortgage Association	Aaa	5.00	6/1/2021	1,892,023	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 Mortgage 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	824,873
Federal National Mortgage Association	Aaa	6.00	7/1/2021	859,456	863,530
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	1,198,249
Federal National Mortgage Association	Aaa	5.00	8/1/2021	314,999	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	83,849
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	607,617
Federal National Mortgage Association	Aaa	4.50	11/1/2021	130	123
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	899,802	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	Aaa	4.50	12/1/2021	9,326	8,849
Federal National Mortgage Association	Aaa	5.00	12/1/2021	144,603	139,781
Federal National Mortgage Association	Aaa	5.00	12/1/2021	479,743	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	Aaa	4.50	1/1/2022	395	375
Federal National Mortgage Association	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	3,611
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	2,898,972
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	368,769	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	6/1/2022	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	4,642,864
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	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	108,713
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	797,338	795,520
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	8.00	11/1/2028	4,184	4,171
Federal National Mortgage Association	Aaa	8.00	12/1/2028	12,966	12,924
Federal National Mortgage Association	Aaa	8.00	12/1/2028	26,052	25,968
Federal National Mortgage Association	Aaa	8.00	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	237,088	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	838,699	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	8.00	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	Aaa	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	25,667	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	8/1/2030	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 Mortgage Association	Aaa	8.50	7/1/2030	102,289	109,793
Federal National Mortgage Association	Aaa	8.50	7/1/2030	108,905	116,894
Federal National Mortgage Association	Aaa	7.00	8/1/2030	4,981	5,166
Federal National Mortgage Association	Aaa	8.50	8/1/2030	2,152	2,310
Federal National Mortgage Association	Aaa	8.50	8/1/2030	3,988	4,281
Federal National Mortgage Association	Aaa	8.50	8/1/2030	10,231	10,981
Federal National Mortgage Association	Aaa	8.50	8/1/2030	19,563	20,998
Federal National Mortgage Association	Aaa	8.50	8/1/2030	34,185	36,693
Federal National Mortgage Association	Aaa	8.50	8/1/2030	38,936	41,792
Federal National Mortgage Association	Aaa	8.00	9/1/2030	7,640	8,048
Federal National Mortgage Association	Aaa	8.00	9/1/2030	8,846	9,318
Federal National Mortgage Association	Aaa	8.00	9/1/2030	89,204	94,419

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	Aaa	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
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	8.50	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	82,807	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	23,882	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	3,480
Federal National Mortgage Association	Aaa	8.00	9/1/2031	3,831	4,036
Federal National Mortgage Association	Aaa	8.00	9/1/2031	21,943	23,117
Federal National Mortgage Association	Aaa	8.00	9/1/2031	79,830	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
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
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	Aaa	6.50	7/1/2032	57,350	58,366
Federal National Mortgage Association	Aaa	6.50	7/1/2032	305,146	310,551
Federal National Mortgage Association	Aaa	6.50	7/1/2032	349,874	358,071
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
Federal National Mortgage Association	Aaa	6.50	10/1/2032	18,816	19,149
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	892,887	962,207
Federal National Mortgage Association	Aaa	8.50	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	3,820,668
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	8.00	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	5.00	6/1/2033	55,324	52,113
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	31,256
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	8/1/2033	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	684,984	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	Aaa	4.50	11/1/2033	2,888,791	2,616,624
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	271,588	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	Aaa	5.50	12/25/2033	1,066,981	1,056,561
Federal National Mortgage Association	Aaa	5.50	1/1/2034	87,044	84,336
Federal National Mortgage Association	Aaa	5.50	1/1/2034	586,289	568,050
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
Federal National Mortgage Association	Aaa	6.00	2/1/2034	1,267,461	1,260,030
Federal National Mortgage Association	Aaa	6.00	2/1/2034	1,704,572	1,694,578
Federal National Mortgage Association	Aaa	6.00	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

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	285,581
Federal National Mortgage Association	Aaa	5.50	4/1/2034	685,978	664,341
Federal National Mortgage Association	Aaa	5.50	4/1/2034	705,427	682,988
Federal National Mortgage Association	Aaa	5.50	4/1/2034	1,478,655	1,431,619
Federal National Mortgage Association	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	Aaa	5.50	6/1/2034	240,593	232,940
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	Aaa	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 Mortgage 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	Aaa	6.50	6/1/2034	768,968	780,095
Federal National Mortgage Association	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	880,714	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	Aaa	5.50	8/1/2034	382,875	370,894
Federal National Mortgage Association	Aaa	5.50	8/1/2034	513,933	497,585
Federal National Mortgage Association	Aaa	5.50	8/1/2034	765,646	741,291
Federal National Mortgage Association	Aaa	5.50	8/1/2034	843,464	816,633
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

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	540,472
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	Aaa	6.00	10/1/2034	449,798	446,500
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	3,495,490
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 Mortgage 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	Aaa	5.50	11/1/2034	916,422	887,913
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	9,878,381
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	11/1/2034	171,676	177,047
Federal National Mortgage 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	Aaa	5.50	1/1/2035	449,766	435,459
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	Aaa	5.50	2/1/2035	52,100	50,443
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	Aaa	5.50	2/1/2035	682,656	660,941
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	Aaa	5.50	2/1/2035	6,382,137	6,179,121
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	Aaa	5.50	3/1/2035	615,492	595,910
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
Federal National Mortgage Association	Aaa	5.00	4/1/2035	2,546	2,396
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	Aaa	5.50	4/1/2035	794,949	768,660
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	8,092,815	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	5/1/2035	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	639,258
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	822,345
Federal National Mortgage Association	Aaa	5.50	5/1/2035	4,963,120	4,798,990
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	800,493	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	Aaa	4.50	7/1/2035	467	425
Federal National Mortgage Association	Aaa	4.50	7/1/2035	291,532	265,367
Federal National Mortgage Association	Aaa	4.50	7/1/2035	718,858	654,158
Federal National Mortgage Association	Aaa	4.90	7/1/2035	1,599,893	1,592,917
Federal National Mortgage Association	Aaa	5.00	7/1/2035	340,351	319,775
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	878,860	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
Federal National Mortgage Association	Aaa	5.50	7/1/2035	49,501	47,864
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
Federal National Mortgage Association	Aaa	5.50	7/1/2035	667,942	645,853
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
Federal National Mortgage Association	Aaa	5.50	7/1/2035	789,435	763,329
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	4,186,285	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	25,741
Federal National Mortgage Association	Aaa	5.00	8/1/2035	833,014	782,858
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	Aaa	5.50	8/1/2035	306,962	298,811
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
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	688,198	646,596
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
Federal National Mortgage Association	Aaa	5.50	9/1/2035	144,400	139,625
Federal National Mortgage Association	Aaa	5.50	9/1/2035	337,680	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 Mortgage 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	Aaa	4.50	10/1/2035	733,300	667,486
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
Federal National Mortgage Association	Aaa	5.50	10/1/2035	156,466	151,291
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	Aaa	5.50	10/1/2035	714,555	690,925
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
Federal National Mortgage Association	Aaa	5.50	10/1/2035	2,645,648	2,568,157
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
Federal National Mortgage Association	Aaa	4.37	11/1/2035	2,488,009	2,454,322
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
Federal National Mortgage Association	Aaa	4.87	12/1/2035	33,091	32,659
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
Federal National Mortgage Association	Aaa	5.50	12/1/2035	2,641,252	2,557,221
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

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	883,330	883,217
Federal National Mortgage Association	Aaa	7.50	3/1/2036	669,279	692,255
Federal National Mortgage Association	Aaa	4.78	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	637,498
Federal National Mortgage Association	Aaa	6.18	4/1/2036	1,274,894	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	5/1/2036	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
Federal National Mortgage Association	Aaa	6.00	6/1/2036	1,223,631	1,211,223
Federal National Mortgage Association	Aaa	8.50	6/1/2036	989,067	989,891
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
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	Aaa	6.00	7/1/2036	2,852,800	2,823,873
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	508,806	524,205
Federal National Mortgage Association	Aaa	6.00	8/1/2036	738,322	730,835
Federal National Mortgage Association	Aaa	8.00	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	3,188,046	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	Aaa	8.00	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	8.00	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	8.50	9/1/2036	1,383,042	1,398,494
Federal National Mortgage Association	Aaa	6.50	9/1/2036	1,616,604	1,632,334
Federal National Mortgage Association	Aaa	6.50	9/1/2036	1,630,749	1,646,816
Federal National Mortgage Association	Aaa	0.00	9/25/2036	93,999	99,908
Federal National Mortgage Association	Aaa	8.00	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
Federal National Mortgage Association	Aaa	6.00	10/1/2036	970,475	960,635
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	4,180,966	4,034,485
Federal National Mortgage Association	Aaa	8.00	11/1/2036	22,587	22,358
Federal National Mortgage Association	Aaa	8.00	11/1/2036	30,973	30,659
Federal National Mortgage Association	Aaa	6.00	11/1/2036	31,071	30,758
Federal National Mortgage Association	Aaa	6.00	11/1/2036	430,457	425,092
Federal National Mortgage Association	Aaa	6.00	11/1/2036	604,730	598,598
Federal National Mortgage Association	Aaa	6.00	11/1/2036	925,634	916,248
Federal National Mortgage Association	Aaa	5.00	12/1/2036	913,375	858,181

Federal National Mortgage Association	Aaa	5.00	12/1/2036	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	807,088
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	3/1/2037	942,683	932,587
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	Aaa	7.00	10/25/2041	1,452,591	1,484,131
Federal National Mortgage Association	Aaa	6.22	6/1/2043	291,846	295,856
Federal National Mortgage 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)	Aaa	5.50	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	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	1,928,750
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	7/1/2037	2,970,000	2,864,194
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	7/1/2037	12,300,000	11,861,813
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	7/1/2037	12,400,000	11,958,250
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	7/1/2037	15,000,000	14,465,625
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	7/1/2037	16,300,000	15,719,313
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	7/1/2037	16,985,000	16,379,909
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	7/1/2037	30,000,000	28,931,250
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	7/1/2037	130,000,000	125,368,750
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	8/15/2037	1,100,000	1,060,125
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	8/15/2037	1,271,000	1,224,926
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	8/15/2037	2,000,000	1,927,500
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	8/15/2037	4,400,000	4,240,500
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	8/15/2037	5,000,000	4,818,750
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	8/15/2037	5,400,000	5,204,250
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	5.50	8/15/2037	57,000,000	54,933,750
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	6.00	8/15/2037	200,000	197,688
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	6.00	8/15/2037	3,700,000	3,657,221
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	6.50	8/15/2037	(2,000,000)	(2,016,876)
Federal National Mortgage Association 30-Year Pass-Throughs TBA	Aaa	6.50	8/15/2037	16,300,000	16,437,539
Federal National Mortgage Association 30-Year TBA	Aaa	7.00	7/15/2034	310,000	318,234
Federal National Mortgage Association 30-Year TBA	Aaa	7.00	7/15/2034	1,154,000	1,184,653
Federal National Mortgage Association 30-Year TBA	Aaa	5.00	7/1/2037	(3,000,000)	(2,810,625)
Federal National Mortgage Association 30-Year TBA	Aaa	5.00	7/1/2037	1,165,000	1,091,459
Federal National Mortgage Association 30-Year TBA	Aaa	5.00	7/1/2037	4,900,000	4,590,688
Federal National Mortgage Association 30-Year TBA	Aaa	5.00	7/1/2037	6,865,000	6,431,647
Federal National Mortgage Association 30-Year TBA	Aaa	5.00	7/1/2037	24,000,000	22,485,000
Federal National Mortgage Association 30-Year TBA	Aaa	5.00	7/1/2037	29,200,000	27,356,750
Federal National Mortgage Association 30-Year TBA	Aaa	6.00	7/1/2037	2,075,000	2,062,304
Federal National Mortgage Association 30-Year TBA	Aaa	6.00	7/1/2037	2,500,000	2,472,655
Federal National Mortgage Association 30-Year TBA	Aaa	6.00	7/1/2037	3,297,000	3,260,937
Federal National Mortgage Association 30-Year TBA	Aaa	6.00	7/1/2037	5,900,000	5,835,466

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	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	12,589
Government National Mortgage Association	Aaa	6.50	6/15/2008	11,379	11,445
Government National Mortgage Association	Aaa	6.50	6/15/2008	36,360	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	15,338
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	8.00	5/15/2011	29,319	29,653
Government National Mortgage Association	Aaa	13.50	5/15/2011	63	71
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	8.50	5/15/2018	138,679	149,991
Government National Mortgage Association	Aaa	9.50	7/15/2018	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

Government National Mortgage Association	Aaa	7.50	5/15/2023	7,782	8,145
Government National Mortgage Association	Aaa	6.50	9/15/2023	95,376	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	42,041
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	Aaa	7.50	2/15/2030	508	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	245,576
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	Aaa	6.00	12/15/2031	20,922	20,880
Government National Mortgage Association	Aaa	6.00	1/15/2032	1,552	1,549
Government National Mortgage 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	Aaa	7.00	5/15/2032	33,455	34,866
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	Aaa	5.50	4/15/2033	665,972	647,771
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	Aaa	5.00	10/15/2033	1,381,855	1,310,123
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	681,128	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	6.00	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 II	Aaa	4.75	8/20/2023	278,126	278,399
Government National Mortgage Association II	Aaa	4.75	8/20/2023	328,608	331,423
Government National Mortgage Association II	Aaa	5.13	10/20/2023	225,318	227,733
Government National Mortgage Association II	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 II	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	11,905
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	6.00	1/20/2032	62,171	63,465
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	Aaa	5.50	9/20/2035	2,852,958	2,767,591
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	Aaa	5.88	3/16/2024	569,899	569,481
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	Aaa	5.32	8/16/2030	700,000	690,651
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
I/O Federal National Mortgage Association	Aaa	NA	8/25/2035	101,509	18,060
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	698,936
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

U.S. Municipals (Taxable)	Moody's 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

Asset Backed Securities	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Accredited Mortgage 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	8/20/2009	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
AMRESO Residential Securities Corp.	A2	6.37	9/25/2028	84,427	84,460
AMRESO 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	2,235,208
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 I Trust	Aaa	5.82	8/25/2034	456,915	459,944
Bear Stearns Asset Backed Securities I Trust	Aaa	5.67	10/25/2034	2,100,000	2,106,218
Bear Stearns 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	6,286,454	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 Mortgage Loan Trust	Aaa	5.37	8/25/2036	3,068,744	3,068,959
Carrington Mortgage Loan Trust	Aaa	5.48	10/25/2036	8,632,000	8,628,979
Carrington Mortgage Loan Trust	Aaa	5.56	1/25/2037	1,467,656	1,467,566
Caterpillar Financial Trust	Aaa	5.59	2/25/2009	900,472	900,842

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	48,832
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	Aaa	5.52	11/25/2045	652,095	651,830
Citigroup Mortgage Loan Trust	Aaa	5.52	11/25/2045	3,043,110	3,041,874
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.	Aaa	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	5.58	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
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.	Aa2	5.52	8/25/2035	1,602,445	1,602,819
Countrywide Asset Backed Securities, Inc.	Aaa	5.81	1/25/2036	4,842,819	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.	Aaa	5.56	2/15/2036	1,455,449	1,455,273
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 Mortgage 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 Mortgage Loan ABS	Aaa	5.57	11/25/2036	1,392,078	1,392,074
Credit-Based Asset Servicing & Securities Trust	Aaa	5.49	3/25/2036	5,380,000	5,376,960
Credit-Based Asset Servicing & Securities Trust	Aaa	5.36	7/25/2036	238,959	238,866
Credit-Based Asset Servicing & Securities Trust	Aaa	5.36	7/25/2036	1,135,697	1,135,256
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	Aaa	5.07	12/15/2010	7,400,000	7,359,885
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	Aaa	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	2/25/2046	4,940,000	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
Harborview 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	5.89	4/25/2022	155,000	154,685
Home Equity Mortgage Loan Asset Backed Trust Series I	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 I	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	978,192
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	3/20/2038	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	Aaa	NA	7/25/2012	17,210,000	2,340,732
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	181,241	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 Mortgage 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
Massachusetts R.R.B. Special Purpose Trust	Aaa	6.53	6/1/2015	419,977	433,714
Massachusetts R.R.B. Special Purpose Trust	Aaa	6.53	6/1/2015	1,391,925	1,437,452
Master Asset Backed Securities Trust	Aaa	5.61	12/25/2034	41,227	41,231
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
Merrill Lynch Mortgage Investors, Inc.	Aaa	5.58	12/25/2035	242,522	242,551

Merril Lynch Mortgage Investors, Inc.	Aaa	5.43	9/25/2036	1,560,518	1,560,752
Merril Lynch Mortgage Investors, Inc.	Aaa	5.95	3/25/2037	4,500,000	4,470,152
Mid-State Trust VI	Aaa	7.34	7/1/2035	11,884,173	12,509,792
Morgan Stanley ABS Capital I, Inc.	Aaa	5.56	9/25/2036	5,820,813	5,818,456
Morgan Stanley ABS Capital I, Inc.	Aaa	5.55	10/25/2036	810,306	810,205
Morgan Stanley ABS Capital I, Inc.	Aaa	5.38	5/25/2037	5,152,323	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 I 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	Aaa	5.57	2/25/2037	1,163,628	1,163,507
RAMP Series Trust	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	Aaa	5.57	6/25/2037	500,000	499,994
Rental Car Finance 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	5.41	6/25/2026	368,628	368,671
Residential Asset Securities Corp.	Aaa	5.94	10/25/2033	21,011	21,018
Residential Asset Securities Corp.	Aaa	5.94	10/25/2033	105,053	105,092
Residential Asset Securities Corp.	Aaa	5.58	11/25/2036	383,253	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 Asset 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	Aaa	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	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	2,100,000	2,099,920
SLM Student Loan Trust	Aaa	5.36	7/25/2017	8,900,000	8,899,662
SLM Student Loan Trust	Aaa	5.36	1/25/2018	117,562	117,589
Soundview Home Loan Trust	Aaa	5.61	12/25/2035	22,311	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	Aaa	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	Aaa	5.42	9/15/2011	1,000,000	998,380
Superior Wholesale Inventory Financing Trust XII	Aaa	5.50	6/15/2010	500,000	501,242
Superior Wholesale Inventory Financing Trust XII	Aaa	5.50	6/15/2010	2,250,000	2,255,587
Terwin Mortgage Trust Asset Backed Securities	Aaa	4.75	10/25/2037	524,940	519,223
Truman Capital Mortgage Loan Trust	Aaa	5.85	1/25/2033	133,033	133,431
Truman Capital Mortgage Loan Trust	Aaa	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 Mortgage 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	5.68	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

Commercial Mortgage-Backed Securities	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Anthracite Ltd.	A2	6.17	5/23/2051	367,543	365,448
Anthracite Ltd.	A2	6.17	5/23/2051	1,631,531	1,622,231
AST Securitization Corp.	Aaa	6.75	2/14/2043	700,327	702,653
AST Securitization Corp.	Aaa	6.75	2/14/2043	3,845,316	3,858,086
Camden Property Trust	Baa2	5.70	5/15/2017	2,250,000	2,177,303
Camden Property Trust	Baa2	5.70	5/15/2017	275,000	266,115
CMO Banc America Commercial Mortgage Trust	Aaa	5.36	7/10/2046	695,969	693,647
CMO Banc America Commercial Mortgage Trust	Aaa	5.36	7/10/2046	2,783,876	2,774,586
CMO Banc America Commercial Mortgage Trust	Aaa	5.63	7/10/2046	1,000,000	981,824
CMO Banc America Commercial Mortgage Trust	Aaa	5.63	7/10/2046	3,500,000	3,436,384
CMO Banc America Commercial Mortgage Trust	Aaa	5.41	9/10/2047	1,000,000	968,384
CMO Banc America Commercial Mortgage Trust	Aaa	5.41	9/10/2047	3,500,000	3,389,344
CMO Banc America Commercial Mortgage Trust	Aa2	5.46	9/10/2047	179,000	171,095
CMO Banc America Commercial Mortgage Trust	Aa2	5.46	9/10/2047	760,000	726,436
CMO Banc America Commercial Mortgage, Inc.	Aaa	7.33	11/15/2031	7,985,000	8,237,725
CMO Banc America Commercial Mortgage, Inc.	Aaa	4.16	12/10/2042	36,000	35,024
CMO Banc America Commercial Mortgage, Inc.	Aaa	4.16	12/10/2042	152,000	147,881
CMO Banc America Commercial Mortgage, Inc.	Aaa	5.12	10/10/2045	2,000,000	1,908,962
CMO Banc America Commercial Mortgage, Inc.	Aaa	5.12	10/10/2045	8,000,000	7,635,848
CMO Banc America Commercial Mortgage, Inc.	Aaa	5.35	9/10/2047	1,000,000	964,452
CMO Banc America Commercial Mortgage, Inc.	Aaa	6.19	6/11/2035	1,570,000	1,602,910
CMO Banc America Commercial Mortgage, Inc.	Aaa	4.78	7/10/2042	2,000,000	1,929,912
CMO Banc America Commercial Mortgage, Inc.	Aaa	4.50	7/10/2043	6,580,000	6,404,869
CMO Banc America Commercial Mortgage, Inc.	Aaa	5.12	7/11/2043	8,255,000	8,086,359
CMO Banc America Mortgage, Inc.	Aaa	6.50	4/15/2036	6,437,693	6,602,397
CMO Bayview Commercial Asset Trust	Aaa	5.62	1/25/2036	6,194,541	6,209,222
CMO Bear Stearns Adjustable Rate Mortgage Trust	Aaa	5.30	2/25/2033	250,109	253,386
CMO Bear Stearns Adjustable Rate Mortgage Trust	Aaa	5.63	2/25/2033	376,544	373,929
CMO Bear Stearns Commercial Mortgage Securities Trust	Aaa	5.90	9/11/2038	3,500,000	3,484,310
CMO Bear Stearns Commercial Mortgage Securities Trust	Aaa	5.33	2/11/2044	230,000	220,957
CMO Bear Stearns Commercial Mortgage Securities Trust	NR	5.66	9/11/2041	286,000	277,886
CMO Bear Stearns Commercial Mortgage Securities Trust	NR	5.66	9/11/2041	1,213,000	1,178,586
CMO Bear Stearns Commercial Mortgage Securities Trust	Aaa	5.54	10/12/2041	4,000,000	3,912,076
CMO Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	5.42	4/12/2038	1,105,136	1,103,207
CMO Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	5.04	12/11/2038	166,716	164,628
CMO Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	5.04	12/11/2038	1,038,403	1,026,400
CMO Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	4.67	6/11/2041	420,000	390,698
CMO Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	7.78	2/15/2032	310,000	323,939
CMO Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	7.78	2/15/2032	617,000	644,743
CMO Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	7.32	10/15/2032	6,460,000	6,753,885
CMO Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	7.32	10/15/2032	5,000,000	5,227,465
CMO Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	5.41	12/11/2040	2,000,000	1,947,002
CMO Bear Stearns Commercial Mortgage Securities, Inc.	Aaa	4.03	2/13/2046	25,000	24,155
CMO Chase Commercial Mortgage Securities Corp.	Aaa	7.32	10/15/2032	675,000	704,245
CMO Citigroup Commercial Mortgage Trust	Aaa	5.91	3/15/2049	4,000,000	3,983,484
CMO Citigroup Commercial Mortgage Trust	Aaa	5.43	10/15/2049	2,000,000	1,936,170
CMO Citigroup/Deutsche Bank Commercial Mortgage	Aaa	5.36	1/15/2046	4,000,000	3,882,232
CMO Citigroup/Deutsche Bank Commercial Mortgage	Aaa	5.54	1/15/2046	1,400,000	1,358,781
CMO Citigroup/Deutsche Bank Commercial Mortgage Trust	Aaa	5.23	7/15/2044	7,000,000	6,778,282
CMO Citigroup/Deutsche Bank Commercial Mortgage Trust	Aaa	5.40	7/15/2044	1,500,000	1,452,489
CMO Citigroup/Deutsche Bank Commercial Mortgage Trust	Aaa	5.89	10/15/2048	3,700,000	3,626,400
CMO Citigroup/Deutsche Bank Commercial Mortgage Trust	Aaa	5.40	12/11/2049	850,000	814,130
CMO Citigroup/Deutsche Bank Commercial Mortgage Trust	Aaa	5.40	12/11/2049	3,650,000	3,495,970
CMO Commercial Mortgage Pass-Through Certificates	Aaa	5.55	2/5/2019	1,800,000	1,807,144
CMO Commercial Mortgage Pass-Through Certificates	Aaa	5.82	7/16/2034	1,090,000	1,106,475
CMO Commercial Mortgage Pass-Through Certificates	Aaa	5.82	7/16/2034	5,380,000	5,461,319
CMO Commercial Mortgage Trust	Aa1	5.53	3/10/2039	158,000	151,604
CMO Commercial Mortgage Trust	Aa1	5.53	3/10/2039	677,000	649,593
CMO Commercial Mortgage Trust	Aa2	5.55	3/10/2039	80,000	76,711
CMO Commercial Mortgage Trust	Aa2	5.55	3/10/2039	343,000	328,899
CMO Commercial Mortgage Trust	A1	5.61	3/10/2039	64,000	61,069
CMO Commercial Mortgage Trust	A1	5.61	3/10/2039	274,000	261,452
CMO Credit Suisse Commercial Mortgage Trust	Aaa	5.72	6/15/2039	555,000	551,319
CMO Credit Suisse Commercial Mortgage Trust	Aaa	5.72	6/15/2039	3,330,000	3,307,912
CMO Credit Suisse Commercial Mortgage Trust	Aaa	4.77	9/15/2039	2,666,724	2,623,321
CMO Credit Suisse Commercial Mortgage Trust	Aaa	5.47	9/15/2039	455,000	441,469
CMO Credit Suisse Commercial Mortgage Trust	Aaa	5.47	9/15/2039	1,930,000	1,872,604
CMO Credit Suisse Commercial Mortgage Trust	Aaa	5.31	12/15/2039	7,000,000	6,710,879

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	235,868
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	4.94	12/15/2040	2,345,878	2,324,849
CMO Credit Suisse First Boston Mortgage 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	8,829,362
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	688,817
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	7.18	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 Mortgage 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	118,660
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.	Aaa	4.47	5/10/2043	920,000	897,896
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	1,000,000	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. II	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 Mortgage Securities Corp. II	Aaa	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.	Aaa	5.21	12/12/2034	500,000	489,062
CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	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
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 Mortgage Securities Corp.	Aaa	5.04	12/15/2044	916,973	909,656
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.	Aaa	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	2,036,152
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	987,903
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
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 Mortgage Securities Trust	Aaa	6.05	4/15/2045	284,000	287,162
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	6,368,411
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	Aa3	5.45	5/15/2047	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.	Aaa	7.37	8/15/2032	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	79,555
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	Aaa	6.37	12/15/2028	3,818,000	3,918,364
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	Aaa	4.51	12/15/2029	80,000	76,652
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	Aaa	5.16	2/15/2031	7,000,000	6,686,491
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 Merrill 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	NR	0.19	10/12/2041	5,122,331	101,151
CMO Merrill Lynch Mortgage Trust	Aaa	4.89	2/12/2042	2,000,000	1,942,698
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
CMO Merrill Lynch/Countrywide Commercial Mortgage	Aaa	3.64	12/12/2049	734,773	706,160
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	288,798
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
CMO Morgan Stanley Capital I Trust	Aaa	5.51	11/12/2049	5,000,000	4,870,420
CMO Morgan Stanley Capital I, Inc.	Aaa	6.17	10/3/2034	700,000	705,819
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 I, 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
CMO Morgan Stanley Capital I, Inc.	Aaa	5.56	3/12/2044	800,000	781,326
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 Morgan Stanley Dean Witter Capital I Trust	Aaa	4.18	3/12/2035	99,976	95,224
CMO Mortgage Capital Funding, Inc.	Aaa	6.42	6/18/2030	4,362,898	4,368,282
CMO Mortgage Capital Funding, Inc.	Aaa	6.66	3/18/2030	1,113,049	1,115,182
CMO Nationslink Funding Corp.	Aa1	7.41	6/20/2031	1,905,000	1,948,476
CMO PNC Mortgage Acceptance Corp.	Aaa	7.61	2/15/2010	1,249,902	1,296,004
CMO Salomon Brothers Commercial Mortgage Trust	Aaa	6.59	12/18/2033	1,770,000	1,815,441
CMO Salomon Brothers Mortgage Securities VII, Inc.	Aaa	6.50	10/13/2011	6,610,000	6,605,947
CMO Salomon Brothers Mortgage Securities VII, Inc.	Aaa	7.08	5/18/2032	1,305,124	1,324,806
CMO Teachers Insurance & Annuity Association of America	Aaa	6.68	6/19/2031	1,320,000	1,345,662
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.70	9/15/2021	1,372,082	1,371,963
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.29	7/15/2042	10,000	9,918
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.29	7/15/2042	40,000	39,672
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.95	5/15/2043	1,340,000	1,336,043
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.34	12/15/2043	1,190,000	1,143,100
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.21	10/15/2044	1,500,000	1,453,484
CMO Wachovia Bank Commercial Mortgage Trust	A2	5.21	10/15/2044	578,000	547,022
CMO Wachovia Bank Commercial Mortgage Trust	A2	5.21	10/15/2044	2,454,000	2,322,475
CMO Wachovia Bank Commercial Mortgage Trust	A3	5.21	10/15/2044	68,000	63,898
CMO Wachovia Bank Commercial Mortgage Trust	A3	5.21	10/15/2044	289,000	271,566
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.38	10/15/2044	7,000,000	6,782,923
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.46	12/15/2044	292,000	287,385
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.46	12/15/2044	1,280,000	1,259,770
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.51	4/15/2047	465,000	451,059
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.74	6/15/2049	820,000	803,288
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.74	6/15/2049	3,525,000	3,453,157
CMO Wachovia Bank Commercial Mortgage Trust	Aaa	5.74	6/15/2049	3,375,000	3,327,075
CMO Washington Mutual Asset Securities Corp.	Aaa	4.24	5/26/2036	887,220	877,325
CMO Washington Mutual Asset Securities Corp.	Aaa	5.15	5/26/2036	9,320,000	9,240,435
Commercial Mortgage Acceptance Corp.	Aaa	6.03	9/15/2030	2,891,534	2,892,986
Credit Suisse First Boston Mortgage Securities Corp.	Aaa	6.48	5/17/2040	56,174	56,537
DLJ Commercial Mortgage Corp.	Aaa	6.24	11/12/2031	4,185,593	4,210,476
Government Lease Trust	Aaa	4.00	5/18/2029	6,000,000	5,702,838
Government Lease Trust	Aaa	4.00	5/18/2029	2,000,000	1,900,946
Government Lease Trust	Aaa	6.32	5/18/2029	3,341,023	3,395,486
I/O CMO Commercial Mortgage Trust	Aaa	NA	3/10/2039	22,627,246	537,035
I/O CMO Commercial Mortgage Trust	Aaa	NA	3/10/2039	5,324,117	126,363
I/O CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	NA	1/12/2043	21,035,129	32,794
I/O CMO J.P. Morgan Chase Commercial Mortgage Securities Corp.	Aaa	NA	1/12/2043	89,356,809	139,307
I/O CMO Lehman Brothers-UBS Commercial Mortgage Trust	Aaa	NA	2/15/2040	1,378,999	47,478
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	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	414,648	427,348
Total Commercial Mortgage-Backed Securities					\$ 493,727,355

Collateralized Mortgage Obligations	Moody's				
	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	1,486,403	1,495,570
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	5.89	10/25/2034	521,056	521,725
CMO American Home Mortgage Investment Trust	Aaa	5.89	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	5.86	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 Mortgage Securities, Inc.	Aaa	4.93	8/25/2035	1,658,640	1,630,840
CMO Banc 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	6.29	11/25/2021	2,660,179	2,663,587
CMO Bank of America Funding Corp.	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 Stearns 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	1/25/2034	54,542	55,007
CMO Bear Stearns Adjustable Rate Mortgage Trust	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 Stearns 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 Stearns 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	Aaa	5.38	5/25/2035	3,437,874	3,421,369
CMO Bear Stearns Alt-A Trust	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	948,341	948,674
CMO Bear Stearns Alt-A Trust	Aaa	5.48	1/25/2047	11,147,032	11,140,120
CMO Bear Stearns Alt-A Trust	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	705,942	686,529
CMO Chase Mortgage Finance Trust	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	2,807,705	2,849,763
CMO Chase Mortgage Finance Trust	Aaa	4.82	2/25/2037	3,764,988	3,710,686
CMO Chase Mortgage Finance Trust	Aaa	4.82	2/25/2037	941,247	927,671
CMO Chaseflex Trust	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
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.	Aaa	5.69	5/25/2047	1,379,601	1,382,543
CMO Countrywide Alternative Loan Trust, Inc.	Aaa	5.69	5/25/2047	275,920	278,509
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.	Aaa	5.62	5/25/2035	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	2,800,000	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	4,966,119	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.	Aaa	6.50	12/25/2035	4,191,656	4,202,789
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 Mortgage 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.	Aaa	7.47	6/25/2032	38,607	38,513
CMO Credit Suisse First Boston Mortgage Securities Corp.	Aaa	5.10	3/25/2033	351,189	350,532
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	Aaa	4.50	10/25/2021	670,802	634,536
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	1,369,673	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	4,582,865
CMO EMC Mortgage Loan Trust	Aaa	5.77	5/25/2043	906,227	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.	AGY	5.50	12/15/2020	192,000	186,470
CMO Federal Home Loan Mortgage Corp.	AGY	5.50	9/15/2032	521,000	501,727
CMO Federal Home Loan Mortgage 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	AGY	5.50	12/25/2036	3,184,820	3,072,059
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
CMO First Horizon Mortgage Pass-Through Trust	Aaa	5.59	2/25/2035	73,246	73,224

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 Horizon 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	1,088,514
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	Aaa	5.42	10/25/2036	1,597,105	1,597,174
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	609,004
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	Aaa	5.60	4/19/2036	467,539	466,340
CMO GMAC Mortgage Loan Trust	Aaa	4.87	7/19/2035	4,189,989	4,202,458
CMO GMAC Mortgage Loan Trust	Aaa	4.87	7/19/2035	827,539	830,002
CMO Greenpoint Mortgage Funding Trust	Aaa	5.78	11/25/2045	141,075	141,262
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.	Aaa	6.50	4/25/2020	776,195	776,894
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	184,660
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	Aaa	5.86	1/25/2034	50,971	51,054
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	6,280,806
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
CMO Harborview Mortgage Loan Trust	Aaa	5.73	12/19/2037	3,704,419	3,708,442
CMO Harborview Mortgage Loan Trust	Aaa	5.83	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
CMO IMPAC CMB Trust	Aaa	5.59	5/25/2035	697,354	698,006
CMO IMPAC Secured Assets Trust	Aaa	5.59	1/25/2037	282,870	282,944
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.	Aaa	5.75	8/25/2034	2,893,256	2,896,603
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, Inc.	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.	Aaa	6.39	3/25/2036	843,022	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
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	807,068
CMO J.P. Morgan Alternative Loan Trust	Aaa	5.39	11/25/2036	188,266	188,088
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	971,821	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 Mortgage Trust	Aaa	4.77	7/25/2035	937,878	925,113
CMO J.P. Morgan Mortgage Trust	Aaa	5.41	11/25/2035	2,648,055	2,603,081
CMO J.P. Morgan Mortgage Trust	Aaa	5.41	11/25/2035	623,439	612,851
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	Aaa	6.00	12/25/2035	2,000,000	1,931,346
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	Aaa	5.59	11/25/2046	2,244,426	2,244,257
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
CMO Merrill Lynch Mortgage Investors, Inc.	Aaa	6.97	1/25/2029	1,176,832	1,182,989
CMO Merrill Lynch Mortgage Investors, Inc.	Aaa	6.97	1/25/2029	252,178	253,498
CMO Merrill Lynch Mortgage Investors, Inc.	Aaa	6.98	1/25/2029	285,802	287,297
CMO 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
CMO Merrill Lynch Mortgage Investors, Inc.	Aaa	5.67	11/25/2029	2,087,942	2,092,103
CMO Merrill Lynch Mortgage Investors, Inc.	Aaa	5.67	11/25/2029	417,588	418,421
CMO Merrill Lynch Mortgage Investors, Inc.	Aaa	4.49	2/25/2035	5,942,758	5,828,741
CMO Merrill Lynch Mortgage Investors, Inc.	Aaa	4.49	2/25/2035	1,262,836	1,238,607
CMO Merrill Lynch Mortgage Investors, Inc.	Aaa	5.86	3/25/2036	7,408,305	7,402,000
CMO 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	889,188
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 Mortgage Trust	Aaa	5.72	2/25/2019	141,190	141,392
CMO Prime Mortgage Trust	Aaa	5.72	2/25/2019	141,190	141,392
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	Aaa	5.72	2/25/2034	667,548	669,361
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	2,687,784
CMO Residential Accredited Loans, Inc.	Aa2	5.55	7/25/2035	5,433,845	5,400,856
CMO Residential Accredited Loans, Inc.	Aaa	5.60	12/25/2045	1,573,761	1,574,032
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
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	5,587,474
CMO Residential Funding Mortgage Securities II, Inc.	Aaa	5.49	2/25/2036	1,133,960	1,134,115
CMO Rural Housing Trust	Aaa	6.33	4/1/2026	1,245,194	1,241,431
CMO Salomon Brothers Mortgage Securities VII, Inc.	Aaa	4.00	12/25/2015	533,310	507,923
CMO Salomon Brothers Mortgage Securities VII, Inc.	Aaa	4.00	12/25/2015	594,846	566,529
CMO Sequoia Mortgage Trust	Aaa	5.62	5/20/2034	248,685	248,705
CMO Sequoia Mortgage Trust	Aaa	5.62	5/20/2034	48,355	48,359
CMO Structured Asset Mortgage Investments II Trust	Aaa	5.53	5/25/2036	5,495,293	5,508,729
CMO Structured Asset Mortgage Investments II Trust	Aaa	5.53	5/25/2036	1,046,723	1,049,282
CMO Structured Asset Mortgage Investments II Trust	Aaa	5.54	5/25/2036	742,075	742,069
CMO Structured Asset Mortgage Investments II, Inc.	Aaa	5.63	12/25/2035	3,099,007	3,105,183
CMO Structured Asset Mortgage Investments II, Inc.	Aaa	5.63	12/25/2035	826,402	828,049
CMO Structured Asset Mortgage Investments II, Inc.	Aaa	5.55	2/25/2036	1,350,644	1,353,899
CMO Structured Asset Mortgage Investments II, Inc.	Aaa	5.55	2/25/2036	4,036,032	4,043,910
CMO Structured Asset Mortgage Investments II, Inc.	Aaa	5.55	2/25/2036	807,206	808,782
CMO Structured Asset Mortgage Investments II, Inc.	Aaa	5.79	2/25/2036	601,555	601,397
CMO Structured Asset Receivables Trust	Aa1	1.55	1/21/2009	801,054	797,048
CMO Structured Asset Securities Corp.	Aaa	7.20	1/25/2032	82,498	82,217
CMO Structured Asset Securities Corp.	Aaa	6.85	5/25/2032	203,136	202,676
CMO Structured Asset Securities Corp.	Aaa	5.80	7/25/2032	30,452	30,493

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	4.94	3/25/2034	372,149	369,461
CMO Structured Asset Securities Corp.	Aaa	5.62	11/25/2035	5,453,890	5,464,872
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	6.80	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 Mortgage 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	Aaa	5.32	9/15/2010	2,925,000	2,925,208
CMO Washington Mutual Mortgage Loan Trust	Aaa	6.23	5/25/2041	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	909,418	899,990
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	4.84	10/25/2035	11,281	11,128
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	468,179
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	Aaa	5.55	4/25/2045	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	285,255
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	Aaa	5.59	12/25/2045	1,091,082	1,094,331
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	8,032,591	8,030,600
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	505,899
CMO Washington Mutual Mortgage Pass-Through Certificates	Aaa	5.72	3/25/2047	2,768,285	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.	Aaa	4.38	12/25/2032	597,317	593,945

CMO Washington Mutual Mortgage Securities Corp.	Aaa	4.26	1/25/2035	7,855,097	7,848,257
CMO Washington Mutual Mortgage Securities Corp.	Aaa	6.49	1/25/2035	1,814,390	1,832,516
CMO Washington Mutual Mortgage Securities Corp.	Aa2	6.49	1/25/2035	1,855,671	1,833,291
CMO Washington Mutual Mortgage Securities Corp.	Aaa	6.57	1/25/2035	369,410	373,100
CMO Washington Mutual Mortgage Securities Corp.	Aa2	6.57	1/25/2035	383,271	378,649
CMO Washington Mutual Mortgage Securities Corp.	Aaa	6.42	8/25/2042	426,743	428,027
CMO Washington Mutual Mortgage Securities Corp.	Aaa	5.42	5/25/2046	931,384	931,437
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.79	7/25/2034	884,000	881,788
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.79	7/25/2034	208,000	202,774
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.79	7/25/2034	897,000	867,149
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.79	7/25/2034	211,000	203,978
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.51	7/25/2034	1,076,116	1,081,162
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.89	8/25/2034	1,017,263	990,917
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.89	8/25/2034	161,460	157,278
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.54	2/25/2035	2,765,421	2,709,507
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	3.50	6/25/2035	1,060,000	1,035,560
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	3.50	6/25/2035	249,000	243,259
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.11	6/25/2035	1,560,000	1,527,769
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.11	6/25/2035	367,000	359,417
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.11	6/25/2035	2,707,000	2,651,071
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.11	6/25/2035	637,000	623,839
CMO Wells Fargo Mortgage Backed Securities Trust	Aa2	4.49	6/25/2035	3,895,175	3,812,258
CMO Wells Fargo Mortgage Backed Securities Trust	Aa2	4.49	6/25/2035	784,922	768,213
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.00	10/25/2035	1,598,196	1,573,866
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.00	10/25/2035	7,191,880	7,082,398
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.50	12/25/2035	1,460,480	1,396,814
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.95	3/25/2036	2,377,722	2,344,548
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.95	3/25/2036	3,821,339	3,768,024
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.95	3/25/2036	509,512	502,403
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	4.95	3/25/2036	934,105	921,073
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.09	3/25/2036	4,245,932	4,206,148
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.09	3/25/2036	849,186	841,230
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.11	3/25/2036	2,372,239	2,318,584
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.11	3/25/2036	375,503	367,010
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.24	4/25/2036	5,931,492	5,876,596
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.24	4/25/2036	1,694,712	1,679,027
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	6.00	6/25/2036	3,246,184	3,231,843
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.60	7/25/2036	3,906,718	3,888,442
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.60	7/25/2036	781,344	777,688
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.95	11/25/2036	2,023,352	2,007,540
CMO Wells Fargo Mortgage Backed Securities Trust	Aaa	5.95	11/25/2036	476,594	472,870
Collateralized Mortgage Securities Corp.	Aaa	8.00	8/25/2017	39,543	39,455
Credit Suisse First Boston Mortgage Securities Corp.	Aaa	5.95	3/25/2032	446,050	444,954
I/O CMO Bank of America Commercial Mortgage, Inc.	Aaa	NA	1/15/2049	28,708,003	657,614
I/O CMO Bank of America Commercial Mortgage, Inc.	Aaa	NA	1/15/2049	6,751,589	154,659
MLCC Mortgage Investors Inc.	Aaa	5.70	12/15/2024	2,129,257	2,133,918
Washington Mutual Mortgage Pass Through Certificates	Aaa	6.21	11/25/2042	64,341	64,361
Washington Mutual Mortgage Pass Through Certificates	Aaa	6.22	11/25/2042	330,743	330,845
Washington Mutual Mortgage Securities Corp.	Aaa	5.57	2/25/2038	5,763,931	5,782,341
Washington Mutual Mortgage Securities Corp.	Aaa	5.57	2/25/2036	1,165,050	1,168,771
Total Collateralized Mortgage Obligations					\$ 848,151,787

Commingled/Closed End Funds (Fixed Income)	Par Value	Market Value
Goldman Sachs CT High Yield Fund	18,000,000	18,000,000
Western Asset Floating Rate High Income Fund	1,677,995	21,010,178
Total Commingled/Closed End Funds (Fixed Income)		\$ 39,010,178

Corporate Convertible Bonds	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Chesapeake Energy Corp.	Ba2	2.50	5/15/2037	300,000	306,000
Chesapeake Energy Corp.	Ba2	2.50	5/15/2037	1,250,000	1,275,000
Liberty Media Corp.	Ba2	4.00	11/15/2029	475,000	314,094
Liberty Media Corp.	Ba2	4.00	11/15/2029	2,800,000	1,851,500
Liberty Media Corp.	Ba2	3.75	2/15/2030	1,200,000	745,500
Total Corporate Convertible Bonds					\$ 4,492,094

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	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

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
Freeport-McMoRan Copper & Gold, Inc. (Term Loan)		9.00	3/19/2014	559,105	559,266
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
HCA, Inc. (Term Loan)		5.00	11/14/2013	3,591,000	3,603,346
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
IDEARC, 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
MGM (Term Loan)		8.60	4/8/2012	99,747	100,122
Reynolds American, Inc.		7.19	5/11/2012	1,098,974	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				\$	31,879,635

Financial

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	166,000	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	600,000	589,627
American General Finance Corp.	A1	4.88	5/15/2010	890,000	874,614
American General Finance Corp.	A1	5.85	6/1/2013	710,000	713,468
American International Group, Inc.	Aa2	5.05	10/1/2015	600,000	571,166
American International Group, Inc.	Aa3	6.25	3/15/2087	575,000	543,671
American International Group, Inc.	Aa3	6.25	3/15/2087	150,000	141,827
American International Group, Inc.	Aa3	6.25	3/15/2087	600,000	567,308
American Real Estate Partners L.P.	Ba3	8.13	6/1/2012	280,000	281,050
American Real Estate Partners L.P.	Ba3	8.13	6/1/2012	65,000	65,244
American Real Estate Partners L.P.	Ba3	7.13	2/15/2013	160,000	154,400
American Real Estate Partners L.P.	Ba3	7.13	2/15/2013	40,000	38,600
American Real Estate Partners L.P.	Ba3	7.13	2/15/2013	2,445,000	2,359,425
American Real Estate Partners L.P.	Ba3	7.13	2/15/2013	610,000	588,650
Americo Life, Inc.	Ba1	7.88	5/1/2013	450,000	455,369
Americo Life, Inc.	Ba1	7.88	5/1/2013	100,000	101,193
ASIF Global Financing XXIII	Aa2	3.90	10/22/2008	11,000,000	10,793,827
ASIF Global Financing XXIII	Aa2	3.90	10/22/2008	1,665,000	1,633,793
Aspen Insurance Holdings Ltd.	Baa2	6.00	8/15/2014	400,000	387,104
Aspen Insurance Holdings Ltd.	Baa2	6.00	8/15/2014	100,000	96,776
Astoria Depositor Corp.	Ba2	8.14	5/1/2021	901,000	973,080
Astoria Depositor Corp.	Ba2	8.14	5/1/2021	3,845,000	4,152,600
Astoria Depositor Corp.	Ba3	7.90	5/1/2021	1,542,656	1,604,363
Astoria Depositor Corp.	Ba3	7.90	5/1/2021	324,552	337,535
Atlantic Marine Corps Communities, L.L.C.	Aaa	5.34	12/1/2050	1,300,000	1,173,848
Atlantic Marine Corps Communities, L.L.C.	Aaa	5.34	12/1/2050	100,000	90,296
BAC Capital Trust VI	Aa3	5.63	3/8/2035	1,900,000	1,714,766
BAC Capital Trust XI	Aa2	6.63	5/23/2036	1,600,000	1,631,454
BAC Capital Trust XI	Aa2	6.63	5/23/2036	1,020,000	1,040,052
BAC Capital Trust XI	Aa2	6.63	5/23/2036	75,000	76,474
BAC Capital Trust XI	Aa2	6.63	5/23/2036	415,000	423,158
Bank of America Corp.	Aa1	5.37	6/19/2009	5,800,000	5,805,481
Bank of America Corp.	Aa1	5.37	9/25/2009	1,900,000	1,900,488
Bank of America Corp.	Aa1	5.37	11/6/2009	1,700,000	1,699,164
Bank of America Corp.	Aa1	5.37	11/6/2009	1,000,000	999,508
Bank of America Corp.	Aa1	5.37	11/6/2009	100,000	99,951
Bank of America Corp.	Aa1	5.37	11/6/2009	100,000	99,951
Bank of America Corp.	Aa1	4.50	8/1/2010	1,635,000	1,596,659
Bank of America Corp.	Aa1	4.50	8/1/2010	1,125,000	1,098,619
Bank of America Corp.	Aa1	4.38	12/1/2010	1,925,000	1,866,803

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	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
Bank of America NA / Charlotte, NC	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	2,500,000	2,461,363
Bear Stearns Companies, Inc.	A1	5.75	11/21/2016	500,000	492,273
Belvoir Land, LLC Military Housing	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.	Baa2	7.88	5/15/2027	3,000,000	3,460,233
CIGNA Corp.	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.	A2	5.51	1/30/2009	3,800,000	3,793,844
CIT Group, Inc.	A2	5.47	6/8/2009	10,000,000	9,964,840
CIT Group, Inc.	A2	5.47	6/8/2009	3,100,000	3,089,100
CIT Group, Inc.	A2	5.64	8/17/2009	2,300,000	2,291,113
CIT Group, Inc.	A2	5.64	8/17/2009	500,000	498,068
CIT Group, Inc.	A2	5.00	2/13/2014	2,500,000	2,344,805
CIT Group, Inc.	A2	5.00	2/13/2014	500,000	468,961
CIT Group, Inc.	A2	6.00	4/1/2036	2,500,000	2,320,405
CIT Group, Inc.	A2	6.00	4/1/2036	500,000	464,081
Citigroup Capital XVIII (payable in GBP)	Aa2	6.83	6/28/2067	800,000	1,605,080
Citigroup Capital XVIII (payable in GBP)	Aa2	6.83	6/28/2067	200,000	401,270

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	202,688
Citigroup, Inc.	Aa1	5.39	12/28/2009	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
Citigroup, Inc.	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	8/15/2016	1,525,000	1,537,444
CNA Financial Corp.	Baa3	6.50	8/15/2016	350,000	352,856
Commercial Credit Co.	Aa1	6.25	1/1/2008	525,000	526,812
Countrywide Financial Corp.	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	5.86	5/29/2049	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
Credit Suisse Guernsey Branch	Aa3	5.86	5/29/2049	160,000	154,154
Devon Financing Corp. ULC	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 Realty 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.	B1	5.63	10/1/2008	900,000	888,372
Ford Motor Credit Co.	B1	5.80	1/12/2009	1,420,000	1,389,870
Ford Motor Credit Co.	B1	5.80	1/12/2009	335,000	327,915
Ford Motor Credit Co.	B1	7.38	10/28/2009	3,225,000	3,201,316
Ford Motor Credit Co.	B1	7.38	10/28/2009	400,000	397,062
Ford Motor Credit Co.	B1	7.38	10/28/2009	755,000	749,455
Ford Motor Credit Co.	B1	9.75	9/15/2010	5,694,000	5,945,589
Ford Motor Credit Co.	B1	7.25	10/25/2011	18,450,000	17,756,870
Ford Motor Credit Co.	B1	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.	B1	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 Credit 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	8/15/2009	95,000	91,433
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.	Aaa	5.42	5/10/2010	1,500,000	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.	Aaa	5.00	11/15/2011	2,510,000	2,459,722
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	850,000	834,417
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	1,885,000	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.	Ba1	6.51	9/23/2008	5,200,000	5,200,047
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	1,800,000	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	586,640
General Motors Acceptance Corp.	Ba1	7.25	3/2/2011	1,868,000	1,861,875
General Motors Acceptance Corp.	Ba1	7.25	3/2/2011	439,000	437,561
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	6.88	9/15/2011	2,425,000	2,385,361
General Motors Acceptance Corp.	Ba1	6.88	9/15/2011	1,430,000	1,406,625
General Motors Acceptance Corp.	Ba1	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.	Ba1	6.00	12/15/2011	100,000	95,070
Golden West Financial Corp.	Aa3	4.75	10/1/2012	2,500,000	2,413,083
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	A2	6.13	9/29/2049	540,000	539,735
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	600,000	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
Goldman Sachs Group, Inc.	Aa3	5.40	12/23/2008	100,000	100,001
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
Goldman Sachs Group, Inc.	Aa3	5.69	7/23/2009	2,700,000	2,713,775
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	388,743
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	3/22/2016	6,000,000	6,015,798
Goldman Sachs Group, Inc.	Aa3	5.81	3/22/2016	1,000,000	1,002,833
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.	Aa3	4.13	11/16/2009	215,000	208,774
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	5.49	9/15/2008	200,000	200,362
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
HVB 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.	A1	4.75	7/1/2009	170,000	167,744
International Lease Finance Corp.	A1	5.73	7/1/2011	830,000	834,424
International Lease Finance Corp.	A1	5.73	7/1/2011	160,000	160,853
International Lease Finance Corp.	A1	5.68	7/15/2011	3,000,000	3,011,564
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	1,718,161
International Lease Finance Corp.	A1	5.63	9/20/2013	225,000	224,498
iStar Financial, Inc.	Baa2	5.70	9/15/2009	4,940,000	4,947,445
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.	Baa2	5.50	6/15/2012	167,000	164,102
iStar Financial, Inc.	Baa2	5.50	6/15/2012	40,000	39,306
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	1,630,855
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
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
J.P. Morgan Chase Capital	Aa3	5.88	3/15/2035	1,595,000	1,455,578
J.P. Morgan Chase Capital	Aa3	5.88	3/15/2035	245,000	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	300,156
John Deere Capital Corp.	A2	5.41	7/15/2008	1,500,000	1,501,077
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

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
Lehman Brothers Holdings, Inc.	A3	6.19	5/29/2049	4,380,000	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.	A3	5.86	11/29/2049	150,000	148,934
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	12/15/2016	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	5/17/2066	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	414,030
Marshall & Ilsley Corp.	A1	5.35	4/1/2011	1,580,000	1,572,037
Marshall & Ilsley 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.	Aa3	5.59	8/22/2008	1,200,000	1,200,972
Merrill 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
Merrill 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.	Aa3	5.45	8/14/2009	300,000	300,178
Merrill Lynch & Co., Inc.	Aa3	5.44	12/4/2009	1,900,000	1,899,945
Merrill Lynch & Co., Inc.	Aa3	5.56	7/25/2011	2,100,000	2,098,278
Merrill 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	501,692
Merrill Lynch & Co., Inc.	A1	6.22	9/15/2028	1,125,000	1,096,097
Merrill Lynch & Co., Inc.	A1	6.22	9/15/2028	140,000	136,403
MetLife Global Funding I	Aa2	5.56	5/17/2010	3,100,000	3,099,687
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.	Baa1	6.40	12/15/2066	2,365,000	2,190,822
MetLife, Inc.	Baa1	6.40	12/15/2066	200,000	185,270
MetLife, Inc.	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
Morgan Stanley	Aa3	5.41	3/7/2008	1,200,000	1,200,408
Morgan Stanley	Aa3	3.88	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	900,000	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	Aa3	5.63	1/9/2012	2,390,000	2,384,842
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

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
Netnet, Inc.	Baa3	7.40	9/29/2036	1,150,000	1,146,573
Netnet, Inc.	Baa3	7.40	9/29/2036	250,000	249,255
Nissan Motor Acceptance Corp.	Baa1	5.63	3/14/2011	650,000	646,103
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, Inc.	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
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	A1	5.51	9/29/2049	195,000	187,416
Regions Financial Corp.	A1	4.50	8/8/2008	903,000	891,773
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.	Ba1	6.13	11/21/2008	1,220,000	1,208,865
Residential Capital Corp.	Ba1	6.13	11/21/2008	300,000	297,262
Residential Capital Corp.	Ba1	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.	Ba1	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.	Ba1	6.38	6/30/2010	3,405,000	3,405,467
Residential Capital Corp.	Ba1	6.38	6/30/2010	900,000	888,383
Residential Capital Corp.	Ba1	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.	Ba1	6.46	5/22/2009	1,000,000	995,340
Residential Capital, L.L.C.	Ba1	7.60	5/22/2009	1,900,000	1,891,146
Resona Bank	A2	5.85	9/29/2049	1,516,000	1,449,461
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	A2	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.	Ba1	3.63	3/15/2009	640,000	613,408
Rouse Co.	Ba1	7.20	9/15/2012	208,000	213,477
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.	Ba1	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	Ba1	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
Safeco Corp.	Baa1	7.25	9/1/2012	1,850,000	1,970,642
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
Simon Property Group, L.P.	A3	5.75	12/1/2015	1,805,000	1,785,968
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	111,334
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
SLM Corp.	Baa1	5.44	1/25/2008	2,159,000	2,159,721
SLM Corp.	Baa1	4.00	1/15/2009	845,000	811,899
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.	Baa1	5.52	7/26/2010	690,000	654,503

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.	Baa1	5.66	1/27/2014	70,000	60,712
SLM Corp.	Baa1	5.66	1/27/2014	1,320,000	1,144,864
SLM Corp.	Baa1	5.38	5/15/2014	4,000,000	3,427,724
SLM Corp.	Baa1	5.38	5/15/2014	235,000	201,379
SLM Corp.	Baa1	5.38	5/15/2014	1,000,000	856,931
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	8/15/2037	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	6.85	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.	Baa1	6.25	3/15/2067	3,340,000	3,209,570
Travelers Cos., Inc.	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	Aa1	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	8.82	10/29/2049	680,000	738,539
Unum Corp.	Ba1	6.75	12/15/2028	1,750,000	1,704,908
Unum Corp.	Ba1	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	522,872
UnumProvident Finance Co., PLC	Ba1	6.85	11/15/2015	825,000	843,044
UnumProvident Finance Co., PLC	Ba1	6.85	11/15/2015	200,000	204,374
US West Capital Funding, Inc.	B1	6.38	7/15/2008	5,700,000	5,700,000
US West Capital Funding, Inc.	B1	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	Aa1	5.40	3/23/2009	700,000	700,153
Wachovia Bank National Association	Aa1	5.40	3/23/2009	3,000,000	3,000,657
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	1,000,830
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

Washington Mutual, Inc.	A2	5.66	3/22/2012	6,500,000	6,448,111
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	1/15/2018	5,150,000	4,885,110
WellPoint, Inc.	Baa1	5.25	1/15/2016	800,000	758,852
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	5.65	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
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
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
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	988,931
Westpac Banking Corp.	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	5.83	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.	Baa1	10.73	1/1/2013	329,297	329,204
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
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
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	Baa2	5.88	5/9/2032	1,100,000	1,081,886
ZFS Finance USA Trust IV	Baa2	5.88	5/9/2032	500,000	491,767
Total Financial					\$ 1,167,521,985

Industrial

Albertsons, Inc.	B1	6.95	8/1/2009	4,100,000	4,183,369
Albertsons, Inc.	B1	6.95	8/1/2009	800,000	816,267
Alcoa, Inc.	A2	5.90	2/1/2027	1,335,000	1,242,738
Alcoa, Inc.	A2	5.90	2/1/2027	230,000	214,105
Altria Group, Inc.	Baa1	5.63	11/4/2008	5,370,000	5,374,602
Amerada Hess Corp.	Baa3	6.65	8/15/2011	3,170,000	3,275,228
Amerada Hess Corp.	Baa3	6.65	8/15/2011	500,000	516,598
American Airlines	Baa2	7.02	4/15/2011	2,000,000	2,030,000
American Airlines	Baa2	7.86	10/1/2011	750,000	793,125
American Home Products Corp.	A3	6.95	3/15/2011	1,445,000	1,512,229
American Home Products Corp.	A3	6.85	3/15/2011	160,000	167,444
American Honda Finance Corp.	Aa3	5.42	3/9/2009	300,000	300,285
American Honda Finance Corp.	Aa3	5.42	5/12/2009	2,700,000	2,700,675
American Honda Finance Corp.	Aa3	5.41	2/9/2010	8,900,000	8,899,911
American Honda Finance Corp.	Aa3	5.41	2/9/2010	1,500,000	1,499,985
American Standard, Inc.	Baa3	7.63	2/15/2010	750,000	784,553
Amgen, Inc.	A2	5.44	11/28/2008	3,400,000	3,400,636
Amgen, Inc.	A2	5.44	11/28/2008	5,400,000	5,401,010
Amtrak/Pennsylvania Station Lease	A2	9.50	6/15/2017	561,878	646,621
Anadarko Petroleum Corp.	Baa3	5.76	9/15/2009	9,290,000	9,298,268
Anadarko Petroleum Corp.	Baa3	5.76	9/15/2009	1,000,000	1,000,890
Anadarko Petroleum Corp.	Baa3	5.95	9/15/2016	2,500,000	2,441,058
Anadarko Petroleum Corp.	Baa3	5.95	9/15/2016	380,000	371,041
AOL Time Warner, Inc.	Baa2	7.63	4/15/2031	12,350,000	13,231,432
AOL Time Warner, Inc.	Baa2	7.63	4/15/2031	1,575,000	1,687,409
AOL Time Warner, Inc.	Baa2	7.70	5/1/2032	1,750,000	1,892,363
AOL Time Warner, Inc.	Baa2	7.70	5/1/2032	475,000	513,641
Apache Corp.	A3	6.00	1/15/2037	580,000	553,067
Apache Corp.	A3	6.00	1/15/2037	95,000	90,588
AT&T Broadband Corp.	Baa2	8.38	3/15/2013	3,420,000	3,817,780
AT&T Broadband Corp.	Baa2	8.38	3/15/2013	1,655,000	1,847,493
AT&T Broadband Corp.	Baa2	9.46	11/15/2022	1,325,000	1,681,625
AT&T Broadband Corp.	Baa2	9.46	11/15/2022	300,000	380,745
AT&T Corp.	A2	8.00	11/15/2031	8,600,000	10,221,788
AT&T Corp.	A2	8.00	11/15/2031	1,000,000	1,188,580
AT&T Wireless Services Group	A3	8.75	3/1/2031	1,870,000	2,331,179
AT&T Wireless Services Group	A3	8.75	3/1/2031	250,000	311,655
AT&T Wireless Services, Inc.	A3	7.88	3/1/2011	3,725,000	4,005,042

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.	Aa1	8.50	4/1/2012	1,000,000	1,125,300
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	140,000	141,050
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	378,000
Bio Rad Labs, Inc.	Ba3	6.13	12/15/2014	95,000	89,300
Bowater Canada Finance Corp.	B3	7.95	11/15/2011	175,000	164,719
Bowater Canada Finance Corp.	B3	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.	Baa1	4.88	1/15/2015	1,975,000	1,847,300
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.	Baa2	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 Bell, Inc.	Ba3	7.25	7/15/2013	555,000	568,875
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.	Baa3	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	4,337,894
Comcast Corp.	Baa2	5.85	11/15/2015	2,000,000	1,966,812
Comcast Corp.	Baa2	5.85	11/15/2015	575,000	565,458
Comcast Corp.	Baa2	5.90	3/15/2016	1,850,000	1,817,187
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
Comcast Corp.	Baa2	7.05	3/15/2033	570,000	588,315
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.	Baa2	6.50	11/15/2035	165,000	159,943
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	Baa1	5.98	4/19/2022	2,295,000	2,230,763
Continental Airlines	Baa1	5.98	4/19/2022	250,000	243,003
Costco Wholesale Corp.	A2	5.50	3/15/2017	2,985,000	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

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	1,876,491
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	3,456,734
DaimlerChrysler North American Holding Corp.	Baa1	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
DaimlerChrysler North American Holding Corp.	Baa1	4.05	6/4/2008	140,000	138,036
DaimlerChrysler North American Holding Corp.	Baa1	5.71	3/13/2009	2,600,000	2,604,836
DaimlerChrysler North American Holding Corp.	Baa1	5.71	3/13/2009	300,000	300,558
DaimlerChrysler 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	1,144,811
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
Delta Air Lines, Inc.	WR	7.57	5/18/2012	2,755,000	2,858,891
Delta 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	2,894,250
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	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
Dillard Department Stores, Inc.	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	470,000	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	550,000	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.	B2	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	30,000	29,325
Electronic Data Systems Corp.	Ba1	7.13	10/15/2009	2,640,000	2,716,943
Electronic Data Systems Corp.	Ba1	7.13	10/15/2009	580,000	596,904
Embarq Corp.	Baa3	7.08	6/1/2016	2,500,000	2,514,005
Embarq Corp.	Baa3	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	300,055
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.	Caa1	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-McMoRan Copper & Gold, Inc.	Ba3	8.56	4/1/2015	1,900,000	1,890,250
Freeport-McMoRan Copper & Gold, Inc.	Ba3	8.56	4/1/2015	400,000	419,000
Freeport-McMoRan Copper & Gold, Inc.	Ba3	8.38	4/1/2017	1,585,000	1,691,988
Freeport-McMoRan Copper & Gold, Inc.	Ba3	8.38	4/1/2017	390,000	416,325
Freescale Semiconductor, Inc.	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.	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.	Baa3	5.50	7/1/2010	1,175,000	1,138,281
Harrah's Operating, Inc.	Baa3	5.50	7/1/2010	275,000	266,406
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.	Caa1	6.95	5/1/2012	325,000	312,813
HCA, Inc.	Caa1	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.	Caa1	6.75	7/15/2013	1,025,000	932,750
HCA, Inc.	Caa1	5.75	3/15/2014	1,500,000	1,289,375
HCA, Inc.	Caa1	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.	Baa1	5.88	12/16/2036	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.	Baa3	5.84	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.	B2	8.00	11/15/2016	565,000	570,650
IDEARC, Inc.	B2	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	Ba1	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.	Ba3	7.63	6/15/2012	750,000	767,813
L-3 Communications Corp.	Ba3	6.38	10/15/2015	100,000	94,500
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	Ba2	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.	Baa1	6.13	10/3/2016	500,000	491,822
Mattel, Inc.	Baa2	6.13	6/15/2011	750,000	754,223
May Department Stores Co.	Baa2	6.90	1/15/2032	4,200,000	3,995,624
May Department Stores Co.	Baa2	6.90	1/15/2032	575,000	547,020
May Department Stores Co.	Baa2	6.70	7/15/2034	650,000	604,248
May Department Stores Co.	Baa2	6.70	7/15/2034	200,000	185,923
Mirage Resorts, Inc.	Ba2	6.75	2/1/2008	500,000	500,625
Mirage Resorts, Inc.	Ba2	6.75	2/1/2008	100,000	100,125
Mohawk Industries, Inc.	Baa3	6.13	1/15/2016	1,000,000	989,860
Mohawk Industries, Inc.	Baa3	6.13	1/15/2016	250,000	247,465
Mohegan Tribal Gaming Authority	Baa3	6.13	2/15/2013	235,000	227,950

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.	Baa1	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.	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.	Ba1	7.50	2/15/2024	460,000	455,400
Overseas Shipholding Group, Inc.	Ba1	7.50	2/15/2024	105,000	103,950
Owens Corning	Baa3	6.50	12/1/2016	800,000	788,128
Owens Corning	Baa3	6.50	12/1/2016	125,000	123,145
Owens Corning	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.	Baa2	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 Petroleum	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.	Ba1	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
Petroleum Export Ltd.	Baa1	5.27	6/15/2011	82,936	80,533
Philip Morris Cos., Inc.	Baa1	7.65	7/1/2008	380,000	387,234
Philip Morris Cos., Inc.	Baa1	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.	Ba1	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.	Ba1	7.88	9/1/2011	145,000	151,163
Qwest Corp.	Ba1	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.	Ba1	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.	A2	5.79	11/14/2008	400,000	401,194
SBC Communications, Inc.	A2	4.13	9/15/2009	2,900,000	2,819,998
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	Ba1	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.	Baa3	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	Baa3	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 Warner Cable, Inc.	Baa2	6.55	5/1/2037	425,000	410,765
Time Warner Cable, Inc.	Baa2	6.55	5/1/2037	250,000	241,627
Time Warner Companies, Inc.	Baa2	9.15	2/1/2023	1,116,000	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 Entertainment 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 Warner, 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.	B3	9.88	9/1/2014	25,000	26,500
Triad Hospitals, Inc.	WR	7.00	11/15/2013	810,000	851,471
Triad Hospitals, Inc.	WR	7.00	11/15/2013	190,000	199,728
Tyco International Group SA	Baa1	6.13	11/1/2008	410,000	413,660
Union Carbide Corp.	Ba2	7.75	10/1/2096	1,516,000	1,538,934
Union Carbide Corp.	Ba2	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
USA Interactive	Baa3	7.00	1/15/2013	750,000	763,028
USW Communications, Inc.	Ba1	5.63	11/15/2008	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
Wal-Mart Stores, Inc.	Aa2	5.25	9/1/2035	500,000	437,075
Waste Management, Inc.	Baa3	6.50	11/15/2008	700,000	707,904
Windstream Corp.	Ba3	8.13	8/1/2013	705,000	736,725
Windstream Corp.	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	2,088,836
Xerox Corp.	Baa3	5.50	5/15/2012	270,000	265,361
Xerox Corp.	Baa3	6.40	3/15/2016	1,308,000	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

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.	B1	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	1,989,760
Centerpoint Energy Transition Bond II	Aaa	4.97	8/1/2014	800,000	787,904
Centerpoint Energy, Inc.	Ba1	7.25	9/1/2010	1,890,000	1,973,708
Centerpoint Energy, Inc.	Ba1	7.25	9/1/2010	130,000	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.	Ba2	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.	WR	7.50	1/15/2009	553,000	568,462
CMS Energy Corp.	Ba1	6.55	7/17/2017	1,470,000	1,450,346
CMS Energy Corp.	Ba1	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.	Ba1	6.95	7/15/2018	607,000	600,782
Consolidated Natural Gas Co.	Baa2	5.00	3/1/2014	475,000	452,590
Consolidated Natural Gas Co.	Baa2	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.	Baa2	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	7.63	8/16/2007	1,600,000	1,603,744
El Paso Corp.	Ba3	6.50	6/1/2008	4,200,000	4,218,816
El Paso Corp.	Ba3	7.63	9/1/2008	2,700,000	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.	Baa3	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
Energy Transfer Partners, L.P.	Baa3	5.65	8/1/2012	150,000	148,253
Energy Transfer Partners, L.P.	Baa3	5.95	2/1/2015	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.	Baa1	5.83	11/1/2010	3,388,000	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.	Baa3	4.00	10/15/2007	200,000	199,171
Enterprise Products Operating, L.P.	Baa3	4.95	6/1/2010	1,575,000	1,546,612
Enterprise Products Operating, L.P.	Baa3	4.95	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	200,000	213,451
Enterprise Products Operating, L.P.	Ba1	7.03	1/15/2068	725,000	698,896
Enterprise Products Operating, L.P.	Ba1	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.	Baa2	4.90	6/15/2015	155,000	142,640
FirstEnergy Corp.	Baa3	6.45	11/15/2011	1,930,000	1,979,047
FirstEnergy Corp.	Baa3	6.45	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.	A2	5.90	3/1/2033	650,000	624,813
Homer City Funding, L.L.C.	Ba2	8.14	10/1/2019	157,500	168,100
Homer City Funding, L.L.C.	Ba2	8.73	10/1/2026	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

MidAmerican Energy Co.	A2	5.80	10/15/2036	170,000	160,565
MidAmerican Energy Holdings Co.	Baa1	6.13	4/1/2036	2,565,000	2,478,054
MidAmerican Energy Holdings Co.	Baa1	6.13	4/1/2036	1,800,000	1,738,985
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.	Baa1	5.95	5/15/2037	350,000	329,861
MidAmerican Energy Holdings Co.	Baa1	5.95	5/15/2037	1,100,000	1,038,706
MidAmerican Energy Holdings Co.	Baa1	5.95	5/15/2037	75,000	70,885
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	350,816	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.	Baa3	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.	Ba1	7.00	6/15/2016	484,000	504,570
Northwest Pipeline Corp.	Ba1	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
Ohio Edison Co. - Linked note	Baa2	5.65	6/15/2009	980,000	980,290
Ohio Edison Co. - Linked note	Baa2	5.65	6/15/2009	220,000	220,065
ONEOK Partners, L.P.	Baa2	6.65	10/1/2036	550,000	545,512
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.	B2	12.00	5/1/2010	365,000	412,450
Orion Power Holdings, Inc.	B2	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	5.81	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	88,700
Reliant Energy, Inc.	B3	7.88	6/15/2017	129,000	125,453
Reliant Energy, Inc.	B3	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
Southern Union Co.	Ba1	7.20	11/1/2066	3,149,000	3,153,157
Southern Union Co.	Ba1	7.20	11/1/2066	741,000	741,978
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	4,330,000	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

Structured Notes	Moody's 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	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
International Government Obligations U.S. Dollar Payable					
African Development Bank	Aaa	0.50	2/27/2014	1,000,000	729,010
African Development Bank	Aaa	0.50	2/27/2014	4,000,000	2,916,040
Argentina, Republic of	B3	8.28	12/31/2033	68,188	65,972
Argentina, Republic of	B3	8.28	12/31/2033	267,070	258,390
Brazil, Federative Republic of	Ba2	6.00	5/16/2017	13,879,050	13,898,064
Brazil, Federative Republic of	Ba2	6.00	5/16/2017	3,281,100	3,285,595
Brazil, Federative Republic of	Ba1	8.88	4/15/2024	30,000	37,350
Brazil, Federative Republic of	Ba1	8.88	4/15/2024	340,000	423,300
Brazil, Federative Republic of	Ba1	10.13	5/15/2027	26,000	36,660
Brazil, Federative Republic of	Ba1	10.13	5/15/2027	171,000	241,110
Brazil, Federative Republic of	Ba1	10.13	5/15/2027	220,000	310,200
Brazil, Federative Republic of	Ba1	10.13	5/15/2027	1,060,000	1,494,600
Brazil, Federative Republic of	Ba1	7.13	1/20/2037	60,000	64,800
Brazil, Federative Republic of	Ba1	11.00	8/17/2040	47,000	61,641
Brazil, Federative Republic of	Ba1	11.00	8/17/2040	181,000	237,382
Brazil, Federative Republic of	Ba1	11.00	8/17/2040	231,000	302,957
Brazil, Federative Republic of	Ba1	11.00	8/17/2040	701,000	919,362
Chile, Republic of	A2	5.50	1/15/2013	1,100,000	1,089,110
China Development Bank	A1	5.00	10/15/2015	100,000	95,518
China Development Bank	A1	5.00	10/15/2015	400,000	382,072
Colombia Republic of	Ba2	8.91	3/17/2013	503,000	555,815
Colombia Republic of	Ba2	7.38	9/18/2037	100,000	111,000
Colombia Republic of	Ba2	7.38	9/18/2037	258,000	286,380
Colombia Republic of	Ba2	7.38	9/18/2037	280,000	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	7,602,335
Israel, State of	A2	0.00	2/1/2013	599	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	B2	7.65	4/21/2025	490,000	449,085
Total International Government Obligations U.S. Dollar Payable				\$	75,953,908
International Government Obligations Foreign Currency Payable					
Argentina, Republic of	B1	2.00	9/30/2014	1,417,000	515,103
Argentina, Republic of	B1	2.00	9/30/2014	6,961,000	2,203,276
Brazil, Federative Republic of	Ba1	10.25	1/10/2028	250,000	145,347

Brazil, Federative Republic of	Ba1	10.25	1/10/2028	300,000	174,706
Brazil, Federative 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	A2	1.15	11/20/2021	316,000,000	2,528,115
Japan, Government of	A2	1.15	11/20/2021	1,270,000,000	10,160,463
Manitoba, Province of Canada	Aa1	6.38	9/1/2015	3,030,000	2,152,624
Manitoba, Province of Canada	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	B3	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	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
Canada (Government of) Index Linked Bonds	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	Aaa	3.87	7/25/2029	935,000	1,669,164
France (Government) OATI Index Linked Bonds	Aaa	3.88	7/25/2029	3,725,000	6,649,879
France (Government) OATI Index Linked Bonds	Aaa	3.46	7/25/2032	1,490,000	2,530,562
France (Government) OATI Index Linked Bonds	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	Aaa	6.91	8/23/2011	420,000	2,271,915
United Kingdom (Government) Index Linked Bonds	Aaa	6.95	8/23/2011	1,780,000	9,628,580
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

International Credit Obligations U.S. Dollar Payable	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Aegon	A3	5.86	7/29/2049	480,000	420,672
Aegon	A3	5.86	7/29/2049	2,038,000	1,786,103
Aiful Corp.	Baa2	4.45	2/16/2010	757,000	731,027
Aiful Corp.	Baa2	4.45	2/16/2010	3,217,000	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	Aa3	5.63	12/29/2049	130,000	115,050
Bank of Ireland	Aa3	5.63	12/29/2049	580,000	513,300
Bank of Nova Scotia	Aa2	5.50	8/31/2085	150,000	124,238
Bank of Nova Scotia	Aa2	5.50	8/31/2085	640,000	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	1,822,663
Compton Petroleum Finance Corp.	B2	7.63	12/1/2013	15,000	14,813
Compton Petroleum Finance Corp.	B2	7.63	12/1/2013	60,000	59,250
Credit Agricole SA (London Branch)	Aa1	5.36	5/28/2009	1,400,000	1,399,870
Credit Agricole SA (London Branch)	Aa1	5.41	5/28/2010	1,700,000	1,699,745
Danske Bank A/S	Aa3	5.91	12/29/2049	557,000	551,547
Danske Bank A/S	Aa3	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
Depfa ACS Bank	Aaa	3.63	10/29/2008	4,600,000	4,502,986
Deutsche AG	Aa3	7.16	12/30/2049	10,800,000	10,709,074

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	4.88	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	7.08	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
Glitnir 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	1,480,391
HBOS PLC	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	1,958,000	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	Aa2	5.54	6/26/2049	1,590,000	1,326,330
HSBC Bank	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	Aa3	6.50	5/2/2036	1,675,000	1,721,349
HSBK Europe BV	Baa2	7.25	5/3/2017	330,000	320,857
icici Bank	Baa2	6.38	4/30/2022	100,000	94,909
Icici Bank	Baa2	6.38	4/30/2022	420,000	398,616
Icici Bank	Baa2	6.38	4/30/2022	136,000	129,233
Icici Bank	Baa2	6.38	4/30/2022	378,000	359,192
Intelsat, Ltd.	B2	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	9.75	4/1/2014	1,504,000	1,666,922
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
Landsbanki Islands HF	Aa3	6.06	8/25/2009	640,000	646,648
Landsbanki Islands HF	Aa3	6.06	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	1,260,000	1,107,200
Mantis Reef Ltd. II	A3	4.80	11/3/2009	255,000	250,076
Mantis Reef Ltd. II	A3	4.80	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

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.	A2	6.35	7/29/2049	400,000	393,030
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	1,387,786
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	5.53	10/7/2049	130,000	112,171
National Australia Bank	Aa2	5.53	10/7/2049	560,000	483,199
National Westminster Bank	Aa1	5.50	11/29/2049	40,000	34,400
National Westminster Bank	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	Ba3	5.38	4/12/2027	550,000	364,658
Petroleum Export Ltd.	Aaa	4.62	6/15/2010	66,667	65,809
Petroleum Export Ltd.	Aaa	4.62	6/15/2010	170,000	167,812
PF Export Receivables Master Trust	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	1,185,000	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	275,000	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.	Baa3	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	5.41	7/21/2008	3,000,000	3,001,983
Royal Bank of Scotland PLC	Aaa	5.41	7/21/2008	1,300,000	1,300,859
Royal KPN	Baa2	8.00	10/1/2010	1,840,000	1,989,306
RSHB Capital SA / Russian Agricultural Bank	A3	6.30	5/15/2017	220,000	215,336
RSHB Capital SA / Russian Agricultural Bank	A3	6.30	5/15/2017	930,000	910,284
Santander US	Aa1	5.37	11/20/2008	400,000	400,056
Santander US	Aa1	5.37	11/20/2008	2,200,000	2,200,308
Santander US	Aa1	5.42	2/6/2009	6,400,000	6,404,589
SMFG Preferred Capital 1 Ltd.	A2	6.08	12/31/2049	300,000	288,603
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	25,000	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 Italia 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	Baa2	5.97	7/18/2011	900,000	906,570
Telecom Italia Capital	Baa2	5.97	7/18/2011	1,690,000	1,702,337
Telecom Italia Capital	Baa2	5.25	11/15/2013	325,000	309,684
Telecom Italia Capital	Baa2	5.25	11/15/2013	475,000	452,615
Telecom Italia Capital	Baa2	6.00	9/30/2034	140,000	128,129

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	Baa1	5.65	2/4/2013	870,000	869,722
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	A3	4.50	11/19/2008	50,000	49,164
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	Baa2	6.83	3/20/2017	110,000	106,568
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.	Baa3	6.25	1/23/2017	3,000,000	2,975,460
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.	Baa1	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	A2	6.11	9/21/2007	500,000	500,170
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
VTB-24 Capital, PLC	A2	6.18	12/7/2009	190,000	191,112
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	B2	10.75	12/1/2015	135,000	154,913
Wind Acquisition Finance SA	B2	10.75	12/1/2015	585,000	671,288
Woori Bank	A2	6.13	5/3/2016	442,000	444,117
Woori Bank	A2	6.13	5/3/2016	1,876,000	1,884,986
Xstrata Finance Dubai Ltd.	Baa2	5.71	11/13/2009	3,300,000	3,304,610
Total International Credit Obligations U.S. Dollar Payable					\$ 306,140,748

International Credit Obligations Foreign Currency Payable

ASIF II	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
International Bank for Reconstruction and Development	Aaa	13.63	5/9/2017	7,400,000	5,668,469
Kreditanstalt fuer Wiederaufbau	Aaa	0.46	8/8/2011	95,000,000	769,377
Kreditanstalt fuer Wiederaufbau	Aaa	0.60	8/8/2011	430,000,000	3,462,445
Landwirtschaftliche Rentenbank	Aaa	0.65	9/30/2008	210,000,000	1,695,287
Landwirtschaftliche Rentenbank	Aaa	0.65	9/30/2008	730,000,000	5,893,141
Rabobank Nederland	Aaa	0.20	6/20/2008	1,000,000,000	8,044,455
Total International Credit Obligations Foreign Currency Payable					\$ 31,583,175

International Index Linked Corporate Bonds

Barclay's Bank	Aa2	5.56	7/29/2049	80,000	70,004
Barclay's Bank	Aa2	5.56	7/29/2049	360,000	315,018
Den Norske Bank ASA (DNB)	Aa2	5.63	12/31/2049	30,000	25,969
Den Norske Bank ASA (DNB)	Aa2	5.63	12/31/2049	120,000	103,875
Lloyd's TSB Bank	Aa1	5.00	12/31/2049	30,000	26,055
Lloyd's TSB Bank	Aa1	5.00	12/31/2049	130,000	112,905
Lloyd's TSB Bank	Aa1	5.63	12/31/2049	140,000	122,220

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					
iShares Russell 1000 Growth Index Fund				115,000	6,809,150
iShares Russell 2000 Growth Index Fund				183,637	15,752,382
iShares 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
Amerigon, Inc.				3,100	55,769
ArvinMeritor, Inc.				343,144	7,617,797
Autoliv, Inc.				156,520	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	6,746,664
Modine Manufacturing Co.				10,983	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	226,083
Automobiles					
Fleetwood Enterprises, Inc.				9,439	85,423
Ford Motor Co.				612,300	5,767,866
General Motors Corp.				150,598	5,692,604
Harley Davidson, Inc.				76,260	4,545,859
Monaco Coach Corp.				18,827	270,167
Thor Industries, Inc.				5,161	232,968
Winnebago Industries, Inc.				4,699	136,714
Distributors					
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					
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.				17,483	590,401
Coinmach Service Corp.				5,797	76,694
Coinstar, Inc.				4,095	128,911
Corinthian Colleges, Inc.				12,732	207,404
CPI Corp.				800	55,800
Devry, Inc.				8,871	301,791
H & R Block, Inc.				193,673	4,526,138
Home Solutions of America, Inc.				5,704	34,110
Investools, Inc.				8,360	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
Soltheby'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	267,976
Hotels Restaurants & Leisure		
AFC Enterprises, Inc.	5,946	102,806
Ambassadors Group, Inc.	2,252	80,014
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 Gaming 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
Carroll'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	389,926
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	2,639,158
Hilton Hotels Corp.	87,200	2,916,584
IHOP Corp.	2,628	143,042
International Game Technology	821,583	32,616,845
International Speedway Corp.	16,618	875,935
Isle Capri Casinos, Inc.	186,377	4,465,593
Jack in the Box, Inc.	159,595	11,321,669
Jamba, Inc.	32,000	292,480
Krispy Kreme Doughnuts, Inc.	11,112	102,897
Landry's Restaurants, Inc.	2,488	75,287
Las Vegas Sands Corp.	225,066	17,192,792
Life Time Fitness, Inc.	4,785	254,706
Lodgian, Inc.	3,377	50,756
Marcus Corp.	4,532	107,680
Marriott 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	967,985
Panera Bread Co.	12,400	571,144
Papa John's International, Inc.	3,152	90,652
Peets Coffee & Tea, Inc.	11,202	275,905
Penn National Gaming, Inc.	10,901	655,041
Pinnacle Entertainment, Inc.	218,502	6,150,831
Premier Exhibitions, Inc.	4,300	67,768
Rare Hospitality International, Inc.	4,497	120,365
Red Robin Gourmet Burgers, Inc.	26,962	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.	2,085	83,358
Starbucks Corp.	386,339	10,137,535
Starwood Hotels & Resorts Worldwide, Inc.	88,005	5,902,495
Station Casinos, Inc.	6,660	578,088
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, Inc.	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	2,058,703
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 Holdings, 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. Horton, Inc.	310,190	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	10,095,056
Harman International Industries, Inc.	139,674	16,313,923
Haverty Furniture Cos., Inc.	4,526	52,818
Helen Troy Ltd.	18,066	487,782
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
Kimball International, Inc.	3,879	54,345
La-Z-Boy, Inc.	7,526	86,248
Leggett & Platt, Inc.	221,500	4,884,075
Lennar Corp.	73,800	2,698,128
Levitt 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	653,551
Snap-On, Inc.	12,207	616,576
Standard Pacific Corp.	20,710	363,046
Stanley Works	115,700	7,022,990
Syntax-Brilliant Corp.	8,400	41,328
Tarragon Corp.	4,510	38,155
Tempur-Pedic International, Inc.	66,225	1,715,228
Toll Bros, Inc.	36,660	915,767
Tousa, Inc.	5,589	23,418
Tupperware Brands Corporation	33,576	964,974
Universal Electronics, Inc.	2,162	78,524
WCI Communities, Inc.	13,348	222,645
Whirlpool Corp.	54,709	6,083,641

Internet & Catalog Retail

1-800-Contacts, Inc.	1,100	25,806
1-800-Flowers.com, Inc.	4,357	41,087
Amazon.com, Inc.	650,991	44,534,294
Audible, Inc.	8,656	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.	141,763	3,219,438
IAC/Interactivecorp	75,940	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.	2,421	44,232
Petmed Express, Inc.	3,063	39,329
Priceline.com, Inc.	72,135	4,958,580
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.	5,483	51,869
Valuevision Media	4,441	50,272

Leisure Equipment & Products

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.	262,930	8,258,631
JAKKS Pacific, Inc.	82,271	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.	182,115	4,605,688
Nautilus, Inc.	5,333	84,209
Oakley, Inc.	3,565	101,246
Polaris Industries, Inc.	5,317	287,969
Pool Corp.	7,359	287,612
RC2 Corp.	3,308	132,353
Smith & Wesson Holding Corp.	258,490	4,329,708
Steinway Musical Instruments, Inc.	1,548	53,545
Sturm, Ruger & Co., Inc.	3,200	49,664

Media

Arbitron, Inc.	4,513	232,555
Belo Corp.	300,923	6,196,005
Cablevision NY Group	79,080	2,861,905
Carmike Cinemas, Inc.	2,906	63,816
Catalina Marketing Corp.	5,395	189,943
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.	4,000	71,560
Citadel Broadcasting Corp.	55,049	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)	22,790	637,208
Courier Corp.	2,116	84,640
Cox Radio, Inc.	15,115	215,238
Crown Media Holdings, Inc.	2,275	16,380
CTC Media, Inc.	9,481	257,314
Cumulus Media, Inc.	4,140	38,709
DG Fastchannel, Inc.	1,900	38,722
DIRECTV Group, Inc.	432,871	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.	4,752	43,766
Entercommunications Corp.	4,815	119,845
Entravision Communications Corp.	10,178	108,157
Fisher Communications, Inc.	1,179	59,881
Gannett, Inc.	55,732	3,062,473
Gatehouse Media, Inc.	2,109	39,122
Gemstar-TV Guide International, Inc.	337,800	1,661,976
Getty Images, Inc.	7,409	354,224
Global Sources Ltd.	4,420	100,334
Gray T.V., Inc.	8,479	78,600
Harris Interactive, Inc.	7,640	40,674
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
Interpublic Group Companies, Inc.	664,632	7,576,805
John Wiley & Sons, Inc.	7,587	366,376
Journal Communications, Inc.	6,880	89,509
Journal Register Co.	149,283	668,788
Knoogy, Inc.	3,800	66,006
Lakes Entertainment, Inc.	2,532	29,903
Lamar Advertising Co.	52,222	3,277,453
Lee Enterprises, Inc.	15,689	327,273
Liberty Global, Inc. Series A	38,700	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 Omnimedia, Inc.	507,310	8,725,732
Marvel Entertainment, Inc.	367,693	9,368,818
McClatchy Co.	16,469	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.	2,841,880	60,276,275
Nexstar Broadcasting Group, Inc.	1,500	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.	7,588	142,579
Regal Entertainment Group	11,527	252,787
Salem Communications Corp.	2,007	22,258
Scholastic Corp.	6,960	250,142
Sinclair Broadcast Group, Inc.	94,980	1,350,618
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.	196,010	7,677,712
Time Warner, Inc.	3,976,558	83,666,780
TiVo, Inc.	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.	735,526	25,110,858
Warner Music Group Corp.	11,518	166,435
Washington Post Co.	881	683,735
Westwood One, Inc.	13,689	98,424
WisdomTree 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.	265,554	3,553,113
J.C. Penney Co., Inc.	81,440	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.	4,722	58,364
Specialty Retail		
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.	8,615	331,419
Bebe Stores, Inc.	3,673	58,805
Bed Bath & Beyond, Inc.	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	780,727
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.	28,978	705,325
Children's Place Retail Stores, Inc.	93,059	4,805,567
Christopher & Banks Corp.	5,323	91,289
Circuit City Stores, Inc.	24,800	373,984
Citi Trends, Inc.	2,084	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	6,810
Gap, Inc.	755,100	14,422,410
Genesco, Inc.	4,098	214,366
Group 1 Automotive, Inc.	26,681	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
Ltd. Brands	57,700	1,583,865
Men's Wearhouse, Inc.	45,784	2,338,189
Midas, Inc.	8,730	197,909
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.	6,580	180,884
Sonic Automotive, Inc.	105,821	3,065,634
Stage Stores, Inc.	9,041	189,499
Staples, Inc.	520,249	12,345,509
Stein Mart, Inc.	3,950	48,427

Syms Corp.	3,030	59,782
Talbots, Inc.	4,341	108,655
Tiffany & Co.	31,033	1,646,611
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
Williams-Sonoma, Inc.	35,994	1,136,691
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
Crocs, Inc.	773,166	33,269,333
Deckers Outdoor Corp.	2,175	219,458
Fossil, Inc.	65,761	1,939,292
G-III Apparel Group Ltd.	1,800	28,422
Hanesbrands, Inc.	14,245	385,042
Hartmarx Corp.	5,200	41,444
Heely's, Inc.	998	25,808
Iconix Brand Group, Inc.	224,878	4,996,789
Jones Apparel Group, Inc.	408,499	11,540,097
Kellwood 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
Movado Group, Inc.	22,850	770,959
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
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
UniFirst Corp.	16,989	748,365
V.F. Corp.	15,100	1,382,858
Volcom, 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
Consumer Staples		
Beverages		
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 Co.	412,300	21,567,413
Coca-Cola Enterprises, Inc.	112,293	2,695,032
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
Great Atlantic & Pacific Tea Co., Inc.	149,123	5,001,585
Ingles Markets, Inc.	2,309	79,545
Kroger Co.	341,558	9,608,027
Long's Drug Stores Corp.	158,594	8,329,357

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.	281,573	8,629,293
Topps, Inc.	4,887	51,362
United Natural Foods, Inc.	8,275	166,790
Village Super Market, Inc.	688	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
Corn Products International, Inc.	16,430	746,744
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 Celestial Group, Inc.	65,287	1,771,889
Hershey Co.	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
Raico 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
Seaboard Corp.	554	1,299,130
Smithfield Foods, Inc.	56,025	1,725,010
Synutra International, Inc.	600	12,186
Tootsie Roll Industries, Inc.	5,319	147,389
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-Palmolive 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.	3,264	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
Chatterm, Inc.	39,386	2,496,285
Elizabeth Arden, Inc.	4,694	113,876

Estee Lauder Cos., Inc.	22,689	1,032,576
Herbalife Ltd.	7,600	301,340
Inter Parfums, Inc.	1,290	34,340
Mannatech, Inc.	2,155	34,243
NBTY, Inc.	100,421	4,338,187
NuSkin Enterprises, Inc.	7,341	121,127
Nufacea	358,200	1,221,462
Playtex Products, Inc.	8,313	123,116
Prestige Brands Holdings, Inc.	4,972	64,537
Revlon, Inc.	41,841	57,322
Tiens Biotech Group USA, Inc.	446	1,708
Usana Health Sciences, Inc.	1,267	56,686
Tobacco		
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.	4,248	95,707
Energy		
Energy Equipment & Services		
Atlis-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.	94,202	7,462,682
Geokinetics, Inc.	900	27,927
Global Industries, Ltd.	213,551	5,727,438
GlobalSantaFe 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
Horizon Offshore, Inc.	4,800	92,160
Hornbeck Offshore Services, Inc.	39,082	1,514,818
Input/Output, Inc.	12,174	190,036
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.	488,322	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
Tetra Technologies, Inc.	166,019	5,245,736
Tidewater, Inc.	20,453	1,449,709

TODCO (The Offshore Drilling Company)	22,168	1,046,551
Transocean, Inc.	107,500	11,392,850
Trico Marine Services, Inc.	2,532	103,508
Union Drilling, Inc.	27,369	449,399
Unit Corp.	193,576	12,177,866
Universal Compression	6,132	444,386
Weatherford International, Ltd.	68,200	3,767,368
W-H Energy Services, Inc.	70,375	4,356,916
Willbros Group, Inc.	3,900	115,752
Oil, Gas & Consumable Fuels		
ALON USA Energy, Inc.	37,000	1,628,370
Alpha Natural Resources, Inc.	9,607	199,730
Anadarko Petroleum Corp.	377,870	19,645,461
Apache Corp.	144,482	11,788,286
Arch Coal, Inc.	24,367	847,972
Arena Resources, Inc.	33,024	1,919,025
Atlas America, Inc.	3,400	182,682
ATP Oil & Gas Corp.	59,118	2,875,500
Aventine Renewable Energy Holdings, Inc.	4,389	74,481
Berry Petroleum Co.	115,714	4,360,104
Bill Barrett Corp.	4,569	168,276
Bois d'Arc Energy, Inc.	2,589	44,091
BPZ Energy, Inc.	6,600	36,828
Brigham Exploration Co.	9,391	55,125
Cabot Oil & Gas Corp.	28,458	1,049,531
Calton Petroleum Co.	8,260	117,044
Carrizo Oil & Gas, Inc.	83,370	3,457,354
Cheniere Energy, Inc.	14,778	573,239
Chesapeake Energy Corp.	325,865	11,274,929
Chevron Corp.	1,568,690	132,146,446
Cimarex Energy Co.	131,820	5,195,026
Clayton Williams Energy, Inc.	763	20,197
Clean Energy Fuels Corp.	1,400	17,584
CNX Gas Corp.	4,104	125,582
Comstock Resources, Inc.	7,343	220,070
ConocoPhillips	1,288,993	101,185,951
Consolidated Energy, Inc.	636,216	29,335,920
Contango Oil & Gas Co.	2,000	72,580
Continental Resources, Inc.	120,800	1,932,800
Crosstex Energy, Inc.	5,484	157,555
Delek US Holdings, Inc.	1,703	45,385
Delta Petroleum Corp.	9,715	195,077
Denbury Resources, Inc. Holding Co.	17,979	674,213
Devon Energy Corp.	249,039	19,497,263
Edge Petroleum Corp.	5,281	73,987
El Paso Corp.	118,000	2,033,140
Encore Acquisition Co.	11,002	305,856
Energy Infrastructure Acquisition Corp.	3,200	31,232
Energy Partners Ltd.	4,253	70,983
EOG Resources, Inc.	73,000	5,333,380
Evergreen Energy, Inc.	26,252	158,300
EXCO Resources, Inc.	11,308	197,177
Exxon Mobil Corp.	2,576,801	216,142,068
Forest Oil Corp.	25,701	1,086,124
Foundation Coal Holdings, Inc.	8,667	352,227
Frontier Oil Corp.	21,892	958,213
FX Energy, Inc.	5,200	47,580
General Maritime Corp.	4,200	112,476
Geoglobal Resources, Inc.	4,716	24,004
Geomet, Inc.	2,625	20,108
GMX Resources, Inc.	73,082	2,528,637
Goodrich Petroleum Corp.	103,229	3,574,820
Gulfport Energy Corp.	2,846	56,863
Harvest Natural Resources, Inc.	10,471	124,710
Helix Energy Solutions Group, Inc.	66,662	2,660,480
Hess Corp.	282,113	16,633,382
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.	84,800	491,840
Marathon Oil Corp.	80,800	4,844,768
Mariner Energy, Inc.	126,144	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	880,482
NGP Capital Resources Co.	2,515	42,051
Noble Energy, Inc.	42,836	2,672,538
Nova Biosource Fuels, Inc.	4,600	11,730
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	344,777
Stone Energy Corp.	10,100	346,026
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
Vaalco 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.	650,851	39,116,145
Financials		
Capital Markets		
A.G. Edwards, Inc.	165,589	14,000,550
ACA Capital Holdings, Inc.	1,182	14,066
Affiliated Managers Group, Inc.	214,362	27,601,251
Allied Capital Corp.	56,960	1,763,482
American Capital Strategies Ltd	41,700	1,773,084
Ameriprise Financial, Inc.	88,627	5,634,018
Apollo Investment Corp.	18,708	402,596
Ares Capital Corp.	13,015	219,303
Bank of New York Mellon Corp.	357,462	14,813,225
Bear Stearns Cos., Inc.	52,710	7,379,400
BlackRock, Inc.	12,996	2,035,044
Blackstone Group, L.P.	340,800	9,975,216
Calamos Asset Management, Inc.	10,389	265,439
Capital Southwest Corp.	817	127,280
Charles Schwab Corp.	1,597,602	32,782,793
Cohen & Steers, Inc.	40,216	1,747,385
Cowen Group, Inc.	2,300	41,193
E*Trade Financial Corp.	1,123,800	24,824,742
Eaton Vance Corp.	26,591	1,174,790
Epoch Holding Corp.	1,200	16,068
Evercore Partners, Inc.	83,400	2,482,818
FCStone Group, Inc.	900	51,579
Federated Investors, Inc.	422,440	16,192,125
Fortress Investment Group, L.L.C.	257,775	6,140,201
Franklin Resources, Inc.	244,464	32,384,146
Freedom Acquisition Holdings, Inc.	7,743	85,250
GAMCO Investors, Inc.	791	44,336
GFI Group, Inc.	25,132	1,821,567
Gladstone Capital Corp.	3,396	72,878
Goldman Sachs Group, Inc.	410,267	88,925,372
Greenhill & Co., Inc.	102,390	7,035,217
Harris & Harris Group, Inc.	700	7,840
Hercules Technology Growth Capital, Inc.	3,400	45,934
HFF, Inc.	65,059	1,009,065
Investment Technology Group, Inc.	34,232	1,483,273
Investors Financial Services Corp.	10,062	620,524
Janus Capital Group, Inc.	67,000	1,865,280
Jefferies Group, Inc.	164,477	4,437,589

KBW, Inc.	4,398	129,213
Knight Capital Group, Inc.	30,002	498,033
Kohiberg Capital Corp.	2,122	39,363
Labranche & Co., Inc.	11,043	81,497
Ladenburg Thalmann Financial Services, Inc.	14,500	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	84,932
Northern Trust Corp.	63,499	4,079,176
Nuveen Investments, Inc.	11,890	738,964
optionsXpress Holdings, Inc.	33,134	850,218
Patriot Capital Funding, Inc.	2,600	38,610
Pennantpark Investment Corp.	2,900	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
Stifel 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.	36,866	737,320
Technology Investment Capital Corp.	2,779	43,880
Thomas Weisel Partners Group, Inc.	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	235,392	7,697,318
BancFirst Corp.	1,133	48,515
Bancorp, Inc.	13,028	291,306
BancorpSouth, Inc.	60,991	1,491,840
Bancrust 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.	12,531	244,104
Camden National Corp.	400	15,656
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.	22,995	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
City Holding Co.	2,663	102,073
City National Corp.	66,070	5,027,266
Cobiz Financial, Inc.	39,191	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 Bancshares, 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.	148,902	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
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
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
Independent Bank Corp. - Michigan	4,239	72,953
Integra Bank Corp.	6,313	135,540
International Bancshares Corp.	7,600	194,712
Interwest 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
Lakeland Financial Corp.	2,505	53,281
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.	7,863	172,877
Old National Bancorp - Indiana	376,120	6,247,353
Old Second Bancorp, Inc.	2,000	58,320
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.	349,852	5,822,122
Preferred Bank - Los Angeles	1,365	54,600
PremierWest 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
Signature Bank - New York	104,282	3,556,016
Simmons First National Corp.	4,497	124,072
Sky Financial, Inc.	40,934	1,140,421
South Financial Group, Inc.	29,306	663,488
Southside Bancshares, 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
SVB Financial Group	83,249	4,421,354
Synovus Financial Corp.	154,600	4,746,220
Taylor Capital Group, Inc.	3,009	82,838
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	5,396	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
Vailey National Bancorp	27,053	608,422
Vineyard National Bancorp	1	11
Virginia Community Bancorp, Inc.	113,080	1,912,183
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
Consumer Finance		
Advance America Cash Advance Centers, Inc.	41,218	731,207
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	37,851,893
Cash America Investments, Inc.	149,550	5,929,658
CompuCredit Corp.	3,033	106,216
Credit Acceptance Corp. - Michigan	689	18,486
Dollar 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

QC Holdings, Inc.	1,136	17,040
Rewards Network, Inc.	2,200	8,954
SLM Corp.	258,300	14,872,914
Student Loan Corp.	1,585	319,104
World Acceptance Corp.	74,101	3,186,336
Diversified Financial Services		
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.	86,154	46,037,251
Cit Group, Inc.	141,593	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	22,966,575
International Security Exchange Holdings, Inc.	5,822	380,468
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.	119,428	7,428,422
NASDAQ Stock Market, Inc.	436,373	12,964,642
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
Pico Holdings, Inc.	2,463	106,549
Portfolio Recovery Associates, Inc.	25,046	1,503,261
Primus Guaranty, Ltd.	6,600	70,752
Resource America, Inc.	1,987	40,952
Insurance		
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	490,239
Allied World Assurance	9,000	461,250
Allstate 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
American Physicians Capital, Inc.	1,411	57,146
Amersafe, Inc.	2,700	53,001
Amtrust Financial Services, Inc.	3,759	70,832
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	62,700	1,759,989
Assurant, Inc.	129,471	7,828,431
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
Chubb Corp.	350,490	18,975,529
Cincinnati Financial Corp.	40,800	1,770,720
Citizens, 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	92,051
Darwin Professional Underwriters, Inc.	1,065	26,806
Delphi Financial Group, Inc.	229,022	9,577,700
Donegal Group, Inc.	2,607	38,844
eHealth, Inc.	1,953	37,283
EMC Insurance Group, Inc.	1,283	31,844
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.	9,979	539,265
FBL Financial Group, Inc.	50,472	1,984,559
Fidelity National Financial, Inc.	281,490	6,671,313

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 Holdings, Ltd.	2,000	26,640
FPIC Insurance Group, Inc.	78,351	3,194,370
Genworth Financial, Inc.	590,350	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.	812	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.	120,400	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	18,230
National Western Life Insurance Co.	991	250,644
Nationwide Financial Services, Inc.	304,519	19,251,691
Navigators Group, Inc.	2,039	109,902
Nymagic, Inc.	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
RUI 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	48,900
Seabright Insurance Holdings, Inc.	2,929	51,199
Selective Insurance Group, Inc.	286,485	7,700,717
StanCorp Financial Group, Inc.	19,480	1,022,310
State Auto Financial Corp.	2,083	63,844
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. Berkley 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
AMB Property Corp.	35,366	1,882,179
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
Arbor Realty Trust, Inc.	17,143	442,461
Archstone-Smith Trust	37,000	2,187,070
Ashford Hospitality Trust, Inc.	69,014	811,605
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
Corporate Office Properties Trust	95,932	3,934,171
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	587,882
Duke Realty Corp.	51,569	1,839,466
EastGroup Properties, Inc.	3,520	154,246
Education Realty Trust, Inc.	14,230	199,647
Entertainment Properties Trust	20,974	1,127,982
Equity 1, Inc.	25,416	649,379
Equity Inns, 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	397,166
Fieldstone Investment Corp.	16,137	58,739
First Industrial Realty 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	386,230
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
IMPAC Mortgage Holdings, Inc.	286,469	1,320,622
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 Realty 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	8,354,690
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
Novastar Financial, Inc.	26,416	184,384
Omega Healthcare Investors, Inc.	232,951	3,687,814
Parkway Properties, Inc.	159,434	7,657,815
Pennsylvania Real Estate Investment Trust	70,738	3,135,818
Plum Creek Timber Co., Inc.	30,100	1,253,966
Post Properties, Inc.	41,923	2,185,446
Potlatch Corp.	28,292	1,217,971
Prologis	126,318	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	9,034,086
Ramco-Gershenson Properties Trust	5,387	193,555
Rayonier, Inc.	19,688	888,716
Realty, Inc.	69,399	1,748,161
Redwood Trust, Inc.	41,857	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
Saul Centers, Inc.	1,600	72,560
Senior Housing Properties Trust	76,460	1,555,961
Simon Property Group, Inc.	119,337	11,103,114
SL Green Realty Corp.	11,883	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.	42,869	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
UDR, Inc.	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
Winston Hotels	190,980	2,864,700
Winthrop Realty Trust	17,258	119,253
Real Estate Management & Development		
Affordable Residential Communities, Inc.	23,777	281,044
CB Richard Ellis Group, Inc.	688,195	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.	1,851	72,974
Thomas Properties Group, Inc.	3,400	54,332
Thriffs & 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.	3,894	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.	6,137	80,947
Downey Financial Corp.	61,500	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
Kearny 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.	103,154	1,755,681
NewAlliance Bancshares, Inc.	16,791	247,164
Nexcen Brands, Inc.	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	15,843,476
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	22,445
Westfield Financial, Inc.	5,866	58,484
Willow Financial Bancorp, Inc.	4,215	54,795
WSFS Financial Corp.	22,888	1,497,562
Health Care		
Biotechnology		
Acadia Pharmaceuticals, Inc.	5,558	75,978
Acorda Therapeutics, Inc.	3,100	52,886
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
Alnylam 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 Pharmaceuticals, Inc.	10,570	116,164
Ariad Pharmaceuticals, Inc.	12,939	71,035
Arqle, 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.	14,153	253,905
Bionovo, Inc.	6,600	25,476
Celera Group	16,170	200,508
Celgene Corp.	568,357	32,583,907
Cell Genesys, Inc.	726,950	2,435,283
Cephalon, Inc.	394,854	31,742,313
Cepheid, Inc.	38,097	556,216
Cubist Pharmaceuticals, Inc.	769,352	15,163,928
CV Therapeutics, Inc.	257,193	3,397,520
Cytokinetics, Inc.	4,756	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.	6,425	50,436
Genentech, Inc.	295,901	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.	2,375	38,451
Halozyne Therapeutics, Inc.	9,400	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
Incyte Corp.	19,577	117,462
Indevus Pharmaceuticals, Inc.	10,922	73,505
InterMune, Inc.	4,007	103,942
Isis Pharmaceuticals	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.	29,320	761,440
Maxygen, Inc.	3,473	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.	97,350	3,620,447
Nabi Biopharmaceuticals	13,484	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
Omnix Biopharmaceuticals, Inc.	34,300	1,079,078
Onyx Pharmaceuticals, Inc.	7,031	189,134
Orexigen Therapeutics, Inc.	1,000	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.	9,209	198,638
Protalix Biotherapeutics, Inc.	4,800	129,552
Regeneron Pharmaceuticals, Inc.	9,370	167,910
Rendavis, 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.	687	5,702
Tanox, Inc.	3,614	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.	19,830	566,345
Zymogenetics, Inc.	5,577	81,480
Health Care Equipment & Supplies		
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.	659,180	37,138,201
Beckman Coulter, Inc.	90,757	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
Cytoc 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
Healthtronics, Inc.	1,323	5,755
Hillbrand Industries, Inc.	9,781	635,765
Hologic, 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
Kensey Nash Corp.	1,683	45,121
Kinetic Concepts, Inc.	30,774	1,599,325
Kyphon, Inc.	77,964	3,753,967
Lemaitre Vascular, Inc.	80,650	483,900
Medical Action Industries, Inc.	2,431	43,904
Medtronic, 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
Nuvasive, 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.	55,516	153,224
Thoratec Corp.	7,856	144,472
Tomotherapy, Inc.	1,700	37,264
Tutogen Medical, Inc.	67,740	676,723
Varian Medical Systems, Inc.	168,000	7,141,680
Viasys Healthcare, Inc.	5,001	213,793
Vital Signs, Inc.	1,597	88,713
Volcano Corp.	72,076	1,456,656
West Pharmaceutical Services, Inc.	90,266	4,256,042
Wright Medical Group, Inc.	58,205	1,403,905
Young Innovations, Inc.	300	8,754
Zimmer Holdings, Inc.	93,563	7,942,563
Zoll Medical Corp.	2,905	64,811
Health Care Providers & Services		
Aetna, Inc.	231,379	11,430,123
Air Methods Corp.	3,044	111,623
Alliance Imaging, Inc.	263,690	2,476,049
AMEDISYS, Inc.	127,925	4,647,515
American Dental Partners, Inc.	1,800	46,746
American Healthcare Services, Inc.	5,057	111,254
Amerigroup, Corp.	172,940	4,115,972
AmerisourceBergen Corp.	33,100	1,637,457
AmSurg Corp.	26,396	637,199
Animal Health International, Inc.	79,233	1,148,086
Apria Healthcare Group, Inc.	256,591	7,382,123
Assisted Living Concepts, Inc.	8,800	93,720
Bio-Reference Labs, Inc.	162,089	4,433,134
BioScrip, Inc.	476,616	2,287,757
Brookdate Senior Living, Inc.	5,574	254,007
Capital Senior Living Corp.	4,570	43,049
Cardinal Health, Inc.	730,637	51,612,198
Centene Corp.	6,453	138,223
Chemed Corp.	40,216	2,665,919
Cigna Corp.	63,960	3,339,991
Community Health Systems, Inc.	22,022	890,790
Corvel Corp.	1,030	26,924
Coventry Health Care, Inc.	154,370	8,899,431
Cross Country Healthcare, Inc.	5,730	95,576
Cryolife, Inc.	3,200	41,632
Davita, Inc.	187,722	10,114,461
Emergency Medical Services Corp.	55,600	2,175,628
Emeritus Corp.	908	28,130
Express Scripts, Inc.	325,364	16,271,454
Five Star Quality Care, Inc.	227,300	1,813,854
Genesis Healthcare Corp.	6,981	477,640
Gentiva Health Services, Inc.	6,337	127,120
Health Management Associates, Inc.	421,833	4,792,023
Health Net, Inc.	52,343	2,763,710
HealthExtras, Inc.	4,566	135,062
HealthSouth Corp.	12,200	220,942
HealthSpring, Inc.	90,659	1,727,961
Healthways, Inc.	106,064	5,024,252
Henry Schein, Inc.	13,267	708,856
HMS Holdings Corp.	3,100	59,334
Humana, Inc.	93,608	5,701,663
Hythiam, Inc.	4,443	38,432
Inventiv Health, Inc.	55,718	2,039,836
Kindred Healthcare, Inc.	218,517	6,712,842
Laboratory Corp. of America Holdings	72,300	5,658,198
Landauer, Inc.	1,406	69,246
LCA-Vision, Inc.	3,002	141,875
LHC Group, Inc.	2,129	55,780
LifePoint Hospitals, Inc.	14,723	569,486
Lincare Holdings, Inc.	278,617	11,102,887
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	1,808,625
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
NovoMed, 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
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
IMS Health, Inc.	184,053	5,913,623
Merge Technologies Inc	2,200	14,366
Omniceil 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		
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
Enzo Biochemical, Inc.	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
Pharmanet Development Group, Inc.	4,059	129,401
PRA International	22,669	573,526
Techne Corp.	159,045	9,098,964
Thermo Fisher Corp.	932,732	48,240,899
Varian, Inc.	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
Allergan, Inc.	487,862	28,120,366
Alpharma, Inc.	201,658	5,245,125
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

Collagenex Pharmaceuticals, Inc.	35,854	444,590
Cypress Biosciences, Inc.	7,007	92,913
Depomed, 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	77,588,427
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.	696,390	34,680,222
MGI Pharma, Inc.	11,760	263,071
Mylan Lab, Inc.	66,126	1,202,632
Nastech Pharmaceutical, Inc.	3,718	40,563
Noven Pharmaceuticals, Inc.	3,634	85,217
Obagi Medical Products, Inc.	624	11,057
Pain Therapeutics, Inc.	5,209	45,370
Par Pharmaceutical Cos., Inc.	90,707	2,560,659
Perwest Pharmaceuticals Co.	3,308	41,226
Perrigo 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	6,889,537
Sirtiris Pharmaceuticals, Inc.	800	7,896
Somaxon Pharmaceuticals, Inc.	1,433	17,425
Supergen, Inc.	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	1,209,677	69,362,879
Xenoport, Inc.	3,197	142,011

Industrials

Aerospace & Defense

AAR Corp.	115,909	3,826,156
AeroVironment, Inc.	1,044	21,517
Alliant Techsystems, Inc.	8,035	796,670
American Science & Engineering, Inc.	64,531	3,668,587
Argon ST, Inc.	1,831	42,498
Armor Holdings, Inc.	6,668	579,249
BE Aerospace, Inc.	336,977	13,917,150
Boeing Co.	338,854	32,584,201
Ceradyne, Inc.	152,128	11,251,387
Cubic Corp.	7,576	228,644
Curtis Wright Corp.	129,890	6,054,173
DRS Technologies, Inc.	10,853	621,551
Ducommun, Inc.	23,318	599,972
Dyncorp International, Inc.	3,662	80,527
EDO Corp.	2,600	85,482
Esterline Technologies Corp.	19,834	948,519
GenCorp, Inc.	8,242	107,723
General Dynamics Corp.	258,186	20,195,309
Goodrich Corporation	203,850	12,141,306
Heico Corp.	3,803	160,030
Herley Industries, Inc.	5,183	84,846
Hexcel Corp.	66,298	1,396,899
Honeywell International, Inc.	528,963	29,770,038
Innovative Solutions & Support, Inc.	1,839	42,702
Ionatron, Inc.	4,638	18,088
L-3 Communications Holding Corp.	22,900	2,230,231
Ladish, Inc.	126,740	5,449,820
Lockheed Martin Corp.	342,013	32,193,684
Moog, Inc.	45,306	1,998,448
MTC Technologies, Inc.	1,439	35,342
Northrop Grumman Corp.	174,110	13,557,946
Orbital Sciences Corp.	10,862	228,211
Precision Castparts Corp.	178,591	21,673,804
Raytheon Co.	158,775	8,556,385
Rockwell Collins, Inc.	67,570	4,773,145
Spirit Aerosystems Holdings, Inc.	99,760	3,596,348
Stanley, Inc.	1,040	18,325

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	5,047,541
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	1,449,629
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		
Airtran Holdings, Inc.	13,487	147,278
Alaska Air Group, Inc.	175,908	4,900,797
Allegiant Travel Co.	777	23,885
AMR Corp.	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	855,800
Pinnacle Airlines Corp.	2,900	54,375
Republic Airways Holdings, Inc.	7,606	154,782
SkyWest, Inc.	18,766	447,241
Southwest Airlines Co.	1,317,100	19,837,961
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
Universal Forest Products, Inc.	121,287	5,125,589
USG Corp.	18,750	919,500
Commercial Services & Supplies		
ABM Industries, Inc.	6,841	176,566
ACCO Brands Corp.	12,046	277,660
Administaff, Inc.	46,094	1,543,888
Advisory Board Co.	172,690	9,594,856
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.	35,368	1,081,846
Cornell Companies, Inc.	1,555	38,191
Corporate Executive Board Co.	5,687	369,143
Corrections Corp. of America	18,283	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, Inc.	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
Korn/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
Mine Safety Appliances Co.	4,198	183,704
Mobile Mini, Inc.	5,331	155,665
Monster Worldwide, Inc.	142,834	5,870,477
Multi-Color Corp.	800	31,448
Navigant Consulting, Inc.	8,465	157,110
Odyssey Marine Exploration, Inc.	6,000	36,080
On Assignment, Inc.	204,588	2,193,183
PeopleSupport, Inc.	3,422	38,840
PHH Corp.	22,341	697,263
Pike Electric Corp.	2,578	57,696
Pitney Bowes, Inc.	243,700	11,410,034
Protection One, Inc.	900	13,464
R.R. Donnelley & Sons Co.	305,290	13,283,168
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
Schawk, Inc.	31,187	624,364
School Specialty, 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
Voit 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.	1,100	10,450
Infrastructure Service, Inc.	7,367	273,316
Insituform 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
Sterling 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.	269,200	479,176
Acuity Brands, Inc.	120,196	7,245,415
American Superconductor Corp.	5,106	98,597
Ametek, 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
Energys	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
Genlyte Group, Inc.	39,792	3,125,264
Grafftech International, Ltd.	186,652	3,143,220
Hubbell, Inc.	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	16,372,383
Superior Essex, Inc.	93,630	3,497,081
Thomas & Betts Corp.	13,818	801,444
Vicor Corp.	2,790	36,912
Woodward Governor, Co.	21,282	1,142,205
Industrial Conglomerates		
3M Co.	215,030	18,662,454
Carlisle Companies, Inc.	9,211	428,404
General Electric Co.	7,009,298	268,315,927
McDermott 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
Tyco International Ltd.	1,757,666	59,391,534
Walter Industries, Inc.	7,676	222,297
Machinery		
3D Systems Corp.	2,168	53,918
Accuride Corp.	3,418	52,671
Actuant Corp.	4,157	262,140
Agco 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.	89,333	6,322,990
Cascade Corp.	32,399	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.	7,589	283,308
Columbus McKinnon Corp.	2,768	89,130
Commercial Vehicle Group, Inc.	4,853	90,411
Crane Co.	55,838	2,537,837
Cummins, Inc.	126,481	12,601,142
Danaher Corp.	560,027	42,282,039
Deere & Co.	177,120	21,385,469
Donaldson, Inc.	11,763	418,175
Dover Corp.	84,900	4,342,635
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
Graco, Inc.	9,884	397,322
Greenbrier Cos., Inc.	2,872	86,792
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
Ingersoll-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.	161,914	14,922,405
L.B. Foster Co.	1,473	42,246
Lincoln Electric Holdings, Inc.	6,385	474,022
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	5,874,852
Pall Corp.	33,414	1,536,710
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	119,201
Toro Co.	5,968	351,456
Trimas Corp.	1,900	22,952
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
Wabtec Corp.	176,984	6,465,226
Watts Water Technologies, Inc.	4,698	176,034
Xerium Technologies, Inc.	106,624	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	107,276
Horizon Lines, Inc.	80,010	2,621,128
Kirby Corp.	284,252	10,144,634
Road & Rail		

AMERCO	1,631	123,141
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.	206,187	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
Saia, 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
Werner Enterprises, Inc.	9,372	188,846
YRC Worldwide, Inc.	167,816	6,175,629
Trading Companies & Distributors		
Aircastle Limited	3,700	147,297
Applied Industrial Technologies, Inc.	24,041	709,210
Beacon Roofing Supply, Inc.	6,480	110,095
Bluelinx 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		
Interpool	4,599	123,713
Information Technology		
Communications Equipment		
3Com Corp.	198,143	818,331
Acme Packet, Inc.	25,760	295,982
ADC Telecommunications, Inc.	82,642	1,514,828
ADTRAN, Inc.	6,676	225,316
Anaren, Inc.	2,524	44,448
Andrew Corp.	52,093	752,223
Arris Group, Inc.	151,114	2,658,095
Avanex Corp.	43,651	78,572
Avaya, Inc.	1,294,003	21,791,011
Avocent Corp.	411,965	11,951,105
Bel Fuse, Inc.	2,358	80,243
BigBand Networks, Inc.	57,700	758,447
Black Box Corp.	71,570	2,961,567
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.	324,688	18,945,545
Comtech Group, Inc.	141,284	2,332,599
Comtech Telecommunications Corp.	133,724	6,207,468
Corning, Inc.	878,786	22,452,982
Digi International, Inc.	3,813	56,204

Ditech Networks	4,790	39,230
Dycom Industries, Inc.	68,342	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.	367,169	6,117,036
Hamonic, Inc.	159,467	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.	3,276	78,395
Ixia	347,708	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.	26,624	86,528
Netgear, Inc.	51,031	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	21,050
ORBCOMM, Inc.	3,780	62,030
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
Qualcomm, Inc.	831,175	36,064,883
Riverbed Technology, Inc.	72,097	3,159,291
Seachange International, Inc.	4,300	33,368
Sirenza Microdevices, Inc.	5,701	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.	204,949	2,205,251
UTStar.com, Inc.	134,056	752,054
Viasat, Inc.	105,483	3,386,004
Computers & Peripherals		
Adaptec, Inc.	26,244	99,990
Apple, Inc.	732,150	89,351,586
Avid Technology, Inc.	8,531	301,571
Brocade Communications Systems, Inc.	90,756	709,712
Cray, Inc.	4,700	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.	62,862	99,951
Hewlett Packard Co.	3,113,707	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
Intermec, Inc.	188,856	4,779,945
International Business Machines Corp.	710,532	74,783,493
Intevac, Inc.	3,025	64,312
Isilon System, Inc.	1,296	19,984
Komag, Inc.	4,868	155,241
Lexmark International, Inc.	130,100	6,415,231
NCR Corp.	190,866	10,029,150
Neoware, Inc.	1,400	18,956
Network Appliance, Inc.	167,209	4,882,503
Novatek Wireless, Inc.	250,304	6,512,910
Palm, Inc.	25,425	407,054
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.	900	23,886
STEC, Inc.	4,700	30,221
Stratasys, Inc.	1,582	74,322

Sun Microsystems, Inc.	3,156,110	16,801,139
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		
Acacia Research Corp.	4,125	66,660
Aeroflex, Inc.	13,673	193,746
Agilent Technologies, Inc.	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	9,363,860
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.	8,771	745,272
Checkpoint Systems, Inc.	50,622	1,278,206
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	99,719
Electro Scientific Industries, Inc.	5,782	120,266
Excel Technology, Inc.	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
Itron, Inc.	59,201	4,614,126
Jabil Circuit, Inc.	105,979	2,336,957
Kemet Corp.	51,827	365,380
L-1 Identity Solutions, Inc.	56,825	1,162,071
Littelfuse, Inc.	5,864	198,027
LoJack Corp.	2,645	58,957
Measurement Specialties, Inc.	2,088	49,444
Mercury Computer Systems, Inc.	71,172	868,298
Methode Electronics, Inc.	172,378	2,897,716
Mettler-Toledo 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
OSI Systems, Inc.	2,230	60,991
OYO Geospace	569	42,214
Park Electrochemical Corp.	31,589	889,614
PC Connection, Inc.	1,200	15,868
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.	36,821	1,416,136
Technitrol, Inc.	412,720	11,832,882
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	84,562
Akamai Technologies, Inc.	295,509	14,373,558
Aquantive, Inc.	61,027	3,893,523
Arriba, Inc.	15,792	156,499
Art Technology Group, Inc.	18,934	50,364

AsiaInfo Holdings, Inc.	4,600	44,620
Bankrate, Inc.	56,686	2,716,393
Chordiant Software, Inc.	4,733	74,119
CMGI, Inc.	1,211,426	2,362,281
CNET Networks, Inc.	1,215,530	9,955,191
Cybersource Corp.	4,583	65,271
Dealertrack Holdings, Inc.	181,528	6,687,492
Digital River, Inc.	65,251	2,952,608
DivX, Inc.	3,334	50,010
Earthlink, Inc.	434,828	3,246,671
eBay, Inc.	1,243,609	40,019,338
eCollege.com	2,668	59,363
Equinix, Inc.	91,033	8,326,789
Google, Inc.	242,008	126,662,147
Greenfield Online, Inc.	3,100	49,321
iBasis, Inc.	4,800	48,240
Imergent, Inc.	1,800	44,028
Infospace, Inc.	6,006	139,399
Internap Network Services Corp.	138,252	1,993,594
Internet Capital Group, Inc.	195,121	2,419,500
Interwoven, Inc.	6,346	89,098
I-Pass, Inc.	7,384	40,021
J2 Global Communications, Inc.	156,934	5,476,997
Keynote Systems, Inc.	2,300	37,720
Knot, Inc.	110,328	2,227,522
LimeLight Networks, Inc.	6,700	132,526
Liquidity Services, Inc.	123,384	2,317,152
LivePerson, Inc.	5,400	28,890
Loopnet, Inc.	124,095	2,895,136
Marchex, Inc.	314,134	5,126,667
NIC, Inc.	5,664	38,742
Omniture, Inc.	121,636	2,787,897
On2 Technologies	16,600	49,800
Online Research Corp.	30,998	340,358
Openwave Systems, Inc.	70,022	438,338
Perficient, Inc.	24,853	514,457
Realnetworks, Inc.	17,377	141,970
S1 Corp.	13,953	111,484
Savvis, Inc.	6,558	324,687
Sohu.com, Inc.	4,069	130,167
SonicWALL, Inc.	13,552	116,412
Switch & Data Facilities Co.	122,849	2,357,472
TechTarget, Inc.	1,100	14,135
Terremark Worldwide, Inc.	53,804	347,036
TheStreet.com, Inc.	164,526	1,790,043
Travelzoo, Inc.	1,006	26,750
United Online, Inc.	53,104	875,685
Valueclick, Inc.	42,534	1,253,052
Verisign, Inc.	598,054	18,976,253
Vignette Corp.	5,692	109,059
VistaPrint.com, Inc.	6,500	248,825
Visual Sciences, Inc.	2,944	45,544
Vocus, Inc.	1,900	47,709
WebMD Health Corp.	2,021	95,128
Websense, Inc.	57,827	1,228,824
Yahoo, Inc.	667,675	18,114,023
IT Services		
Axiom Corp.	9,353	247,387
Affiliated Computer Services, Inc.	29,500	1,673,240
Alliance Data Systems Corp.	20,197	1,560,824
Authorize.Net Holdings, Inc.	4,102	73,385
Automatic Data Processing, Inc.	504,909	24,472,939
BearingPoint, Inc.	49,038	358,468
Bisys Group, Inc.	20,070	237,428
Broadridge Financial Solutions, Inc.	379,218	7,250,648
CACI International, Inc.	4,649	227,104
Cass Information Systems, Inc.	930	33,722
Ceridian Corp.	23,827	833,945
Checkfree Corp.	63,121	2,537,464
Ciber, Inc.	8,016	65,571
Cognizant Technology Solutions Corp.	59,146	4,441,273
Computer Sciences Corp.	432,707	25,584,619
Convergys Corp.	473,770	11,484,185
Covansys Corp.	7,825	265,502
CSG Systems International, Inc.	180,859	4,794,572
DST Systems, Inc.	11,541	914,163
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
ExiService Holdings, Inc.	3,264	81,167
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
SATC, 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	884,621
Unisys Corp.	105,400	963,356
Verifone Holdings, Inc.	67,958	2,395,520
Western Union Co.	382,579	7,989,121
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
Semiconductors & Semiconductor Equipment		
Actel Corp.	5,499	76,491
Advanced Analogic Technologies, Inc.	5,509	53,437
Advanced Energy Industries, Inc.	65,764	1,490,212
Advanced Micro Devices, Inc.	331,392	4,738,906
Altera Corp.	88,396	1,956,203
Amis Holdings, Inc.	12,134	151,918
Amkor Technology, Inc.	179,978	2,834,654
Anadigics, Inc.	184,534	2,544,724
Analog Devices, Inc.	567,399	21,356,898
Applied Materials, Inc.	1,612,534	32,041,051
Applied Micro Circuits Corp.	76,896	192,240
Asyst Technologies, Inc.	221,972	1,604,858
Atheros Communications, Inc.	113,759	3,508,328
Atmel Corp.	135,055	750,906
ATMI, Inc.	5,148	154,440
Axcelis Technologies, Inc.	139,959	908,334
Broadcom Corp.	1,120,067	32,761,960
Brooks Automation, Inc.	305,654	5,547,620
Cabot Microelectronics Corp.	4,248	150,762
Cavium Networks, Inc.	900	20,358
Cirrus Logic, Inc.	15,187	126,052
Cohu, Inc.	5,190	115,478
Conexant Systems, Inc.	494,069	681,815
Credence Systems Corp.	21,243	76,475
Cree, Inc.	21,135	546,340
Cymer, Inc.	173,586	6,978,157
Cypress Semiconductor Corp.	71,995	1,676,764
Diodes, Inc.	19,654	820,948
DSP Group, Inc.	4,956	101,449
Eagle Test Systems, Inc.	68,744	1,104,029
Entegris, Inc.	26,412	313,775
Exar Corp.	5,261	70,497
Fairchild Semiconductor International, Inc.	92,275	1,782,753
FEI Co.	90,291	2,930,846
Formfactor, Inc.	7,095	271,739
Genesis Microchip, Inc.	6,777	63,433
Hittite Microwave Corp.	116,369	4,972,447
Integrated Device Technology, Inc.	65,586	1,001,498
Intel Corp.	4,018,770	95,486,975

International Rectifier Corp.	69,132	2,575,858
Intersil Corp.	109,364	3,440,591
Ixys Corp.	40,108	334,902
Kla-Tencor Corp.	395,255	21,719,262
Kopin Corp.	5,700	22,230
Kulicke & Soffa Industries, Inc.	10,881	113,924
Lam Research Corp.	70,561	3,626,835
Lattice Semiconductor Corp.	2,238,479	12,804,100
Linear Technology Corp.	54,251	1,962,801
LSI Corp.	187,540	1,408,425
LTX Corp.	9,067	50,413
Marvell Technology Group	1,437,200	26,171,412
Mattson Technology, Inc.	8,365	81,141
Maxim Integrated Products, Inc.	56,600	1,891,006
MEMC Electronic Materials, Inc.	81,150	4,959,888
Micrel, Inc.	8,124	103,337
Microchip Technology, Inc.	158,088	5,855,580
Micron Technology, Inc.	132,246	1,657,042
Microsemi Corp.	180,384	4,320,197
Microtune, Inc.	7,877	41,197
MIPS Technologies, Inc.	7,403	65,072
MKS Instruments, Inc.	214,760	5,948,852
Monolithic Power System, Inc.	3,403	59,382
National Semiconductor Corp.	85,409	2,414,512
Netlogic Microsystems, Inc.	73,911	2,353,326
Novellus Systems, Inc.	130,405	3,699,590
NVIDIA Corp.	188,256	7,776,855
Omnivision Technologies, Inc.	8,016	145,170
ON Semiconductor Corp.	520,330	5,577,938
PDF Solutions, Inc.	3,267	38,649
Pericom Semiconductor Corp.	4,547	50,745
Photronics, Inc.	8,926	132,819
PLX Technology, Inc.	147,553	1,646,691
PMC Sierra, Inc.	17,100	132,183
Rambus, Inc.	26,455	475,661
RF Micro Devices, Inc.	2,621,970	16,361,093
Rudolph Technologies, Inc.	37,433	621,762
Semitec, Inc.	51,882	498,586
Semtech Corp.	10,719	185,760
Sigma Designs, Inc.	26,640	695,038
Silicon Image, Inc.	149,395	1,281,809
Silicon Laboratories, Inc.	42,877	1,483,973
Silicon Storage Technology, Inc.	21,679	80,863
SIRF Technology Holdings, Inc.	50,591	1,049,257
Skyworks Solutions, Inc.	1,537,906	11,303,609
Spansion, Inc.	62,137	689,721
SRS Labs, Inc.	117,213	1,142,827
Standard Microsystems Corp.	4,609	158,273
Supertex, Inc.	41,553	1,302,271
Techwell, Inc.	2,124	27,824
Teradyne, Inc.	88,554	1,556,779
Tessera Technologies, Inc.	391,943	15,893,289
Texas Instruments, Inc.	995,972	37,478,426
TranSwitch Corp.	42,785	77,869
Trident Microsystems, Inc.	39,842	731,101
Triquint Semiconductor, Inc.	1,040,588	5,265,375
Ultra Clean Holdings, Inc.	2,700	37,746
Ultratech, Inc.	3,352	44,682
Varian Semiconductor Equipment Associates, Inc.	113,220	4,535,593
Veeco Instruments, Inc.	4,514	93,620
Virage Logic Corp.	100	734
Volterra Semiconductor Corp.	87,035	1,235,897
White Electronic Designs Corp.	337,594	1,958,045
Xilinx, Inc.	875,865	23,446,906
Zoran Corp.	197,183	3,951,547
Software		
Activision, Inc.	639,918	11,947,269
Actuate Corp.	11,794	80,081
Adobe Systems, Inc.	457,596	18,372,479
Advent Software, Inc.	146,773	4,777,461
Agile Software	11,570	93,254
Ansoft Corp.	77,860	2,296,091
Ansys, Inc.	801,628	21,243,142
Aspen Technology, Inc.	47,194	660,716
Autodesk, Inc.	515,277	24,259,241
Bea Systems, Inc.	130,335	1,784,286
Blackbaud, Inc.	7,635	168,581
Blackboard, Inc.	211,069	8,890,226
BMC Software, Inc.	308,272	9,340,642
Borland Software Corp.	14,806	87,948
Bottomline Technologies, Inc.	5,165	63,788
CA, Inc.	348,667	9,006,069

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	1,040,841
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
FalconStor Software, Inc.	4,675	49,321
Glu Mobile, Inc.	1,000	13,900
Guidance Software, Inc.	400	5,640
I2 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
McAfee, Inc.	274,263	9,654,058
Mentor Graphics Corp.	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
Opware, 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
Quality Systems, Inc.	98,486	3,739,513
Quest Software, Inc.	87,928	1,423,554
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
Sofera 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
Taleo Corp.	2,366	53,306
T-HQ, Inc.	705,323	21,526,458
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
Materials		
Chemicals		
A. Schulman, Inc.	8,130	197,803

ADA-ES, Inc.	33,900	709,527
Air Products & Chemical, Inc.	71,400	5,738,418
Airgas, Inc.	438,519	21,005,060
Albermarle 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.	80,051	889,367
Cytec Industries	11,457	730,613
Dow Chemical Co.	1,081,850	47,839,407
E.I. du Pont de Nemours & Co.	249,766	12,698,103
Eastman Chemical Co.	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
Innophos Holdings, 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, Inc.	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.	286,300	16,201,684
RPM International, Inc.	470,867	10,881,736
Scotts Miracle-Gro Co.	6,485	278,466
Sensient Technologies Corp.	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
Valhi, Inc.	866	14,116
Valspar Corp.	27,207	772,951
W.R. Grace & Co.	17,294	423,530
Westlake 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
Ball Corp.	16,340	868,798
Bemis 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.	61,466	1,906,675
Silgan Holdings, Inc.	3,913	216,311
Smurfit-Stone Container Corp.	88,021	1,171,560
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	5,582,298
Coeur d'Alene Mines Corp.	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
Hecia 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	48,798
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	206,962
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
Stillwater Mining Co.	11,143	122,684
Titanium Metals Corp.	104,996	3,349,372
U.S. Gold Corp.	8,800	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
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.	1,386	39,695
Cbeyond, Inc.	43,900	1,690,589
Centurytel, Inc.	231,474	11,353,800
Cincinnati Bell, Inc.	60,698	350,834
Citizens Communications Co.	209,348	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

Embarq Corp.	36,192	2,293,487
Eschelon Telecom, Inc.	1,727	51,119
Fairpoint Communications, Inc.	14,966	265,647
General Communication, Inc.	7,899	101,186
Global Crossing, Ltd.	3,500	66,080
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	466,692
Level 3 Communications, Inc.	376,584	2,203,016
Neustar, Inc.	11,317	327,853
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
Surewest Communications	3,828	104,275
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
American Tower Corp.	1,249,603	52,483,326
Centennial Communications Corp.	3,457	32,807
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
InPhonic, Inc.	3,561	16,594
IPCS, Inc.	2,505	84,844
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
Sprint Nextel Corp.	1,889,838	39,138,545
Syniverse Holdings, Inc.	3,943	50,707
Telephone and Data Systems, Inc.	25,858	1,617,935
Telephone and Data Systems, Inc. - Special Shares	11,500	661,825
U.S. Cellular Corp.	9,408	852,365
USA Mobility, Inc.	4,409	117,985
Utilities		
Electric Utilities		
Allegheny Energy, Inc.	51,953	2,688,048
Allete, Inc.	8,848	416,298
American Electric Power Co., Inc.	209,581	9,439,528
Central Vermont Public Service Corp.	1,500	56,520
Cleco Corp.	29,500	722,750
DPL Co.	25,060	710,200
Duke Energy Corp.	551,825	10,098,398
Edison International	202,392	11,358,239
El Paso Electric Co.	276,333	6,786,738
Empire District Electric Co.	8,807	197,013
Entergy Corp.	80,500	8,641,675
Exelon Corp.	214,300	15,558,180
FirstEnergy Corp.	221,834	14,359,315
FPL Group, Inc.	71,270	4,043,860
Great Plains Energy, Inc.	20,800	605,696
Hawaiian Electric Industries, Inc.	31,460	745,287
Idacorp, Inc.	74,493	2,386,756
ITC Holdings Corp.	6,309	256,335
MGE Energy, Inc.	3,254	106,308
Northeast Utilities	56,574	1,604,439
Otter Tail Corp.	18,441	591,403
Pepco Holdings, Inc.	293,263	8,270,017
Pinnacle West Capital Corp.	185,410	7,388,589
Portland General Electric Co.	11,450	314,188
PPL Corp.	140,788	6,587,471
Progress Energy, Inc.	50,141	2,285,928
Reliant Energy, Inc.	223,694	6,028,553
Sierra Pacific Resources	84,306	1,480,413
Southern Co.	240,508	8,247,019
UIL Holdings Corp.	9,708	321,335
Unisource Energy Corp.	10,252	337,188
Westar Energy, Inc.	426,925	10,365,739
Gas Utilities		
AGL Resources, Inc.	255,198	10,330,415

Atmos Energy Corp.	33,421	1,004,635
Cascade Natural Gas	5,925	156,479
Energen Corp.	30,119	1,654,738
EnergySouth, Inc.	1,541	78,591
Equitable Resources, Inc.	23,154	1,147,512
Laclede Group, Inc.	17,535	559,016
National Fuel Gas Co.	78,067	3,381,082
New Jersey Resources Corp.	61,949	3,160,638
Nicor, Inc.	50,870	2,183,340
Northwest Natural Gas Co.	36,856	1,702,379
ONEOK, Inc.	35,210	1,774,936
Piedmont Natural Gas, Inc.	16,422	404,802
Questar Corp.	26,200	1,384,670
Semco Energy, Inc.	5,200	40,404
South Jersey Industries, Inc.	6,227	220,311
Southern Union Co.	29,553	963,132
Southwest Gas Corp.	83,365	2,818,571
UGI Corp.	477,714	13,032,038
WGL Holdings, Inc.	204,082	6,661,236
Independent Power Producers & Energy Traders		
AES Corp.	385,104	8,426,076
Constellation Energy Group, Inc.	104,242	9,086,775
Dynegy, Inc.	462,114	4,362,356
Mirant Corp.	37,963	1,619,122
NRG Energy, Inc.	64,320	2,673,782
Ormat Technologies, Inc.	23,711	893,430
TXU Corp.	147,313	9,914,165
Multi-Utilities		
Alliant Energy Corp.	289,267	11,238,023
Ameren Corp.	149,905	7,346,844
Aquila, Inc.	127,956	523,340
Avista Corp.	94,217	2,030,376
Black Hills Corp.	9,002	357,830
Centerpoint Energy, Inc.	115,823	2,015,320
CH Energy Group, Inc.	10,940	491,972
CMS Energy Corp.	80,501	1,384,617
Consolidated Edison, Inc.	43,100	1,944,672
Dominion Resources, Inc.	144,890	12,505,456
DTE Energy Co.	124,400	5,998,568
Energy East Corp.	55,018	1,435,420
Integrus Energy Group, Inc.	18,810	954,231
KeySpan Corp.	29,600	1,242,608
MDU Resources Group, Inc.	413,903	11,605,840
NiSource, Inc.	46,100	954,731
Northwestern Corp.	36,099	1,148,309
NSTAR	25,584	830,201
OGE Energy Corp.	53,325	1,954,361
PG&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
Puget Energy, Inc.	308,959	7,470,629
Scana Corp.	46,934	1,797,103
Sempra Energy, Inc.	110,205	6,527,442
TECO Energy, Inc.	197,101	3,386,195
Vectren Corp Com	26,861	777,227
Wisconsin Energy	42,427	1,876,546
Xcel Energy, Inc.	69,000	1,412,430
Water Utilities		
American States Water Co.	4,707	167,428
Aqua America, Inc.	22,675	509,961
Cadiz, Inc.	1,700	38,199
California Water Service Group	3,855	144,524
Consolidated Water Co., Ltd.	2,100	61,551
SJW Corp.	4,028	134,132
Southwest Water Co.	8,491	108,430
Total U.S. Common Stock		\$ 13,908,176,627
U.S. Preferred Stock		
	Shares	Market Value
Deutsche Bank Contingent Capital Trust II	45,000	1,104,750
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		
	Shares	Market Value
<i>Argentina</i>		
ADR Telecom Argentina SA	408,900	10,189,788
APCO Argentina, Inc.	400	33,964

<i>Australia</i>		
ADR Rio Tinto P.L.C.	11,000	3,367,320
Amcor Limited	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	413,910	10,180,164
Australian Wealth	131,100	285,859
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	479,951
Coles Group Ltd.	44,963	614,923
Computershare Ltd.	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
Lion Nathan Ltd.	243,576	1,915,644
Macquarie Bank	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	46,580	254,104
Origin Energy	250,466	2,112,204
Paladin Resources	82,136	575,591
Publishing & Broadcasting Ltd.	163,810	2,723,938
QBE Insurance Group	1,372,746	38,336,696
Rinker Group	141,067	2,254,795
Rio Tinto Limited	32,394	2,715,052
Sims Group Ltd.	15,200	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
Westfarmers Ltd.	432,561	16,782,213
Westpac Banking Corp.	132,931	2,893,900
Woodside Petroleum	69,213	2,686,454
Woolworths Ltd.	411,734	9,431,508
<i>Austria</i>		
Andritz AG	3,456	228,661
BetandWin.com International	1,053	35,155
Erste Bank der Osterreichischen	29,075	2,269,646
RHI Aktiengesellschaft	9,087	496,175
<i>Bahamas</i>		
Teekay Corp.	6,000	347,460
Ultrapetrol (Bahamas), Ltd.	2,200	52,140
<i>Belgium</i>		
Delhaize Group	2,000	196,775
Fortis Unit	609,970	25,974,255
Inbev	62,700	4,981,694
KBC Group SA	27,754	3,749,066
Umicore	37,800	8,232,961
<i>Bermuda</i>		
Accenture Ltd. (Bermuda)	857,916	36,796,017
Castlepoint Holdings Ltd.	72,700	1,067,963
Everest Re Group	119,600	12,993,344
Frontline Ltd.	7,200	330,120
Knightsbridge Tank Ltd.	2,500	76,275
Orient-Express Hotels	68,578	3,662,065
PXRE Corp.	8,900	41,296
Security Capital Assurance Ltd.	3,500	108,045
TBS international Ltd.	600	17,040
Warner Chilcott Ltd.	13,400	242,406
XL Capital Ltd.	41,370	3,487,077
XOMA, Ltd.	19,400	58,976
<i>Brazil</i>		
ADR Centrais Eletricas Brasileiras SA	1,044,369	15,670,966
ADR Companhia Vale Do Rio Doce	102,270	4,556,129
ADR Petroleo Brasileiro SA - Petrobras	25,908	3,141,863
American Banknote Corp.	2,000	23,178
Banco do Brasil SA	1,367,921	19,808,576
Cia de Bebidas Das	59,679	42,606
Cia Souza Cruz	153,000	3,678,037
Cia Vale Rio Doce	170,700	7,638,072

CSU Cardsystem SA	100	597
Gafisa SA	113,000	1,771,859
Localiza Rent-a-Car	129,300	1,460,164
Odontoprev SA	25,900	726,168
Petrol Brasileiros	25,700	784,344
Sabesp Cia. Saneame	412,830	9,006,810
Submarino SA	55,800	2,326,449
<i>British Virgin Islands</i>		
UTI Worldwide, Inc.	176,046	4,716,272
<i>Canada</i>		
Bank of Nova Scotia	225,644	11,006,973
Barrick Gold Corp.	69,800	2,029,086
BCE, Inc.	466,042	17,673,452
Cameco Corp.	400,800	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	10,563,271
Groupe CGI, Inc.	783,200	8,787,504
Lions Gate Entertainment Corp.	410,500	4,527,815
Magna Entertainment Corp.	10,853	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.	71,153	1,441,560
Nova Chemicals Corp.	124,000	4,410,680
Research in Motion Ltd.	125,750	25,148,743
Rogers Communications, Inc. Class B	559,010	23,868,810
Rogers Communications, Inc. Class B non-voting	487,900	20,730,871
Sunopta, Inc.	113,360	1,263,964
Talisman Energy, Inc.	878,985	16,983,211
<i>Chile</i>		
ADR Banco Santander Chile	17,120	848,125
ADR Compania Cervecerias Unidas SA	16,807	619,674
ADR Compania de Telecomunicaciones de Chile SA	35,840	340,838
ADR Distribucion y Servicio D&S SA	354	11,324
ADR Empresa Nacional de Electricidad Chile	4,790	232,602
ADR Enersis SA	36,870	739,244
ADR Lan Airlines SA	13,310	1,120,037
ADR Madeco SA	15,000	209,850
ADR Sociedad Quimica y Minera de Chile SA	1,840	316,554
Banco de Chile	9,057	484,640
<i>China</i>		
ADR 3SBbio, Inc.	172,400	1,661,936
ADR Baidu.com, Inc.	30	5,039
ADR China Finance Online Co., Ltd.	3,500	29,575
ADR China Mobile Ltd.	6,832	388,245
ADR China Telecom Corp., Ltd.	24,400	1,443,504
ADR Focus Media Holdings, Ltd.	53,854	2,709,527
ADR Mindray Medical International Limited	18,500	503,745
ADR New Oriental Education & Technology Group, Inc.	96,500	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	2,385,341
Bank of Communications, Ltd.	2,984,000	3,179,463
Beijing Enterprise	267,700	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	2,165,000	7,781,693
China Merchants Bank	3,327,000	10,128,372
China Mobile Ltd.	7,467,341	80,185,635
China Shenhua 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.	10,675,000	12,097,942
Denway Motors Ltd.	7,607,175	3,600,270
Foxconn International Holdings	673,000	1,928,293
Gome Electrical Appliances Holdings Ltd.	223,393	342,323
Huaneng Power International	3,792,000	4,307,162
Jiangxi Copper Co.	1,762,000	2,961,496
Maanshan Iron & Steel Co., Ltd.	974,000	759,974
Shandong Molong Petroleum Machinery Co., Ltd.	66,000	14,098
Shandong Weigao Group Medical Polymer	628,000	1,409,279
Shanghai Diesel	6,000	5,040
Shanghai Industrial Holdings Ltd.	1,212,946	4,654,495

Sinofert Holdings	3,324,000	2,351,235
Synear Food Holdings Ltd.	540,520	639,669
Weiqiao Textile Co.	578,284	1,297,420
Yanzhou Coal Mining	3,067,200	4,684,425
<i>Czech Republic</i>		
Unipetrol	1,900	25,521
<i>Denmark</i>		
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	179,340
Novo-Nordisk AS	27,400	2,983,558
Vestas Wind Systems	16,500	1,069,979
<i>Commingled Funds (Not Country Specific)</i>		
Delaware Pooled Trust Emerging Markets	9,153,372	147,643,867
<i>Finland</i>		
ADR Nokia Corp.	443,100	12,455,541
Cargotec Corp.	11,759	725,291
Elisa Corporation	17,000	464,238
Fortum Oyj	271,176	8,493,030
KONE Oyj	4,500	284,183
Konecranes Oyj	22,750	955,855
Nokia Oyj	2,294,391	64,483,732
Nokian Renkaat Oyj	10,000	351,413
Stora Enso Oyj	327,456	6,182,595
Tietoenvato Oyj	21,950	708,505
UPM-Kymmene Corp.	835,156	20,640,934
YIT Oyj	61,100	1,926,809
<i>France</i>		
ADR Alcatel-Lucent	74,272	1,039,808
ADR Sanofi-Aventis	812,000	32,699,240
ADR Thomson SA	48,000	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
Alstom	16,732	2,807,049
Amdocs Ltd.	29,300	1,166,726
Arkema	1,429	93,583
Atos Origin	9,234	578,404
AXA	813,019	35,147,709
BNP Paribas	89,100	10,632,712
Bouygues	167,424	14,062,059
Business Objects	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	479,550	19,552,742
Dassault Systemes	5,352	337,988
Dexia - Strip Vvpr	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
Gaz de France Group	154,450	7,820,131
Groupe Danone	655,702	53,151,210
Hermes International	1,650	186,986
Klepierre	700	119,052
Lafarge	83,530	15,274,669
Lagardere SCA	18,354	1,597,586
L'Oreal	142,211	16,863,137
LVMH Moet Hennessy	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	27,650	4,838,121
Publicis Groupe SA	253,753	11,189,354
Renault SA	276,682	44,545,542
Rhodia (Valeurs Radiees)	8	30
Rhodia SA	401,336	18,212,017
Sanofi-Aventis	846,237	52,453,799
Societe Generale	360,326	66,927,361
Sodexo Alliance	6,900	495,294
Suez	75,000	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
Vailourec 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
<i>Germany</i>		
Adidas AG	27,328	1,726,548
Allianz SE	111,350	26,105,113
BASF AG	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	2,482,413
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	39,598,821
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	2,788,386
Metro AG	58,100	4,824,148
MLP AG	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
<i>Greece</i>		
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
<i>Hong Kong</i>		
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
Dongfang Electric Corporation	250,000	1,384,643
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	286,000	106,717
Sino Land Co.	434,797	905,422
Sun Hung Kai Properties	194,000	2,335,077
Swire Pacific Ltd.	200,500	2,228,661
Television Broadcasts Ltd.	1,453,000	10,222,055

Wharf (Holdings) Ltd.	3,988,486	15,942,924
Zhuzhou CSR Times Electric	279,000	479,638
<i>Hungary</i>		
Magyar Telekom	54,250	296,689
Magyar Telekom Telecommunications	400	11,144
MOL Hungarian Oil	11,030	1,679,323
OTP Bank	74,780	4,356,827
Richter Gedeon	2,810	566,828
<i>India</i>		
ADR Icici Bank Ltd.	3,450	169,568
ADR Patni Computer Systems	6,500	163,865
ADR Sterlite Industries (India) Ltd.	24,000	352,080
ADR Tata Motors Ltd.	449,250	7,376,685
Gammon Industries - J.P. Morgan International Derivatives (Warrants)	431,579	3,846,172
HDFC Bank - J.P. Morgan International Derivatives (Warrants)	100	4,966
HDFC 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
Icici Bank - J.P. Morgan International Derivatives (Warrants)	26,157	613,670
Icici Bank - Merrill Lynch (Warrants)	10,523	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
<i>Indonesia</i>		
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)	1,466,500	41,390
Bank Rakyat	22,000	14,001
Ciputra Surya	242,000	31,606
Indah Kiat Pulp & Paper	4,425,000	553,431
Limas Centric Indonesia	158,400	1,683
Matahari Putra	4,212,000	377,612
Medco Energi International	20,000	7,803
P.T. Astra International	1,561,993	2,921,714
Telekomunikasi Indonesia	4,130,052	4,502,602
Truba Alam Manunggal Engineering	6,248,500	1,009,719
United Tractors	550,098	502,303
<i>Ireland</i>		
ADR Ryanair Holdings PLC	9,700	366,175
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	268,290	13,265,233
CRH (Dublin Listing)	20,422	1,010,290
DCC	58,515	1,971,734
Depfa Bank PLC	46,791	827,836
Eian Corp.	24,343	528,590
Irish Life & Permanent	140,280	3,533,339
Irish Life & Permanent Ord	421,900	10,649,506
Kingspan Group	10,500	293,684
Paddy Power	7,000	217,911
<i>Israel</i>		
ADR Teva Pharmaceutical Industries	290,330	11,976,113
Ampal-American Israel Corp.	2,500	14,875
Bank Hapoalim B.M.	1,355,400	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	63,632
Orbotech Ltd.	64,000	1,428,480
Radware Ltd.	100	1,455
RRSat Global Communications	59,100	1,180,227
Super-Sol Limited	800	3,137
Syneron Medical Ltd.	25,200	628,740
<i>Italy</i>		
Assicurazioni Generali SpA	94,978	3,817,391
Atlantia S.p.A.	812,400	27,012,739
Autogrill S.p.A.	91,854	1,948,398
Banca Italease	64,500	1,736,112
Banca Monte dei Paschi di Siena	124,307	841,932
Banca Popolare di Lodi S.p.A.	8,900	137,267
Banca Popolare di Milano	121,229	1,853,376
Banco Popolare di Verona e Novara	321,746	9,272,957
Benetton Group	23,990	419,252
Bulgar S.p.A.	14,892	239,539
Capitalia	546,658	5,441,190
ENI - Ente Nazionale Idrocarburi	731,347	26,569,686
Fiat S.p.A.	1,005,644	29,974,866

Fiat S.p.A. di Risparmio	219,100	5,651,795
Finmeccanica S.p.A.	69,354	2,138,396
IFIL	2,063,650	22,268,629
Intesa Sanpaolo	8,748,147	65,335,897
Intesa Sanpaolo di Risparmio	852,240	5,973,652
Luxottica 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 Risparmio	9,403,860	20,866,729
Unicredito Italiano	2,895,457	25,926,345
<i>Japan</i>		
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	28,887,890
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
Daido Steel Co.	28,000	190,680
Daiei, Inc.	89,000	938,321
Daiichi 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.	99,200	1,286,037
Elpida Memory, Inc.	6,000	263,816
Exedy Corp.	57,000	1,550,832
Fancl 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
Fujikura	8,000	59,403
Fujitsu	536,000	3,940,953
Furukawa Electric	35,000	193,004
Hakuhodo 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-Harima	81,000	295,154
Itochu 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
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
Konica Minolta Holdings	268,000	3,947,463
Kubota Corp.	500,000	4,048,747
Kyocera Corp.	83,120	8,844,057
Leopalace 21 Corp.	252,100	8,594,202
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
Mitsubishi Estate Co.	1,384,500	37,556,784
Mitsubishi Gas Chemical Co.	38,000	346,783
Mitsubishi Materials	87,000	474,116
Mitsubishi Rayon	362,000	2,576,606
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
Mitsumi Electric	20,000	715,818
Mizuho Financial Group	3,569	24,651,662
Nafco Co., Ltd.	37,500	1,084,052
New City Residence	146	809,830
NGK Insulators	9,000	220,819
Nidec Corp.	36,800	2,157,431
Nikko Cordial Corp.	810,600	10,574,328
Nikon Corp.	63,000	1,754,889
Nintendo Co., Ltd.	80,960	29,566,347
Nippon Electric Glass	184,500	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
NOK Corp.	211,800	4,454,917
Nomura Holdings	853,500	16,586,906
NTT DoCoMo	6,187	9,769,343
NTT Urban Development	1,843	3,566,760
Obic Co., Ltd.	10,150	2,001,316
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
Resona Holdings	246	587,635
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
Sanyo 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
Seven & I Holdings, Inc.	1,362,100	38,824,179
Sharp Corp.	74,724	1,415,880
Shin-Etsu Chemical	392,000	27,964,857
SMC Corp.	183,900	24,421,717
Softbank Corp.	72,800	1,563,756
Sojitz Corp.	31,000	138,564
Sony Corp.	1,124,100	57,618,146
Stanley Electric	122,600	2,680,577
Sugi Pharmacy	167,700	3,822,628
Sumco Corp.	472,800	23,698,385
Sumitomo Chemical Co.	1,904,500	12,769,149
Sumitomo 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
Sumitomo Mitsui Financing	1,148	10,690,311

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.	90,160	1,025,748
West Japan Railway	2,045	9,505,081
Yahoo Japan Corp.	1,528	517,809
Yamada Denki Co.	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
<i>Korea, Republic of</i>		
ADR Korea Electric Power Corp.	559,220	12,246,918
ADR KT Corp.	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	42	3,382
Korea Real Estate	814,500	1,101,986

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.	196,000	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
<i>Luxembourg</i>		
Millicom International Cellular	146,500	13,425,260
SES SA	180,793	3,901,836
<i>Malaysia</i>		
AmlInvestment Group	9,800	10,105
Bumiputra-Commerce	2,687,500	9,107,531
Edaran Otomobil	11,701	5,490
EON Capital Berhad	7,402	14,472
Genting Berhad	2,730,400	6,524,490
Hong Leong Bank	407,800	750,045
IOI Corp.	9,258,495	13,944,728
Malayan Banking Berhad	2,041,800	7,096,770
Malaysian Plantations	2,144,089	2,198,429
Maxis Communications	1,704,656	7,504,930
Public Bank	1,662,900	4,720,180
Resorts World	5,805,500	5,818,112
RHB Capital	3,025,400	4,223,730
Scomi Marine	34,600	12,026
Shangri-La Hotels	221,600	181,003
SP Setia	1,123,100	2,813,849
Sunway City	1,243,300	1,800,579
TA Enterprise	60,894	31,395
Tanjong PLC	373,500	2,087,922
Tenaga Nasional Berhad	2,151,100	7,102,836
Top Glove Corp.	94,458	224,346
UEM World Berhad	2,167,200	2,372,778
WCT Engineering	511,600	1,178,051
<i>Marshall Islands</i>		
Double Hull Tankers, Inc.	3,100	48,329
Eagle Bulk Shipping, Inc.	6,200	138,942
<i>Mexico</i>		
ADR Cemex SAB de C.V.	453,696	16,854,605
ADR Formento Economico Mexicano, SAB de C.V.	823,689	32,387,451
ADR Grupo Televisa S.A. de C.V.	145,645	4,021,258
ADR Telefonos de Mexico SAB de C.V.	980,378	37,146,522
Aifa SAB de C.V.	505,300	3,977,055
Alsea de Mexico SAB de C.V.	216,692	381,100
America Movil SAB de C.V.	682,860	42,290,758
Carso Global Telecom SAB de C.V.	1,009,217	5,241,556
Cemex SAB de C.V.	593,584	2,188,549

Corporacion GEO SAB de C.V.	957,600	5,248,545
Fomento Economico Mexican Units	837	3,289
Grupo Financiero Banorte S.A.B de C.V.	1,974,791	9,072,516
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.	202,600	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
<i>Netherlands Antilles</i>		
Orthofix International N.V.	2,500	112,425
<i>Netherlands</i>		
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 Unilever NV	386,000	11,973,720
Aegon NV	2,091,570	41,354,630
Akzo Nobel	784,460	67,762,577
ArcelorMittal	95,697	8,018,874
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	28,861,048
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	40,282,446
TNT NV	537,110	24,249,918
Unilever NV CVA	1,264,585	39,383,826
Vedior CVA	8,136	244,045
Wolters Kluwer	609,999	18,659,838
<i>New Zealand</i>		
ADR Telecom Corp. of New Zealand Ltd.	262,422	7,326,822
Telecom Corp. of New Zealand Ltd.	7,442,820	26,392,273
<i>Norway</i>		
Acergy SA	17,800	403,837
Aker Kvaerner	788,250	20,018,709
DNO	122,000	255,925
Golar LNG Limited	5,100	84,966
Marine Harvest ASA	120,000	130,436
Nordic American Tanker Shipping	4,000	163,360
Ocean Rig ASA	20,834	154,852
Petroleum Geo-Services	21,195	528,408
Prosafe SE	36,500	583,990
Seadrill, Ltd.	7,500	161,585
Statoil ASA	879,683	27,330,218
Telenor ASA	436,200	8,548,452
TGS Nopce Geophysical Co.	20,288	415,629
Tomra Systems ASA	3,526	30,864
Yara International	304,000	9,181,665
<i>Panama</i>		
Banco Latino Americano de Exportaciones SA	4,000	75,200
Copa Holdings SA	2,800	174,824
<i>Peru</i>		
ADR Compania de Minas Buenaventura SA	12,250	458,885
<i>Philippines</i>		
ADR Philippine Long Distance Telephone Co.	14,120	807,664
Alliance Global Group, Inc.	1,309,000	186,986
Ayala Corp.	150,240	1,770,396
Ayala Land, Inc.	8,715,553	3,297,777
Bank of Philippine Islands	1,090,874	1,615,673

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.	74,429,003	6,437,103
Paxys, Inc.	438,000	234,389
Philippine Long Distance	122,141	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
<i>Poland</i>		
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 Naftowy ORLEN	376,520	7,435,353
Powszechna Kasa Oszczednosci Bank Polski	327,290	6,451,437
Telekomunikacja Polska	745,130	6,527,897
<i>Portugal</i>		
Portugal Telecom SGPS	1,460,556	20,179,226
<i>Puerto Rico</i>		
Doral Financial Corp.	4,500	5,310
First Bancorp Puerto Rico	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
<i>Russian Federation</i>		
ADR Gazprom	6,700	280,730
ADR JSC MMC Norilsk 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
Gazprom	384,000	4,020,480
GDR Sistema-Hals	10,065	120,780
GDR VTB Bank	210	2,306
Lukoil Oil Company	1,200	91,440
Sberbank Rossii	2,910	11,349,000
<i>Singapore</i>		
City Developments	384,000	4,343,522
CitySpring Infrastructure	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	401,000	768,204
Jardine Matheson	488,200	11,619,160
Keppel Corp.	716,000	5,851,777
Oversea-Chinese Banking Corp.	2,206,000	13,197,489
Parkway Holdings	555,350	1,452,418
Rickmers Maritime	1,807,000	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.	1,398,500	20,087,613
Verigy Ltd.	270,096	7,727,447
<i>South Africa</i>		
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	919
Ellerine Holdings	67,800	670,116
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.	69,857	1,767,228
Tiger Brands	87,700	2,257,168
Woolworths Holdings Ltd.	1,778	5,396
<i>Spain</i>		
ACS, Actividades de Construccion y Servicios	645,235	41,235,694
ADR Telefonica SA	8,910	594,832
Altadis SA	86,181	5,726,474
Banco Bivao Vizcaya Argentaria	176,669	4,342,526
Banco Santander	3,182,578	58,842,777
Gamesa Corp Tecnologica	9,200	335,477
Gas Natural SDG, S.A.	453,250	27,625,732
Gestevis Telecinco	428,000	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	134,660	6,325,267
Repsol-YPF	315,300	12,455,481
Sogetecable SA	31,300	1,312,552
Sol Melia SA	186,200	4,149,295
Telefonica SA	4,159,307	92,911,001
<i>Sweden</i>		
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	12,366	21,640
Hennes & Mauritz	208,503	12,360,215
Investor 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	1,938	91,146
Telefonaktiebolaget LM Ericsson	2,589,294	10,368,957
<i>Switzerland</i>		
ABB Ltd.	871,657	19,771,593
Adecco SA	183,014	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	1,000	170,529
Givaudan AG	3,388	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	4,599	1,502,855
Novartis AG	923,067	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	64,900	5,925,514
Swisscom AG	34,200	11,685,093
Syngenta AB	16,883	3,295,050
UBS AG	281,531	16,906,561
Zurich Financial Services Group	52,759	16,325,759
<i>Taiwan</i>		
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.	741,000	1,742,813
Asustek Computer	4,801,237	13,206,104
AU Optronics Corp.	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.	11,136,158	13,553,408
Chinatrust Financial Holding Co.	16,772,284	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
Innolux Display Co.	1,006,000	4,158,705
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 Vitelec, 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
Taiwan Semiconductor Manufacturing Co.	15,026,567	32,415,980
Tsann Kuen Enterprise Co.	337,783	362,285
TXC Corporation	7,599	16,416
U-Ming Marine	1,213,000	2,369,458
Uni-President Enterprises Corp.	5,068,000	5,073,243
United Micro Electronics Corp.	32,040,822	19,351,819
Walsin Lihwa Corp.	5,553,065	3,277,839
Wintek Corp.	1,525,000	1,647,219
Yangming Marine	1,336,394	1,036,878
Yieh Phui Enterprise Co.	2,064,993	936,177
Yuanta Financial Holdings	2,023,000	1,147,963
Yuen Foong Yu Manufacturing	10,295	4,495
Yulon Motor	920,000	1,133,694
ZyXEL Communications	211,000	389,053
<i>Thailand</i>		
Advanced Info Service (Alien Market)	189,100	473,777
Advanced Info Service (NVDR)	755,440	1,859,881
Airports of Thailand	1,870,230	3,186,048
Bangkok Bank	1,460,795	4,950,413
Bangkok Dusit Medical Services	2,230,700	2,875,196
Bank of Ayudhya (Alien Market)	283,000	200,825
Bank of Ayudhya (NVDR)	5,618,610	4,003,412
Central Pattana Public Co.	22,300	17,117
Home Product Centre	1,862,000	299,322
Italian-Thai Development	5,382,100	943,134
Kasikornbank PLC (Alien Market)	327,000	724,562
Kasikornbank PLC (NVDR)	3,455,550	7,406,537
Krungthai Card	6,423	5,256
Land & Houses	92,000	19,986
Loxley	16,000	802
Major Cineplex Group	1,519,000	844,744
Power Line Engineering	95,900	18,472
PTT Public Company	1,251,910	9,790,462
Quality Houses Co.	110,000	4,907
Robinson Department Store	1,012,595	331,421
Siam Cement Co.	983,443	7,406,088
Siam Commercial Bank	2,250,080	4,757,591
Thai Airways International	1,725,761	2,161,887
Thai Oil PLC	814,300	1,662,799
Yamapund Public Company	1,255,700	183,672

<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	248	2,336
Sabancı Holdings	334,050	1,675,301
T. Garanti Bankasi	1,153,480	6,491,389
T. Is Bankasi	369,450	1,739,686
Tupras (Turkiye Petrol Rafinerileri)	45,100	1,087,745
<i>United Kingdom</i>		
3i Group	684,708	16,004,350
ADR GlaxoSmithKline PLC	450,000	23,566,500
ADR HSBC Holdings PLC	140,000	12,847,800
ADR INVESCO PLC	12,700	328,295
ADR Shire PLC	233,108	17,280,296
ADR Vodafone Group PLC	697,847	23,468,595
AMEC	1,490,350	17,627,016
Anglo American	650,445	38,432,850
Astrazeneca	789,364	42,491,759
Aviva	749,871	11,185,985
BAE Systems	2,428,363	19,732,193
Barclays	1,635,990	22,845,286
BG Group	3,677,990	60,621,242
BHP Billiton PLC	845,689	23,584,800
BP	8,052,388	97,420,134
British Airways	42,205	354,377
British American Tobacco	400,280	13,636,669
British Land Co.	246,710	6,632,821
British Sky Broadcasting	3,180,003	40,833,276
BT Group	2,533,057	16,898,312
Burberry Group	1,580,440	21,784,193
Cable & Wireless	149,500	583,401
Cadbury Schweppes	1,181,144	16,114,561
Capita Group	857,804	12,494,860
Carnival PLC	20,514	981,625
Carphone Warehouse	17,965	119,036
Centrica	463,743	3,614,724
Charter	21,495	476,548
Collins Stewart	9,600	42,567
Compass Group	4,154,589	28,820,199
Cookson Group	11,401	162,179
CSR PLC	10,155	159,634
Diageo	3,653,948	76,023,496
easyJet	526,221	5,542,864
Enterprise Inns	130,424	1,802,949
Experian Group	93,501	1,180,915
Galiforn	96,000	262,431
GKN	1,828,148	14,607,431
GlaxoSmithKline	5,031,254	131,732,663
Hays	323,420	1,111,231
HBOS PLC	1,910,040	37,766,419
Home Retail Group	619,203	5,702,331
HSBC Holdings	3,856,133	70,791,288
Imperial Chemical Industries	29,500	368,145
Imperial Tobacco	78,461	3,631,685
Intercontinental Hotels	199,245	4,972,955
International Power	52,112	449,063
Invensys	86,705	666,269
INVESCO PLC	97,591	1,265,858
Investec	318,600	4,110,205
ITV	11,006,410	25,218,457
Johnston Press	87,158	719,151
Kelda Group	6,846	129,457
Kelda Group - B Shares	8,900	37,499
Kingfisher	2,633,028	11,965,488
Ladbrokes	102,644	891,719
Lloyds TSB Group	4,969,184	55,432,771
LogicaCMG	34,500	105,040
London Stock Exchange	18,700	508,379
Man Group	220,920	2,699,349
Marks & Spencer Group	4,018,233	50,629,248
Michael Page International	24,276	255,951
Mitchells & Butlers	37,500	661,719
National Grid	154,355	2,285,513
Next PLC	44,444	1,791,430
Old Mutual PLC	229,779	778,658
Pearson	259,800	4,394,135
Prudential	826,986	11,846,855
Punch Taverns	15,500	382,511
Reckitt Benckiser	835,212	34,856,417

Reed Elsevier	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
SABMiller	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
Unilever 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

International Preferred Stock	Shares	Market 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 Fomanceora	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		\$ 185,832,866

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)	Maturity Date	Par Value	Market Value
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
BNP 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

Bank of Ireland	1/15/2010	7,300,000	7,302,701
Nordea Bank Finland PLC - New York Branch	3/31/2008	1,300,000	1,300,013
Nordea Bank Finland PLC - New York Branch	5/28/2008	1,300,000	1,300,463
Royal Bank of Canada - New York	6/30/2008	800,000	800,498
Royal Bank of Canada - New York	6/30/2008	3,700,000	3,702,305
Royal Bank of Canada - New York	6/30/2008	5,900,000	5,903,676
Royal Bank of Scotland PLC	7/3/2008	1,000,000	999,801
Skandinaviska Enskilda Banken	7/6/2007	500,000	500,001
Skandinaviska Enskilda Banken	7/6/2007	2,200,000	2,200,004
Skandinaviska Enskilda Banken	10/3/2007	5,100,000	5,100,112
Skandinaviska Enskilda Banken	2/13/2009	400,000	400,156
Societe Generale	3/26/2008	1,800,000	1,799,748
Societe Generale	3/28/2008	1,100,000	1,100,539
Societe Generale	6/30/2008	4,700,000	4,701,739
Societe Generale	6/30/2008	11,200,000	11,204,144
Societe Generale	6/30/2008	2,200,000	2,200,418
Suntrust Bank / Atlanta, GA	6/15/2009	720,000	705,105
Suntrust Bank / Atlanta, GA	6/15/2009	420,000	411,311
Unicredito Italiano S.p.A. / NY	9/11/2007	2,500,000	2,500,415
Unicredito Italiano S.p.A. / NY	5/6/2008	500,000	500,024
Unicredito Italiano S.p.A. / NY	5/6/2008	14,000,000	14,000,658
Unicredito Italiano S.p.A. / NY	5/29/2008	2,900,000	2,900,829
Unicredito Italiano S.p.A. / NY	5/29/2008	3,300,000	3,300,944
Total Certificates of Deposit (U.S. and International)			\$ 117,082,963

Commercial Paper

Abbey National North America, L.L.C.	8/7/2007	400,000	397,714
Abbey National North America, L.L.C.	8/7/2007	700,000	696,000
Barclay's U.S. Funding, L.L.C.	7/15/2007	500,000	499,555
Barclay's U.S. Funding, L.L.C.	7/25/2007	1,400,000	1,394,638
Danske Corp.	7/6/2007	8,000,000	7,991,740
Dexia L.L.C.	9/6/2007	1,500,000	1,484,782
HBOS Treasury Services, P.L.C.	7/12/2007	600,000	598,850
HBOS Treasury Services, P.L.C.	7/19/2007	4,000,000	3,988,215
HBOS Treasury Services, P.L.C.	7/19/2007	600,000	598,232
HBOS Treasury Services, P.L.C.	7/26/2007	10,200,000	10,159,430
HBOS Treasury Services, P.L.C.	8/17/2007	2,400,000	2,382,899
HBOS Treasury Services, P.L.C.	8/23/2007	6,800,000	6,744,974
HBOS Treasury Services, P.L.C.	8/23/2007	100,000	99,191
HBOS Treasury Services, P.L.C.	9/21/2007	7,100,000	7,015,177
ING U.S. Funding, L.L.C.	9/21/2007	7,500,000	7,506,013
Nordea North America, Inc.	7/27/2007	600,000	597,525
Nordea North America, Inc.	7/27/2007	1,200,000	1,195,050
Rabobank USA Financial Corp.	7/19/2007	3,500,000	3,489,688
Rabobank USA Financial Corp.	7/19/2007	800,000	797,643
San Paolo IMI U.S. Financial Co.	8/8/2007	7,300,000	7,259,826
Santander Centra Hispano Finance, Inc.	8/17/2007	100,000	99,279
Societe Generale North America, Inc.	8/6/2007	500,000	497,201
Societe Generale North America, Inc.	9/19/2007	2,200,000	2,173,441
Societe Generale North America, Inc.	9/20/2007	600,000	592,784
Societe Generale North America, Inc.	9/20/2007	3,500,000	3,457,906
Societe Generale North America, Inc.	11/5/2007	800,000	784,912
Svenska Handelsbanken, Inc.	7/12/2007	1,000,000	998,083
Swedbank Foreningssparbanken AB	9/6/2007	400,000	395,983
Swedbank Mortgage AB	10/4/2007	900,000	887,298
Time Warner, Inc.	9/17/2007	250,000	247,080
UBS Finance (Del) L.L.C.	7/2/2007	4,800,000	4,797,876
UBS Finance (Del) L.L.C.	7/2/2007	1,200,000	1,199,469
UBS Finance (Del) L.L.C.	7/11/2007	500,000	499,115
UBS Finance (Del) L.L.C.	7/19/2007	3,200,000	3,190,572
UBS Finance (Del) L.L.C.	8/21/2007	17,900,000	17,760,420
UBS Finance (Del) L.L.C.	9/6/2007	500,000	494,927
Unicredit Delaware, Inc.	9/10/2007	800,000	791,556
Unicredit Delaware, Inc.	9/10/2007	100,000	98,945
Westpac Securities NZ, Ltd.	8/21/2007	5,900,000	5,855,344
Total Commercial Paper			\$ 109,719,330
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 Dollars	(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
Future Call Sep 07 Euro Dollars	(20)	(125)
Future Call Dec 07 Euro Dollars	(207)	(1,294)
Future Call Sep 07 Euro Dollars	(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 Dollars	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)
Future Call Jun 08 Lif 3M Sterling	210	5,267
Future Call 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)
Future Put Sep 07 Lif 3M Euribor	241	193,255
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 Euribor	(56)	(44,906)
Future Put Sep 07 Lif 3M Euribor	(56)	(91,702)
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
Future Call Dec 07 Lif 3M Sterling	(56)	(351)
Future Call Dec 07 Lif 3M Sterling	1,406	-
Future Call Dec 07 Lif 3M Sterling	(1,406)	-
Future Call Dec 07 Lif 3M Sterling	242	1,517
Future Call Dec 07 Lif 3M Sterling	(242)	(1,517)
Total Options on Futures - Cash Equivalents		\$ 148,363

Currency Options

Currency Call Option Eur/Usd 1.353 European	400,000	14,581
Currency Call Option Usd/Jpy 105.4 American	2,000,000	128,605
Currency Call Option Usd/Jpy 105.2 American	1,000,000	65,437
Currency Call Option Usd/Jpy 104.65 American	1,000,000	68,593
Currency Call Option Usd/Jpy 103.8 American	1,000,000	74,609
Currency Call Option Eur/Usd 1.353 European	1,500,000	54,678
Currency Put Option Eur/Usd 1.353 European	400,000	9,832
Currency Put Option Usd/Jpy 103.8 American	1,000,000	23,188
Currency Put Option Usd/Jpy 104.65 American	1,000,000	25,426
Currency Put Option Deutsche Usd/Jpy 105.2 American	1,000,000	26,574
Currency Put Option 105.4	2,000,000	54,009
Currency Put Option Eur/Usd 1.353 European	1,500,000	36,869
Total Currency Options		\$ 582,399

U.S. Fixed Income Index Futures (Cash Equivalents)

Future Dec 07 Euro Dollars	(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
Eurodollars 90Day 06-15-2009	14	3,314,150
Future Dec 07 Euro Dollars	168	39,780,300
Mar 09 Eurodollar 90Day 03-16-2009	6	1,421,100
Eurodollar 90Day 12-15-2008	71	16,823,450
Future Mar 08 Euro Dollars	278	65,879,050
Euro Dollars Sept 2008 Future	49	11,614,838
Future Eurodollar Jun 2008 Future	262	62,110,375
Future Sep 07 Euro Dollars	12	2,840,100
Future Mar 08 Euro Dollars	12	2,843,700
Future Eurodollar Jun 2008 Future	8	1,896,500
Eurodollars 90Day 06-15-2009	40	9,469,000
Mar 09 Eurodollar 90Day 03-16-2009	51	12,079,350
Eurodollar 90Day 12-15-2008	51	12,084,450
Euro Dollars Sept 2008 Future	51	12,088,913
Future Eurodollar Jun 2008 Future	51	12,090,188

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	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 06-15-2009	(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)
Eurodollar 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	(36)	(8,510,850)
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)
Eurodollar 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)

International Cash Equivalent Futures

Jun 08 Lif 3M	4	1,286,939
3Mo Euro Euribor	3	965,660
Jun 08 Lif 3M	7	2,252,143
3Mo Euro Euribor	2	643,773
Jun 08 Lif 3M	1	321,735
3Mo Euro Euribor	1	321,887
Future Dec 07 Tiffe Euro Yen	20	4,008,057
90 Day GBP Libor Liffe Future	1	234,919
90 Day Libor Liffe Future	2	469,837
Future Mar 08 Lif 3M Sterling	3	704,906
Future Dec 07 Lif 3M Sterling	6	1,410,564
Future Sep 07 Lif 3M Sterling	3	706,035
Future Sep 08 Lif 3M Euribor	1	321,735
Dec 07 Lif 3M Euribor	9	2,900,323
Future Sep 07 Lif 3M Sterling	24	5,648,277
Future Sep 08 Lif 3M Euribor	1	321,735
Future Dec 08 Lif 3M Euribor	1	321,769
Future Jun 09 Lif 3M Euribor	1	321,836
Future 3Mo Euro Euribor Mar09	1	321,836
90 Day GBP Libor Liffe Future	7	1,644,430
Future Dec 07 Lif 3M Sterling	2	470,188
90 Day Libor Liffe Future	9	2,114,267
90 Day GBP Libor Liffe Future	45	10,571,333
Future Mar 08 Lif 3M Sterling	47	11,043,528
Future Dec 07 Lif 3M Sterling	56	13,165,268
Future Sep 07 Lif 3M Sterling	13	3,059,483
Dec 07 Lif 3M Euribor	31	9,990,001
Future Sep 08 Lif 3M Euribor	7	2,252,143
Future Dec 08 Lif 3M Euribor	7	2,252,380
Future Jun 09 Lif 3M Euribor	7	2,252,852
Future 3Mo Euro Euribor Mar09	7	2,252,852
90 Day GBP Libor Liffe Future	30	7,047,556
Future Dec 07 Lif 3M Sterling	46	10,814,327
Future Sep 07 Lif 3M Sterling	58	13,650,002
Future Sep 08 Lif 3M Euribor	3	965,204
Future Dec 08 Lif 3M Euribor	3	965,306
Dec 07 Lif 3M Euribor	8	2,578,065
Future Sep 07 Lif 3M Sterling	170	40,008,627
Total International Cash Equivalent Futures		\$ 160,581,778

International Cash Equivalent Futures Offsets

Jun 08 Lif 3M	(4)	(1,286,939)
Mar 08 Lif 3M	(3)	(965,660)
Jun 08 Lif 3M	(7)	(2,252,143)
Mar 08 Lif 3M	(2)	(643,773)
Jun 08 Lif 3M	(1)	(321,735)
Mar 08 Lif 3M	(1)	(321,887)
Future Dec 07 Tiffe Euro Yen	(20)	(4,008,057)
90 Day GBP Libor Liffe Future Jun 08	(1)	(234,919)
90 Day Libor Liffe Future Sep 08	(2)	(469,837)
Future Mar 08 Lif 3M Sterling	(3)	(704,906)
Future Dec 07 Lif 3M Sterling	(6)	(1,410,564)
Future Sep 07 Lif 3M Sterling	(3)	(706,035)
Future Sep 08 Lif 3M Euribor	(1)	(321,735)
Dec 07 Lif 3M Dec 07 Lif	(9)	(2,900,323)
Future Sep 07 Lif 3M Sterling	(24)	(5,648,277)
Future Sep 08 Lif 3M Euribor	(1)	(321,735)
Future Dec 08 Lif 3M Euribor	(1)	(321,769)
Future Jun 09 Lif 3M Euribor	(1)	(321,836)
Future 3Mo Euro Euribor Mar09	(1)	(321,836)
90 Day GBP Libor Liffe Future Jun 08	(7)	(1,644,430)
Future Dec 07 Lif 3M Sterling	(2)	(470,188)
90 Day Libor Liffe Future Sep 08	(9)	(2,114,267)
90 Day GBP Libor Liffe Future Jun 08	(45)	(10,571,333)
Future Mar 08 Lif 3M Sterling	(47)	(11,043,528)
Future Dec 07 Lif 3M Sterling	(56)	(13,165,268)
Future Sep 07 Lif 3M Sterling	(13)	(3,059,483)
Dec 07 Lif 3M Dec 07 Lif	(31)	(9,990,001)
Future Sep 08 Lif 3M Euribor	(7)	(2,252,143)
Future Dec 08 Lif 3M Euribor	(7)	(2,252,380)
Future Jun 09 Lif 3M Euribor	(7)	(2,252,852)
Future 3Mo Euro Euribor Mar09	(7)	(2,252,852)
90 Day GBP Libor Liffe Future Jun 08	(30)	(7,047,556)
Future Dec 07 Lif 3M Sterling	(46)	(10,814,327)
Future Sep 07 Lif 3M Sterling	(58)	(13,650,002)
Future Sep 08 Lif 3M Euribor	(3)	(965,204)
Future Dec 08 Lif 3M Euribor	(3)	(965,306)
Dec 07 Lif 3M Euribor	(8)	(2,578,065)
Future Sep 07 Lif 3M Sterling	(170)	(40,008,627)
Total International Cash Equivalent Futures Offsets		\$ (160,581,778)

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	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
	\$	<u>2,166,946,230</u>

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	\$	<u>(2,166,946,230)</u>

U.S. Fixed Income Index Futures (Index)

Future Sep 07 10 Yr T-Notes	141	14,904,141
Future Sep 07 10 Yr T-Notes	(124)	(13,107,188)
Future Sep 07 10 Yr T-Notes	(63)	(6,659,297)
Future Sep 07 10 Yr T-Notes	(125)	(13,212,891)
Future 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)	(48,403,672)
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	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
Future 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	8,880,500
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 (Index)	\$	<u>(141,238,234)</u>

U.S. Fixed Income Index Futures Offsets (Index)

Future Sep 07 10 Yr T-Notes	(141)	(14,904,141)
Future Sep 07 10 Yr T-Notes	124	13,107,188
Future Sep 07 10 Yr T-Notes	63	6,659,297
Future Sep 07 10 Yr T-Notes	125	13,212,891
Future 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	48,403,672
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	(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)
Future 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

International Fixed Income Futures Offsets

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 Offsets		\$ (6,938,224)

Total Futures and Options **\$ 703,261**

Swaps/Swaptions

Swaptions	Maturity Date	Par Amount	Market Value
Purchased Call Swaptions			
European Call Swaption (Euro) 3.96 -- Barclay's Bank PLC	7/2/2007	12,000,000	-
European Call Swaption (Euro) 3.96 -- Barclay's Bank PLC	7/2/2007	3,000,000	-
European Call Swaption (Euro) 3.96 -- Deutsche Bank AG	7/2/2007	25,000,000	-
European Call Swaption (Euro) 3.96 -- Deutsche Bank AG	7/2/2007	8,000,000	-
European Call Swaption (Euro) 3.96 -- Royal Bank of Scotland PLC	7/4/2009	25,000,000	-
European Call Swaption (Euro) 3.96 -- Royal Bank of Scotland PLC	7/4/2009	6,000,000	-
European Call Swaption (USD) 4.70 -- Goldman Sachs Capital Markets L.P.	8/8/2007	39,000,000	-
European Call Swaption (USD) 4.75 -- Bank of America NA	9/26/2008	115,000,000	228,240
European Call Swaption (USD) 4.75 -- Bank of America NA	9/26/2008	27,500,000	54,101
European Call Swaption (USD) 4.75 -- Bank of America NA	9/26/2008	11,800,000	23,214
European Call Swaption (USD) 4.75 -- Bank of America NA	9/26/2008	5,500,000	10,820
European Call Swaption (USD) 4.75 -- Barclay's Bank PLC	2/1/2008	23,000,000	6,813
European Call Swaption (USD) 4.75 -- Lehman Brothers Special Financing Inc.	3/31/2008	27,600,000	34,083
European Call Swaption (USD) 4.75 -- Lehman Brothers Special Financing Inc.	3/31/2008	15,000,000	18,524
European Call Swaption (USD) 4.75 -- Lehman Brothers Special Financing Inc.	3/31/2008	2,300,000	2,840
European Call Swaption (USD) 4.75 -- Lehman Brothers Special Financing, Inc.	9/26/2008	29,700,000	58,429
European Call Swaption (USD) 4.75 -- Lehman Brothers Special Financing, Inc.	9/26/2008	7,000,000	13,771
European Call Swaption (USD) 4.75 -- Royal Bank of Scotland PLC	7/2/2007	19,000,000	-
European Call Swaption (USD) 4.75 -- Royal Bank of Scotland PLC	3/31/2008	152,100,000	187,828
European Call Swaption (USD) 4.75 -- Royal Bank of Scotland PLC	3/31/2008	33,400,000	41,246
European Call Swaption (USD) 4.75 -- Royal Bank of Scotland PLC	9/26/2008	42,900,000	84,397
European Call Swaption (USD) 4.75 -- Royal Bank of Scotland PLC	9/26/2008	11,900,000	23,411
European Call Swaption (USD) 4.75 -- Royal Bank of Scotland PLC	9/26/2008	10,500,000	20,657
European Call Swaption (USD) 4.75 -- Royal Bank of Scotland PLC	9/26/2008	5,500,000	10,820
European Call Swaption (USD) 4.75 -- Royal Bank of Scotland PLC	12/15/2008	30,500,000	69,226
European Call Swaption (USD) 4.80 -- Bank of America NA	8/8/2007	32,000,000	336

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	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 Scotland 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) 4.90 -- 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	2/1/2008	99,300,000	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
			\$ 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)
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	9/26/2008	(50,400,000)	(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	9/26/2008	(4,500,000)	(22,666)
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	8/8/2007	(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)
European Call Swaption (USD) 5.20 -- Royal Bank of Scotland PLC	12/15/2008	(16,000,000)	(157,048)
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)

Credit Default Swaps Buying Protection

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	(4,000,000)	-
Dow Jones Investment Grade Default Swap Index / Deutsche Bank AG	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	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	44,800,000	-
Dow Jones Investment Grade 7 / JP Morgan US	12/20/2011	(44,800,000)	(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

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	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	(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	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
Brazil Government / Morgan Stanley Capital Services, Inc.	11/20/2007	(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)	-
Brazil Government / Merrill Lynch International	4/20/2016	100,000	6,173
Brazil Government / Merrill Lynch International	4/20/2016	(100,000)	-
Brazil Government / Lehman Brothers Special Financing, Inc.	11/20/2007	1,600,000	560
Brazil Government / Lehman Brothers Special Financing, Inc.	11/20/2007	(1,600,000)	-
DaimlerChrysler NA Holding Corp. / Bank of America NA	3/20/2008	1,700,000	1,388
DaimlerChrysler NA Holding Corp. / Bank of America NA	3/20/2008	(1,700,000)	-
DaimlerChrysler NA Holding Corp. / Bank of America NA	3/20/2008	400,000	327
DaimlerChrysler NA Holding Corp. / Bank of America NA	3/20/2008	(400,000)	-
DaimlerChrysler NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	3,500,000	3,249
DaimlerChrysler NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	(3,500,000)	-
DaimlerChrysler NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	1,100,000	816
DaimlerChrysler NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	(1,100,000)	-
DaimlerChrysler NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	700,000	650
DaimlerChrysler NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	(700,000)	-
DaimlerChrysler NA Holding Corp. / Bear Stearns International, Ltd.	3/20/2008	200,000	148
DaimlerChrysler 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)
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)
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)	(27,981)
DJ Credit Default Index Investment Grade High Volatility / Lehman Brothers, Inc.	6/20/2012	400,000	-
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.	6/20/2012	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	-
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)
DJ Credit Default Index Investment Grade High Volatility / Morgan Stanley & Co., Inc.	6/20/2012	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	-
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.	6/20/2012	300,000	-

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	-
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 / 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)	-
GMAC LLC / Lehman Brothers Special Financing, Inc.	6/20/2008	1,000,000	2,082
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)	-
Indonesia Government / Royal Bank of Scotland PLC	12/20/2007	4,500,000	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 / Royal 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)
Merrill Lynch & Co., Inc. / Deutsche Bank AG	6/20/2008	300,000	-
Merrill Lynch & Co., Inc. / Deutsche Bank AG	6/20/2008	(300,000)	(113)
Mexico Government / JP Morgan Chase Bank, N.A.	5/20/2016	900,000	30,446
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
Morgan Stanley Bank AG for OAO Gazprom / Deutsche Bank AG	10/20/2011	(2,700,000)	-
Morgan Stanley Bank AG for OAO Gazprom / Deutsche Bank AG	10/20/2011	600,000	10,680
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	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.	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
Russian 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 / Barclays Bank PLC	12/20/2008	400,000	1,219
Ukraine Government / Barclays Bank PLC	12/20/2008	(400,000)	-
Ukraine Government / Deutsche Bank AG	12/20/2008	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.	12/20/2007	(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)	-
Ukraine Government / Morgan Stanley Capital Services, Inc.	12/20/2007	400,000	399
Ukraine Government / Morgan Stanley Capital Services, Inc.	12/20/2007	(400,000)	-
		\$	(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) - 1.96% / France CPI ex-Tobacco - Goldman Sachs Capital Markets	3/30/2012	(600,000)	(5,207)
Inflation Linked Swap (Euro) - 1.96% / 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	-
Inflation Linked Swap (Euro) - 1.96% / France CPI ex-Tobacco - Royal Bank of Scotland PLC	3/28/2012	(1,200,000)	(16,513)
Inflation Linked Swap (Euro) - 2.09% / France CPI ex-Tobacco - BNP PARIBAS	10/15/2010	2,600,000	31,156
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 - Barclay'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)
		\$	(28,826)
Interest Rate Swaps			
Receive Fixed			
Interest Rate Swap (AUD) - 7.0% / 6M Australian BB - Deutsche Bank AG	12/15/2009	4,000,000	6,461
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	12/15/2009	(500,000)	-
Interest Rate Swap (AUD) - 7.0% / 6M Australian BB - Deutsche Bank AG	6/15/2010	28,000,000	26,753
Interest Rate Swap (AUD) - 7.0% / 6M Australian BB - Deutsche Bank AG	6/15/2010	(28,000,000)	-

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	(40,100,000)	-
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)	-
Interest Rate Swap (GBP) - 4.5% / 6 MLIB - HSBC Bank USA	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	12/20/2007	3,700,000	-
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	-
Interest Rate Swap (GBP) - 6.0% / 6 MLIB - Goldman Sachs Capital Markets	6/19/2009	(5,300,000)	(33,892)
Interest Rate Swap (GBP) - 6.0% / 6 MLIB - Royal Bank of Scotland PLC	6/19/2009	1,900,000	-
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	3,800,000,000	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 TIE / Citibank NA	11/4/2016	41,200,000	20,210
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Citibank NA	11/4/2016	(41,200,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Citibank NA	11/4/2016	9,200,000	4,513
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Citibank NA	11/4/2016	(9,200,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Citibank NA	11/4/2016	5,200,000	2,551
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Citibank NA	11/4/2016	(5,200,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Citibank NA	11/4/2016	1,200,000	589
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Citibank NA	11/4/2016	(1,200,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Goldman Sachs Capital Markets	11/4/2016	5,100,000	2,502
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Goldman Sachs Capital Markets	11/4/2016	(5,100,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Goldman Sachs Capital Markets	11/4/2016	1,100,000	540
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Goldman Sachs Capital Markets	11/4/2016	(1,100,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Morgan Stanley Capital Services, Inc.	11/4/2016	7,000,000	3,434
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Morgan Stanley Capital Services, Inc.	11/4/2016	(7,000,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Morgan Stanley Capital Services, Inc.	11/4/2016	1,500,000	736
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Morgan Stanley Capital Services, Inc.	11/4/2016	(1,500,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Merrill Lynch Capital Services, Inc.	11/4/2016	17,400,000	8,535
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Merrill Lynch Capital Services, Inc.	11/4/2016	(17,400,000)	-
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / Merrill Lynch Capital Services, Inc.	11/4/2016	3,800,000	1,864
Interest Rate Swap (MXN) - 8.17% / 1M Mexican TIE / 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 MLIB - 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 MLIB - 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)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Barclay's Bank PLC	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 - Deutsche Bank AG	12/19/2008	106,100,000	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2008	(106,100,000)	(325,844)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2009	95,300,000	-
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 MLIB - 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	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - JP Morgan	12/19/2014	(11,300,000)	(375,835)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Morgan Stanley 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.	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	-
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 MLIB - 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)
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	-
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)	-
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	171,073
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
Interest Rate Swap (USD) - 5.64% / 3 MLIB - Barclay's Bank	7/14/2010	(34,100,000)	-
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	55,383
Interest Rate Swap Zero Coupon (BRL) - 12.95% / 3M Brazil CDI - Merrill Lynch Capital Services	1/4/2010	(2,600,000)	-
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)
Pay Fixed			
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG	12/15/2011	3,500,000	140,523
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG	12/15/2011	(3,500,000)	-
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG	12/15/2011	1,000,000	40,149
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG	12/15/2011	(1,000,000)	-
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG	12/15/2011	100,000	4,015
Interest Rate Swap (EUR) - 4.0% / 6M Euribor - Deutsche Bank AG	12/15/2011	(100,000)	-
Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/19/2017	200,000	-
Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/19/2017	(200,000)	(2,042)
Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/19/2017	100,000	-
Interest Rate Swap (EUR) - 5.0% / 6M Euribor - Deutsche Bank AG	12/19/2017	(100,000)	(11,234)
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2036	2,500,000	898,352
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2036	(2,500,000)	-
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2036	1,400,000	503,077
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2036	(1,400,000)	-
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2036	400,000	143,736
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Barclay's Bank PLC	12/15/2036	(400,000)	-
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A.	12/15/2036	1,600,000	548,905
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A.	12/15/2036	(1,600,000)	-
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A.	12/15/2036	200,000	68,613
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - HSBC Bank USA, N.A.	12/15/2036	(200,000)	-
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc.	12/15/2035	1,500,000	141,613
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc.	12/15/2035	(1,500,000)	-
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc.	12/15/2035	300,000	28,323
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Merrill Lynch Capital Services, Inc.	12/15/2035	(300,000)	-
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Royal Bank of Scotland PLC	12/15/2036	4,400,000	1,581,100
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Royal Bank of Scotland PLC	12/15/2036	(4,400,000)	-
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Royal Bank of Scotland PLC	12/15/2036	400,000	143,736
Interest Rate Swap (GBP) - 4.0% / 6 MLIB - Royal Bank of Scotland PLC	12/15/2036	(400,000)	-
Interest Rate Swap (GBP) - 5.5% / 6 MLIB - Goldman Sachs Capital Markets	12/15/2036	400,000	-
Interest Rate Swap (GBP) - 5.5% / 6 MLIB - Goldman Sachs Capital Markets	12/15/2036	(400,000)	(32,034)
Interest Rate Swap (GBP) - 5.5% / 6 MLIB - Goldman Sachs Capital Markets	12/15/2036	400,000	-
Interest Rate Swap (GBP) - 5.5% / 6 MLIB - Goldman Sachs Capital Markets	12/15/2036	(400,000)	(32,034)
Interest Rate Swap (GBP) - 5.5% / 6 MLIB - Royal Bank of Scotland PLC	12/15/2036	100,000	-
Interest Rate Swap (GBP) - 5.5% / 6 MLIB - Royal Bank of Scotland PLC	12/15/2036	(100,000)	(8,008)
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2017	5,000,000	255,363
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2017	(5,000,000)	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2017	4,400,000	224,719
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2017	(4,400,000)	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2017	2,000,000	102,145
Interest Rate Swap (USD) - 5.0% / 3 MLIB - Deutsche Bank AG	12/19/2017	(2,000,000)	-

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 - Deutsche Bank AG	12/19/2017	(900,000)	-
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)	-
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)	-
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)	-
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)	-
Interest Rate Swap (USD) - 5.0% / 3 MLIB - 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)	-
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)	-
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 MLIB - 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	181,178
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

Total Swaps and Swaptions			\$ 144,218
Total Derivative Investments (Options, Futures, Swaps, Swaptions)			\$ 847,479

Currency Investments	Value
Argentine peso	30,807
Australian dollar	41,863
Brazilian real	122,228
British pound sterling	5,952,598
Canadian dollar	1,048,697
Danish krone	41,629
Egyptian pound	187,097
Euro	7,389,747
Hong Kong dollar	435,166
Hungarian forint	10,657
Indonesian rupiah	977,232
Japanese yen	22,014,829
Malaysian ringgit	749,202
Mexican peso	1,116,860
New Israeli shekel	63,110
New Taiwan dollar	1,874,096
New Zealand dollar	279,674
Norwegian krone	325,824
Philippine peso	45,627
Singapore dollar	217,046
South Korean won	1,555,883
Swedish krona	3,955,104
Swiss franc	646,956
Turkish lira	3
Total Currency Investments	\$ 49,081,933

Absolute Return	Market Value
Diversified Fund of Funds	
Grosvenor Monarch Fund, L.P.	240,000,000
K2 Bluegill 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
Apollo Investment Fund VI, L.P.	62,942,423
Banc Fund VI, L.P.	51,393,043
Banc Fund VII, L.P.	28,512,867
Carlyle Partners IV, L.P.	78,875,882
Carlyle Strategic Partners, L.P.	24,895,052
Carlyle Venture Partners II, L.P.	106,325,277
Carlyle 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, L.P.	40,914,087
Evergreen Partners IV, L.P.	14,233,441
Evergreen V, L.P.	2,961,845
Frontenac Venture VI, L.P.	535,007
Glencoe Capital Institutional Partners III, L.P.	3,660,158
Glencoe Capital Partners III, L.P.	4,911,594
Granite Ventures II, L.P.	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.	51,580,406
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
Thayer Equity Investors V, L.P.	36,156,735
TPG Partners IV, L.P.	44,519,222
Trivest Fund II, L.P.	8,831,251
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
William Blair Mezzanine Capital Fund III, L.P.	13,993,792
Wind Point Partners VI, L.P.	7,279,593
WPG Corporate Development Associates V, L.P.	5,389,465
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 Real 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	137,066,434
Lion Industrial Trust	130,475,910
Total Open End Funds	\$ 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	24,614,739
2084 Lake Industrial Court	7,800,000
250 West 39th Street	45,700,000
3100 Monticello	18,700,000
3131 and 3133 East Camelback	50,377,500
383 and 385 Inverness	9,248,240
3900 Northwoods	12,620,000
45 Wall Street	70,097,246
601 California	48,416,889
6240 Carmen	6,440,000
80 Central Street	9,400,000
8333 Douglas	21,500,000
865 Xenium Lane	6,570,000
92 Mountain View	14,140,000
95 Morton Street	66,000,000
Ashley Lake Park	22,025,000
Austin Retail	58,150,000
Autumn Chase	27,710,000
Boulders at Lone Mountain	57,330,000
Bridgewater Corporate Center	26,250,000
Bryson Square at City Place	38,700,000
Canterwood	33,000,000
Clackamas Town Center	165,353,000
Cobblestone Court	19,821,600
Continental Plaza	13,634,187
Corporate Campus East III	42,800,000
Costa Mesa	59,100,000
Crown Pointe I - IV	49,800,000
Crystal Court	5,842,300
Delphi - El Paso	14,400,000
Diamond Lake Phase II	34,720,000
Epson Industrial	17,690,000
Fairfax Court	26,092,300
Florence Mall	57,712,000
Franklin/Lake Self Park	31,200,000
Gaitway Plaza	18,707,300
Galleria at Tyler	86,350,000
Kenwood Towne Centre	154,333,000
Mall of the Avenues	157,700,000
McKinney Place	14,895,000
Mendota Heights	16,500,000
Mid-America Plaza	45,023,355
Montbello Industrial Park	41,900,000
Mountain Creek Parkway	10,000,000
Museum Tower	32,403,756
North Lake Business Park	27,900,000
Oaks at Mill Creek	14,100,000
Olympic Block	9,487,500
One Research Drive	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	35,772,100
President's Place	47,500,000
Promenade Place	33,748,967
Ridgewood Court	16,447,500
River Road Business Center	10,550,000
Rolling Brook Village	84,405,000
Royal Eagle Plaza	19,050,600
San Marco on Broken Sound	85,654,285
Scottsdale Financial Center III	19,660,000
Scottsdale Gateway I	12,875,000
Seaway Business Center	15,640,000
Seminole Towne Center	100,000,000
Silver City Galleria	37,381,000
Sonsrena	19,825,000
Southpark Square	28,070,000
St. Charles #12	11,200,000
Stone Manor	14,850,000
Stonegate	24,300,000
Summer Chase	16,860,000
Tech West I	9,900,000

The Ventana	32,493,650
Tipton Industrial	14,500,000
Travis Oaks	12,733,098
Turnberry 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	12,321,500
Whalers Village	71,495,000
White Oak Center I	13,320,000
Wildwood Creek	21,825,000
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	1,722,400
Barling	585,000
Bartel	1,797,000
Beckner	809,600
Bement	2,182,700
Besecker	653,600
Bethany	2,420,655
Blue Ridge	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	320,400
Galesville	1,751,900
Green	424,000
Haack	1,015,800
Hagemeister	510,000
Hammond	1,734,900
Harlow	173,300
Head	581,400
Hoesman	502,500
Holly Lane	1,999,400
Hunt	388,300
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	4,588,000
Knedler	524,400
Kuhlman	384,500
Lake City	2,288,000
Lehman	467,400
Los Alamos	12,004,000
Losasso	324,500
Lytte	3,168,000
Maestras Grove	28,768,400
Marlin-Lemons 1	2,089,800
Marlin-Lemons 2	1,398,700
McCallister	668,800
McKay	392,400
McMahon	479,800
Melvin	399,600
Midday	864,000
Middlesworth	381,800

Miller	537,900
Moyer	408,000
Nafziger	341,100
Neese	650,800
NW Mutual	10,053,200
Otis	376,600
P.Almonds IV	9,393,700
P.Almonds VIII	9,282,600
P.Almonds IX	4,836,800
P.Almonds XII	14,529,700
P.Almonds XIII	9,487,900
Peoples St.	534,600
Peterson II	10,308,917
Peterson	416,200
Phoenix Mutual	3,377,668
Phoenix	1,516,800
Premier Pistachios I	518,300
Premier Vineyards I	4,199,100
Redlin Trust	588,800
Rice Estate - PA II	7,000,000
Rose	246,970
Russell-II	1,994,600
Saavedra	359,900
Sachs	1,252,400
Sack	1,381,300
Saybrook	3,746,000
Schable	387,600
Seymour	917,500
Smith	256,000
Steinman	1,671,300
Stone King	408,000
Sudduth	1,276,600
Sunworld	16,165,000
Swan Creek	1,091,100
Tenneco West	13,916,623
Tenneco	1,704,000
Terra Farms	316,500
Thompson II	708,800
Thompson	425,100
Valley West	7,582,600
Watson	675,800
White	743,500
Whitson	390,900
Willow Branch	2,301,900
Younger	781,900
Zartman	872,300
Zewadski	724,800
Total Agriculture	\$ 320,784,074
Real Estate - Miscellaneous Cash/Assets/Liabilities	56,617,977
Total Real Estate	\$ 4,693,519,131
TOTAL FUND	\$ 42,231,082,856