

FIXED INCOME FUND

Coupon Units Cost Market Value

Domestic Fixed Income Securities

67.16%

U.S. Government & Federal Agency Obligations

ALAMEDA CNTY CALIF JT PWRS	7.0460%	100,000	100,000	118,608
AMERICAN MUN PWR-OHIO INC	5.9390%	100,000	111,628	108,444
AMERICAN MUN PWR-OHIO INC	7.8340%	100,000	111,173	138,193
AMERICAN MUN PWR-OHIO INC	6.2700%	50,000	50,000	56,400
BAY AREA TOLL AUTH CALIF TOLL	6.2630%	250,000	250,000	326,430
BAY AREA TOLL AUTH CALIF TOLL	6.9070%	100,000	100,000	130,334
CALIFORNIA ST	7.5500%	200,000	209,900	244,544
CALIFORNIA ST	7.3000%	100,000	108,521	118,343
CALIFORNIA ST	6.2000%	1,000,000	1,010,540	1,140,830
CALIFORNIA ST	7.3500%	100,000	101,053	119,030
CALIFORNIA ST	7.6250%	300,000	319,655	369,405
CALIFORNIA ST	7.5500%	295,000	299,059	360,702
CALIFORNIA ST	7.5500%	470,000	556,818	574,678
CHICAGO ILL TRANSIT AUTH SALES	6.2000%	200,000	200,000	219,274
CHICAGO ILL WASTEWATER TRANSMI	6.9000%	200,000	200,000	250,386
CHICAGO ILL WTR REV	6.7420%	50,000	50,000	62,901
CLARK CNTY NEV ARPT REV	6.8810%	200,000	220,424	221,548
CLOVIS CALIF UNI SCH DIST	0.0000%	2,000,000	814,480	1,554,140
COMMIT TO PUR FNMA SF MTG	4.0000%	73,000,000	75,785,859	76,684,222
COMMIT TO PUR GNMA II JUMBOS	4.0000%	5,875,000	6,230,254	6,283,496
COMMIT TO PUR GNMA SF MTG	4.0000%	24,900,000	26,459,109	26,709,139
DALLAS TEX AREA RAPID TRAN SAL	5.9990%	110,000	122,364	140,005
DALLAS TEX AREA RAPID TRAN SAL	5.0220%	100,000	100,000	113,233
DENVER COLO PUB SCHS CTFS	7.0170%	100,000	100,000	126,430
DISTRICT COLUMBIA WTR & SWR AU	5.5220%	50,000	50,000	58,396
EAST BATON ROUGE LA SWR COMMN	6.0870%	100,000	100,000	104,376
EAST BAY CA MUNI UTILITY DIST	5.8740%	200,000	213,500	246,614
FEDERAL FARM CR BK CONS BD	5.1250%	180,000	179,541	212,685
FEDERAL HOME LN BK CONS BD	5.2500%	65,000	63,520	81,354
FEDERAL HOME LN BK CONS BD	5.3750%	35,000	36,840	43,136
FEDERAL HOME LN MTG CORP	5.0500%	670,000	665,991	758,794
FEDERAL HOME LN MTG CORP	6.7500%	195,000	255,938	293,137
FEDERAL HOME LN MTG CORP	6.2500%	65,000	79,010	94,602
FEDERAL HOME LN MTG CORP	1.6000%	2,225,000	2,225,000	2,239,950
FEDERAL HOME LN MTG CORP	3.7500%	495,000	533,629	565,058
FEDERAL HOME LN MTG CORP	3.0000%	2,005,000	2,114,754	2,127,550
FEDERAL HOME LN MTG CORP	2.8750%	3,005,000	3,189,384	3,204,700
FEDERAL HOME LN MTG CORP	2.5000%	145,000	147,659	153,566
FEDERAL HOME LN MTG CORP	1.0000%	1,045,000	1,044,415	1,056,204
FEDERAL HOME LN MTG CORP	1.0000%	605,000	608,284	610,888
FEDERAL HOME LN MTG CORP	0.6250%	580,000	578,417	579,575
FEDERAL NATL MTG ASSN	1.2500%	290,000	289,210	294,193
FEDERAL NATL MTG ASSN	1.5000%	2,820,000	2,820,000	2,827,329
FEDERAL NATL MTG ASSN	0.8750%	2,305,000	2,327,704	2,316,246
FEDERAL NATL MTG ASSN	0.5500%	485,000	485,000	484,422
FEDERAL NATL MTG ASSN	1.5000%	745,000	744,330	746,840
FEDERAL NATL MTG ASSN	0.7500%	400,000	400,866	401,233
FEDERAL NATL MTG ASSN	7.1250%	385,000	512,430	591,804
FEDERAL NATL MTG ASSN	7.2500%	50,000	69,327	78,086
FEDERAL NATL MTG ASSN	6.6250%	575,000	731,435	851,663
FEDERAL NATL MTG ASSN	6.0000%	165,000	179,726	191,591
FEDERAL NATL MTG ASSN	5.3750%	1,440,000	1,651,365	1,739,845
FHLMC POOL #1B-8457	3.8030%	1,412,169	1,472,186	1,478,581
FHLMC POOL #23-0118	8.2750%	306,959	306,959	358,142
FHLMC POOL #55-4933	12.0000%	905	1,011	924
FHLMC POOL #84-7415	2.4680%	42,194	41,871	44,372
FHLMC POOL #A3-5885	6.0000%	2,455	2,511	2,724
FHLMC POOL #A4-4372	5.0000%	105,797	113,599	113,868
FHLMC POOL #A5-5611	6.0000%	4,439	4,540	4,891
FHLMC POOL #A8-7136	5.0000%	73,339	78,668	78,888
FHLMC POOL #C0-0138	9.0000%	1,574	1,671	1,863
FHLMC POOL #C0-0896	7.5000%	11,419	11,851	13,620
FHLMC POOL #C0-1095	7.0000%	783	806	907
FHLMC POOL #C0-1329	7.0000%	5,545	5,707	6,365
FHLMC POOL #C0-1345	7.0000%	126,276	129,985	145,110
FHLMC POOL #C2-6459	6.5000%	5,090	4,780	5,832
FHLMC POOL #C2-9166	7.0000%	1,138	1,172	1,327
FHLMC POOL #C4-6812	7.5000%	330	343	351
FHLMC POOL #C6-0567	7.0000%	2,070	2,131	2,377
FHLMC POOL #C8-0267	9.0000%	728	759	883
FHLMC POOL #C8-0342	6.5000%	2,229	2,146	2,506
FHLMC POOL #C8-0398	6.5000%	2,649	2,488	3,030
FHLMC POOL #C9-1237	5.0000%	745,114	800,067	801,490
FHLMC POOL #D5-9041	9.0000%	1,434	1,498	1,440

	Coupon	Units	Cost	Market Value
FHLMC POOL #E0-0493	8.0000%	71	72	71
FHLMC POOL #E0-0678	6.5000%	1,327	1,351	1,399
FHLMC POOL #E0-1139	6.0000%	8,036	8,180	8,611
FHLMC POOL #G0-1837	5.0000%	4,458,373	4,802,254	4,797,087
FHLMC POOL #G0-2793	5.0000%	132,030	141,768	142,102
FHLMC POOL #G0-4567	5.5000%	255,958	258,477	278,083
FHLMC POOL #J1-4781	3.5000%	581,461	607,082	606,596
FHLMC POOL #J1-6699	3.5000%	789,212	820,780	827,026
FHLMC MULTICLASS CTFS T-57 1A1	6.5000%	75,135	79,631	85,224
FHLMC MULTICLASS CTFS T-62 1A1	1.3882%	1,152,233	1,159,080	1,123,395
FHLMC MULTICLASS CTFS T-63 1A1	1.4080%	169,830	170,385	161,670
FHLMC MULTICLASS MT	2.8845%	2,240,000	398,935	369,587
FHLMC MULTICLASS MT	2.3657%	8,394,999	1,195,137	1,151,567
FHLMC MULTICLASS MTG	5.5000%	91	88	103
FHLMC MULTICLASS MTG	0.6396%	6,416	6,409	6,416
FHLMC MULTICLASS MTG	0.5296%	206,454	206,421	205,866
FHLMC MULTICLASS MTG 2950 FN	0.7396%	679,950	674,213	675,951
FHLMC MULTICLASS MTG K701 X4	2.1820%	7,775,000	801,587	668,619
FHLMC MULTICLASS MTG T-61 1A1	1.6080%	180,860	181,194	183,883
FNMA GTD REMIC CTFS 02-3 PG	5.5000%	294,643	283,686	310,541
FNMA GTD REMIC P/T	6.3500%	35,183	38,908	36,148
FNMA GTD REMIC P/T 01-51 QN	6.0000%	174,543	180,761	186,286
FNMA GTD REMIC P/T 02-11 AV1	0.6163%	5,791	5,791	5,347
FNMA GTD REMIC P/T 02-7 TG	6.0000%	300,286	297,659	319,988
FNMA GTD REMIC P/T 03-15 WF	0.6263%	47,452	47,607	47,499
FNMA GTD REMIC P/T 03-W8 3F2	0.6263%	66,190	66,086	66,173
FNMA GTD REMIC P/T 06-5 3A2	2.3816%	91,715	91,543	95,431
FNMA GTD REMIC P/T 07-73 A1	0.3363%	432,380	427,516	412,763
FNMA GTD REMIC P/T 2001-T5 A3	7.5000%	81,927	84,788	91,865
FNMA GTD REMIC P/T 2003-W6 F	0.6263%	122,410	122,869	121,017
GNMA POOL #0150754	8.0000%	4,813	4,961	4,829
GNMA POOL #0157338	8.0000%	7,873	8,114	7,899
GNMA POOL #0157874	9.5000%	4,644	5,162	4,665
GNMA POOL #0159471	8.0000%	1,147	1,183	1,151
GNMA POOL #0169598	8.0000%	481	496	482
GNMA POOL #0170208	8.0000%	11,043	11,381	11,080
GNMA POOL #0174638	8.0000%	5,237	5,398	5,418
GNMA POOL #0182167	9.5000%	8,344	9,275	9,300
GNMA POOL #0193478	8.0000%	5,119	5,276	5,136
GNMA POOL #0346635	7.0000%	8,788	9,043	10,140
GNMA POOL #0373061	8.0000%	3,946	4,114	4,705
GNMA POOL #0422529	6.0000%	1,958	2,033	2,224
GNMA POOL #0464686	6.5000%	7,940	8,131	9,059
GNMA POOL #0464820	7.0000%	9,151	9,417	10,662
GNMA POOL #0485393	7.0000%	374	385	439
GNMA POOL #0511226	8.5000%	3,462	3,550	3,587
GNMA POOL #0511772	8.0000%	751	782	843
GNMA POOL #0543872	8.5000%	4,219	4,573	5,166
GNMA POOL #0550475	7.0000%	1,077	1,108	1,264
GNMA POOL #0711557	4.0000%	2,505,747	2,656,875	2,696,732
GNMA POOL #0780689	6.5000%	18,960	19,416	21,909
GNMA POOL #0781336	6.0000%	65,003	66,364	74,046
GNMA II POOL #0003499	5.0000%	361,830	364,205	402,672
GNMA II POOL #0003652	5.5000%	335,550	344,149	378,721
ILLINOIS ST	7.3500%	900,000	908,585	993,708
ILLINOIS ST	4.4210%	340,000	340,000	352,923
ILLINOIS ST	5.8770%	370,000	370,000	398,738
ILLINOIS ST	5.8770%	140,000	140,000	150,874
LOS ANGELES CALIF CMNTY COLLEG	6.7500%	200,000	201,650	254,968
LOS ANGELES CALIF DEPT WTR & P	5.7160%	100,000	100,000	113,662
LOS ANGELES CALIF UNI SCH DIST	5.7500%	300,000	302,895	331,482
MASSACHUSETTS ST SCH BLDG AUTH	5.7150%	200,000	207,712	247,448
MASSACHUSETTS ST TRANSN FUND R	5.7310%	50,000	50,000	63,662
MET TRANSPRTN AUTH NY DEDICATE	7.3360%	75,000	91,739	105,125
MET TRANSPRTN AUTH NY REVENUE	6.8140%	100,000	104,320	125,564
MET TRANSPRTN AUTH NY REVENUE	6.8140%	400,000	469,292	502,256
METROPOLITAN TRANSN AUTH N Y	6.6870%	200,000	200,000	245,754
METROPOLITAN WTR DIST SOUTHN	6.9470%	200,000	210,158	234,522
MUNICIPAL ELEC AUTH GA	6.6370%	250,000	250,000	260,110
MUNICIPAL ELEC AUTH GA	6.6550%	100,000	103,045	102,896
NEW JERSEY ST TPK AUTH TPK REV	7.4140%	200,000	241,264	286,996
NEW JERSEY ST TPK AUTH TPK REV	7.1020%	196,000	209,803	268,532
NEW YORK CITY NY TRANSITIONAL	5.5080%	200,000	201,258	232,592
NEW YORK N Y	5.8460%	300,000	300,000	352,464
NEW YORK N Y CITY MUN WTR FIN	5.7240%	200,000	200,000	240,358
NEW YORK N Y CITY TRANSITIONAL	5.5720%	50,000	50,000	58,073
NEW YORK ST DORM AUTH ST PERS	5.6280%	100,000	100,201	115,690
NEW YORK ST DORM AUTH ST PERS	5.3890%	100,000	117,799	116,699
OHIO ST WTR DEV AUTH WTR	4.8790%	400,000	400,000	444,432
OREGON ST DEPT TRANSN HWY USER	5.8340%	300,000	304,742	369,207
PENNSYLVANIA ST TPK COMMN TPK	5.5610%	100,000	100,000	113,795

	Coupon	Units	Cost	Market Value
PORT AUTH N Y & N J	5.6470%	200,000	200,000	227,198
REPUBLICA ORIENT URUGUAY	4.3750%	43,067,682	2,058,149	2,144,749
SAN ANTONIO TEX ELEC & GAS	5.8080%	150,000	150,000	180,707
SAN DIEGO CNTY CALIF REGL TRAN	5.9110%	200,000	200,000	251,652
SAN FRANCISCO CALIF CITY & CNT	6.0000%	300,000	299,349	350,163
SANTA CLARA VY CALIF TRANSN AU	5.8760%	150,000	150,000	176,249
SBA GTD PARTN CTFS 2003-20I 1	5.1300%	194,132	194,132	213,231
SBA GTD PARTN CTFS 2004-20C 1	4.3400%	934,315	934,315	1,010,547
SBA GTD PARTN CTFS 2004-P10A 1	4.5040%	119,520	119,520	123,096
SONOMA CNTY CALIF PENSION OBLI	6.0000%	200,000	200,000	215,238
SOUTH CAROLINA ST PUB SVC AUTH	6.4540%	100,000	105,923	134,915
TEXAS ST	5.5170%	100,000	106,890	121,611
TEXAS ST	4.6810%	50,000	50,000	55,563
TEXAS ST TRANSN COMMN	5.1780%	100,000	100,000	116,269
U S TREASURY BOND	6.2500%	465,000	584,338	665,531
U S TREASURY BOND	6.0000%	1,395,000	1,820,154	2,010,544
U S TREASURY BOND	6.5000%	1,330,000	1,762,419	2,017,860
U S TREASURY BOND	6.1250%	380,000	542,226	564,775
U S TREASURY BOND	5.3750%	405,000	569,822	577,251
U S TREASURY BOND	4.5000%	305,000	368,849	399,121
U S TREASURY BOND	4.3750%	4,450,000	4,406,381	5,753,013
U S TREASURY BOND	3.5000%	7,660,000	6,673,253	8,616,305
U S TREASURY BOND	4.3750%	5,040,000	5,164,577	6,547,272
U S TREASURY BOND	3.8750%	330,000	392,688	395,588
U S TREASURY BOND	4.5000%	17,050,000	16,860,291	22,468,695
U S TREASURY BOND	4.3750%	1,015,000	1,040,250	1,317,755
U S TREASURY BOND	4.3750%	1,000,000	1,107,421	1,299,062
U S TREASURY BOND	3.8750%	275,000	312,080	329,656
U S TREASURY BOND	4.3750%	315,000	371,416	410,435
U S TREASURY BOND	5.5000%	24,100,000	32,129,242	34,022,428
U S TREASURY BOND	4.2500%	6,600,000	6,597,125	8,417,059
U S TREASURY BOND	4.7500%	6,400,000	7,107,875	8,820,000
U S TREASURY BOND	4.3750%	3,700,000	3,810,465	4,820,985
U S TREASURY BOND	3.7500%	10,700,000	11,034,365	12,584,206
U S TREASURY BOND	4.3750%	15,675,000	18,555,420	20,424,039
U S TREASURY BOND	3.7500%	660,000	761,224	776,222
U S TREASURY NOTE	3.5000%	3,330,000	3,494,151	3,796,460
U S TREASURY NOTE	1.8750%	6,805,000	6,885,249	7,051,681
U S TREASURY NOTE	2.3750%	6,795,000	7,002,116	7,276,487
U S TREASURY NOTE	3.1250%	2,165,000	2,236,247	2,400,613
U S TREASURY NOTE	3.3750%	1,865,000	2,012,624	2,125,955
U S TREASURY NOTE	3.6250%	1,095,000	1,270,457	1,269,944
U S TREASURY NOTE	1.3750%	5,670,000	5,722,029	5,750,843
U S TREASURY NOTE	1.3750%	3,930,000	3,976,628	3,992,326
U S TREASURY NOTE	3.5000%	1,395,000	1,605,231	1,604,795
U S TREASURY NOTE	1.0000%	5,510,000	5,541,983	5,575,646
U S TREASURY NOTE	2.3750%	5,145,000	5,360,695	5,529,671
U S TREASURY NOTE	2.6250%	5,825,000	5,823,683	6,282,356
U S TREASURY NOTE	1.2500%	705,000	719,956	723,286
U S TREASURY NOTE	1.8750%	7,460,000	7,499,673	7,799,781
U S TREASURY NOTE	0.5000%	12,000,000	11,871,209	12,052,032
U S TREASURY NOTE	1.2500%	7,305,000	7,478,010	7,492,191
U S TREASURY NOTE	1.3750%	615,000	633,954	633,738
U S TREASURY NOTE	0.7500%	2,990,000	3,005,495	3,018,848
U S TREASURY NOTE	2.6250%	2,365,000	2,536,944	2,575,078
U S TREASURY NOTE	1.0000%	4,155,000	4,213,105	4,223,815
U S TREASURY NOTE	3.1250%	3,140,000	3,283,645	3,506,005
U S TREASURY NOTE	1.5000%	85,000	86,691	87,902
U S TREASURY NOTE	0.5000%	2,225,000	2,233,865	2,235,081
U S TREASURY NOTE	2.1250%	3,840,000	3,853,189	3,938,400
U S TREASURY NOTE	0.2500%	2,690,000	2,684,326	2,683,275
U S TREASURY NOTE	1.3750%	455,000	452,300	457,453
U S TREASURY NOTE	3.1250%	1,105,000	1,158,355	1,157,660
U S TREASURY NOTE	2.3750%	750,000	767,080	792,246
U S TREASURY NOTE	2.0000%	2,325,000	2,426,419	2,452,875
U S TREASURY NOTE	3.1250%	525,000	584,780	586,195
U S TREASURY NOTE	2.1250%	38,400,000	38,477,828	39,384,000
U S TREASURY NOTE	2.0000%	1,900,000	1,917,145	1,921,671
U S TREASURY NOTE	2.1250%	33,905,000	34,126,978	34,773,816
U S TREASURY NOTE	0.1250%	7,240,000	7,225,884	7,227,272
U S TREASURY NOTE	0.2500%	14,885,000	14,836,790	14,847,788
U S TREASURY NOTE	1.0000%	7,580,000	7,606,082	7,653,435
U S TREASURY NOTE	1.7500%	2,180,000	2,201,298	2,243,697
U S TREASURY NOTE	2.0000%	795,000	799,951	804,068
UNIVERSITY CALIF REGTS MED CTR	6.5480%	1,815,000	1,815,000	2,161,375
UNIVERSITY CALIF REGTS MED CTR	6.5480%	50,000	50,000	59,542
VENEZUELA (REP OF)	7.6500%	1,150,000	1,186,238	720,188
VENEZUELA (REPUBLIC OF)	7.0000%	495,000	291,638	286,768
VENEZUELA GOVERNMENT INTERNATI	5.7500%	550,000	511,225	430,375
VENEZUELA GOVERNMENT INTERNATI	9.2500%	405,000	281,670	279,794
VENEZUELA GOVERNMENT INTERNATI	12.7500%	840,000	742,560	757,050

	Coupon	Units	Cost	Market Value
VENEZUELA GOVERNMENT INTERNATI	9.2500%	5,175,000	3,920,477	3,746,855
VENEZUELA REP OF	9.3750%	70,000	49,243	48,360
VIRGINIA COMWLTH TRANSN BRD TR	5.3500%	200,000	200,000	230,438
WASHINGTON ST	5.1400%	240,000	238,676	275,273
Total of U.S. Government & Federal Agency Obligations			511,613,896	541,418,409

Domestic Corporate & Other Bonds

24 HOUR FITNESS 4/10 TLB	0.0000%	493,750	483,875	469,063
99 CENTS ONLY STORES	0.0000%	585,000	573,300	581,221
AAMES MORTGAGE INVESTME 4 2A3S	0.8563%	178,432	176,647	177,700
ABBOTT LABORATORIES	5.8750%	600,000	707,994	703,865
ABBOTT LABORATORIES	6.0000%	500,000	569,995	635,224
ABBOTT LABORATORIES	4.1250%	1,000,000	1,023,540	1,108,545
ABBOTT LABORATORIES	5.3000%	200,000	224,162	239,508
ABBOTT LABORATORIES	4.1250%	445,000	456,649	493,303
ACCO BRANDS CORP	7.6250%	2,698,000	2,687,825	2,751,960
ACCO BRANDS CORP	10.6250%	180,000	186,119	200,250
ACE INA HOLDINGS INC	6.7000%	350,000	347,858	454,293
ACE INA HOLDINGS INC	5.6000%	130,000	119,685	145,021
ACE SECURITIES CORP FM2 A2A	0.3263%	29,129	29,094	27,528
ACE SECURITIES CORP HE4 A2A	0.3363%	30,988	30,658	8,026
ACL I CORP	10.6250%	338,200	331,144	273,942
ADJUSTABLE RATE MORTGAG 12 2A1	2.9254%	377,945	296,802	221,315
ADJUSTABLE RATE MORTGAGE 5 2A1	2.8596%	436,035	305,360	297,999
ADVANCED MICRO DEVICES INC	8.1250%	185,000	170,585	191,938
ADVANCED MICRO DEVICES INC	7.7500%	145,000	145,000	148,988
AES CORP (5/11) TLB	0.0000%	148,875	148,131	148,187
AES CORP/THE	8.0000%	1,110,000	1,152,754	1,221,000
AES CORP/THE	8.0000%	570,000	533,702	627,000
AES CORP/THE 144A	7.3750%	1,590,000	1,599,294	1,713,225
AES CORP/THE 144A	7.3750%	600,000	612,000	646,500
AETNA INC	6.7500%	300,000	290,831	375,121
AETNA INC	3.9500%	700,000	692,013	724,228
AFFILIATED MANAGERS GROUP INC	3.9500%	163,000	169,908	176,855
AFFINIA GROUP INC	9.0000%	2,295,000	2,302,088	2,272,050
AFFINIA GROUP INC	10.7500%	229,000	246,368	248,465
AFFINION 4/10 TLB	0.0000%	368,145	357,526	327,954
AFLAC INC	6.4500%	100,000	107,384	105,911
AGCO CORP	1.2500%	120,000	142,073	150,450
AGFC CAP TR I TR PFD SECS 144A	6.0000%	800,000	524,000	332,000
AGILENT TECHNOLOGIES INC	5.0000%	600,000	644,592	671,837
AIR PRODUCTS & CHEMICALS	2.0000%	1,000,000	994,710	1,027,049
AIRCRAFT CTF OWNER TR 03A 144A	6.4550%	1,239,320	1,229,536	1,220,730
ALCOA INC	5.9500%	600,000	504,000	569,045
ALCOA INC	5.4000%	400,000	399,392	400,746
ALCOA INC	6.1500%	800,000	835,974	831,181
ALERE INC	9.0000%	505,000	502,699	510,050
ALKERMES (2ND LIEN COV-LITE	0.0000%	350,000	350,000	343,875
ALKERMES (COV-LITE 7/11) TL	0.0000%	500,000	500,000	495,000
ALLBRITTON COMMUNICATIONS CO	8.0000%	600,000	612,000	595,500
ALLEGHENY TECHNOLOGIES INC	4.2500%	110,000	151,291	153,863
ALLERGAN INC/UNITED STATES	3.3750%	1,100,000	1,080,618	1,133,638
ALLIANCE DATA SYSTEMS CORP	1.7500%	275,000	275,787	377,094
ALLIANCE HEALTHCARE 12/09 TLB	0.0000%	138,245	135,480	119,927
ALLIANT INSURANCE 12/10 NEW TL	0.0000%	292,337	289,414	290,510
ALLISON TRANSMISSION INC	0.0000%	438,083	438,419	426,097
ALLSTATE CORP/THE	7.5000%	250,000	274,638	269,473
ALLSTATE CORP/THE	5.0000%	500,000	496,315	539,573
ALLSTATE CORP/THE	5.9500%	300,000	331,827	336,845
ALLTEL CORP	7.0000%	2,000,000	2,215,700	2,060,714
ALLTEL CORP	7.8750%	400,000	514,740	571,688
ALLY FINANCIAL INC	3.6492%	2,365,000	2,365,000	2,235,232
ALLY FINANCIAL INC	3.9632%	1,400,000	1,400,000	1,309,224
ALLY FINANCIAL INC	6.7500%	1,000,000	977,500	1,008,727
ALLY FINANCIAL INC	6.7500%	1,550,000	1,633,313	1,563,527
ALLY FINANCIAL INC	8.0000%	220,000	216,304	225,500
ALLY FINANCIAL INC	7.5000%	235,000	232,923	237,350
ALLY FINANCIAL INC	6.6250%	108,000	75,627	108,945
ALLY FINANCIAL INC	6.8750%	60,000	46,055	60,750
ALLY FINANCIAL INC	6.8750%	335,000	286,050	338,403
ALPHA APPALACHIA HOLDINGS INC	3.2500%	165,000	173,188	152,419
ALPHA NATURAL RESOURCES INC	6.0000%	475,000	475,000	460,750
ALPHA NATURAL RESOURCES INC	6.2500%	1,300,000	1,305,806	1,261,000
ALPHA NATURAL RESOURCES INC	6.0000%	110,000	110,000	106,700
ALPHA NATURAL RESOURCES INC	6.2500%	75,000	75,000	72,750
ALTRA HOLDINGS INC	2.7500%	130,000	122,200	122,525
AMC ENTERTAINMENT INC	8.7500%	275,000	283,250	284,625
AMC ENTERTAINMENT INC	9.7500%	56,000	56,000	53,200

	Coupon	Units	Cost	Market Value
AMC ENTERTAINMENT INC	8.0000%	75,000	68,063	74,063
AMC NETWORKS INC	7.7500%	2,050,000	2,079,019	2,229,375
AMER AIRLN PT TRST 09-1A	10.3750%	1,407,926	1,467,762	1,478,322
AMERICAN AIRLINES 2011-1 CLASS	7.0000%	894,059	894,804	795,712
AMERICAN AIRLINES 2011-1 CLASS	5.2500%	199,704	200,703	185,725
AMERICAN AIRLINES INC	7.5000%	2,685,000	2,502,675	1,919,775
AMERICAN AIRLINES INC	7.5000%	700,000	700,000	500,500
AMERICAN AXLE & MFG INC	7.7500%	730,000	730,000	715,400
AMERICAN EXPRESS BANK FSB	6.0000%	300,000	297,954	339,905
AMERICAN EXPRESS BANK FSB	5.5000%	1,200,000	1,046,004	1,254,304
AMERICAN EXPRESS CENTURION BAN	6.0000%	300,000	312,663	339,242
AMERICAN EXPRESS CO	4.8750%	500,000	490,885	522,866
AMERICAN EXPRESS CO	6.1500%	600,000	683,358	686,193
AMERICAN EXPRESS CO	8.1250%	2,100,000	2,274,501	2,715,029
AMERICAN EXPRESS CREDIT CORP	2.7500%	800,000	795,328	804,243
AMERICAN EXPRESS CREDIT CORP	5.8750%	1,070,000	1,099,224	1,124,736
AMERICAN EXPRESS CREDIT CORP	2.7500%	1,425,000	1,421,922	1,432,558
AMERICAN HOME MORTGAGE AS 5 A1	1.1167%	748,115	471,890	273,651
AMERICAN INTERNATIONAL GROUP	6.7650%	493,000	300,368	724,032
AMERICAN INTERNATIONAL GROUP I	5.4500%	500,000	499,465	477,820
AMERICAN INTERNATIONAL GROUP I	8.1750%	200,000	221,000	178,000
AMERICAN INTERNATIONAL GROUP I	8.1750%	680,000	736,422	605,200
AMERICAN INTERNATIONAL GROUP I	8.1750%	2,000,000	2,000,000	1,780,000
AMERICAN INTERNATIONAL GROUP I	3.6500%	600,000	599,814	582,714
AMERICAN INTERNATIONAL GROUP I	6.4000%	700,000	749,224	706,461
AMERICAN INTL GROUP	5.0000%	350,000	498,116	431,177
AMERICAN INTL GROUP	4.8750%	525,000	519,364	496,813
AMERICAN INTL GROUP REGS	8.0000%	800,000	400,550	830,816
AMERICAN INTL GROUP REGS	8.6250%	300,000	153,092	372,984
AMERICAN RENAL HOLDINGS INC	8.3750%	275,000	273,054	288,750
AMERICAN ROCK SALT (COV-LITE)	0.0000%	223,875	222,756	220,797
AMERICAN TOWER CORP	4.6250%	800,000	798,974	833,850
AMERICAN TOWER CORP	5.0500%	700,000	710,576	701,266
AMERICAN TOWER CORP	4.5000%	600,000	599,526	610,358
AMERICAN TOWER CORP	5.9000%	100,000	101,637	105,136
AMERICAN TOWER CORP	7.2500%	2,000,000	2,272,760	2,264,608
AMERICOLD LLC TRUST ARTA A2FX	4.9543%	100,000	103,957	109,537
AMERIGAS PART/FIN CORP	6.2500%	420,000	420,000	417,900
AMERIGAS PART/FIN CORP	6.2500%	90,000	90,000	89,550
AMERIGAS PARTNERS LP/AMERIGAS	6.5000%	1,275,000	1,275,000	1,252,688
AMERISOURCEBERGEN CORP	4.8750%	2,200,000	2,375,666	2,466,838
AMERISOURCEBERGEN CORP	3.5000%	750,000	748,935	770,183
AMG CAP TR I TR PFD SECS	0.0000%	2,000	83,725	88,250
AMGEN INC	2.3000%	450,000	448,956	453,074
AMGEN INC	5.1500%	400,000	396,672	414,674
AMGEN INC	2.5000%	400,000	402,580	404,798
AMGEN INC	3.8750%	935,000	932,382	943,523
AMGEN INC	6.4000%	300,000	314,744	353,732
AMYLIN PHARMACEUTICALS INC	3.0000%	220,000	184,219	195,800
ANADARKO PETROLEUM CORP	5.9500%	100,000	108,685	113,355
ANADARKO PETROLEUM CORP	6.4500%	400,000	428,178	456,040
ANADARKO PETROLEUM CORP	8.7000%	700,000	697,795	893,690
ANADARKO PETROLEUM CORP	6.3750%	400,000	398,895	463,654
ANADARKO PETROLEUM CORP	6.4500%	125,000	124,538	142,513
ANADARKO PETROLEUM CORP	6.4500%	100,000	80,325	114,010
ANADARKO PETROLEUM CORP	5.7500%	1,500,000	1,617,330	1,614,278
ANALOG DEVICES INC	3.0000%	150,000	149,292	158,092
ANALOG DEVICES INC	5.0000%	550,000	547,668	600,273
ANIXTER INTERNATIONAL INC	1.0000%	120,000	124,677	136,650
ANTERO RESOURCES FINANCE	7.2500%	240,000	240,175	246,000
ANTERO RESOURCES FINANCE CORP	9.3750%	160,000	163,166	172,800
AON CORP	8.2050%	350,000	280,619	407,943
APACHE CORP	5.2500%	500,000	498,755	529,006
APACHE CORP	0.0000%	1,065	61,620	57,643
APPLIED MATERIALS INC	5.8500%	150,000	149,388	170,958
APPLIED MATERIALS INC	5.8500%	560,000	557,715	638,244
AQUILEX CORP TLB	0.0000%	201,685	201,685	178,635
ARAMARK CORP	8.5000%	1,510,000	1,499,378	1,547,750
ARAMARK CORP	8.5000%	355,000	344,896	363,875
ARAMARK HOLDINGS CORP	8.6250%	670,000	666,366	690,100
ARAMARK HOLDINGS CORP	8.6250%	185,000	183,150	190,550
ARCH COAL INC	7.2500%	95,000	95,000	97,138
ARCH COAL INC 144A	7.0000%	1,450,000	1,450,513	1,479,000
ARCHER-DANIELS-MIDLAND CO	7.1250%	136,000	158,562	145,532
ARGENT SECURITIES INC M1 A2B	0.3663%	29,389	28,953	8,340
ARISTOTLE HOLDING INC 144A	4.7500%	400,000	414,032	413,908
ARMORED AUTO (COV-LITE 3/11)	0.0000%	317,600	314,424	299,538
ARMSTRONG WORLD (3/11) TLB	0.0000%	377,150	375,264	372,839
ASHLAND (8/11) TLB	0.0000%	548,330	546,960	549,153
ASHTREAD CAPITAL INC	9.0000%	2,206,000	2,228,576	2,299,755
ASIF GLOBAL FINANCING XIX	4.9000%	900,000	886,860	907,517

	Coupon	Units	Cost	Market Value
ASSET BACKED SECURITIES HE6 A1	0.5513%	88,259	88,321	77,921
ASSOCIATES CORP OF NORTH AMERI	6.9500%	500,000	517,640	543,317
ASSURANT INC	6.7500%	600,000	604,382	623,594
ASURION (COV-LITE 5/11) TL	0.0000%	525,000	519,750	513,623
ASURION 2ND LIEN COV-LITE 5/11	0.0000%	225,000	223,875	221,157
AT&T CORP	8.0000%	33,000	39,883	46,614
AT&T INC	6.8000%	250,000	220,750	316,528
AT&T INC	6.5500%	300,000	298,311	381,612
AT&T INC	2.5000%	1,200,000	1,196,328	1,242,564
AT&T INC	5.5500%	200,000	211,950	235,483
AT&T INC	5.3500%	2,734,000	2,737,550	3,075,477
AT&T INC	6.5000%	640,000	696,322	796,856
AT&T INC	2.9500%	1,635,000	1,640,418	1,703,894
AT&T INC	5.6250%	460,000	460,340	527,697
AT&T INC	5.5000%	1,575,000	1,633,911	1,823,110
AT&T INC	4.4500%	1,800,000	1,804,227	1,977,235
AT&T INC	5.1000%	1,300,000	1,311,483	1,431,877
AT&T INC	3.8750%	555,000	562,706	587,052
ATI ACQUISITION COMPANY (ATI	0.0000%	107,636	97,856	104,504
ATI ENTERPRISES 10/11 DEBT	0.0000%	9,864	9,261	9,577
ATI ENTERPRISES INC TLB	0.0000%	497,534	472,800	149,260
ATKORE INTERNATIONAL INC	9.8750%	1,130,000	1,144,956	1,081,975
ATMOS ENERGY CORP	8.5000%	330,000	423,370	436,051
AUDATEX NORTH AMERICA INC	6.7500%	305,000	305,000	308,050
AUTOPARTS HOLDINGS 7/11 TLB	0.0000%	100,000	99,500	99,792
AUTOZONE INC	5.7500%	1,300,000	1,476,176	1,439,090
AUTOZONE INC	4.0000%	1,100,000	1,108,590	1,126,964
AVALONBAY COMMUNITIES INC	6.1000%	500,000	573,485	572,246
AVAYA INC	10.1250%	300,000	306,750	270,000
AVIATION CAPITAL GROUP CORP	7.1250%	500,000	520,000	483,665
AVIS BUDGET CAR RENTAL (ADD-ON	0.0000%	265,000	259,700	266,325
B&G FOODS 11/11 TLB	0.0000%	685,000	678,150	685,569
B&G FOODS INC	7.6250%	2,050,000	2,057,688	2,178,125
BALL CORP	6.7500%	165,000	165,000	179,438
BALL CORP	5.7500%	237,000	237,000	248,258
BALTIMORE GAS & ELECTRIC CO	6.3500%	100,000	118,217	126,311
BANC OF AMERICA COMMERCIAL 2 AAB	5.7567%	800,000	821,188	859,391
BANC OF AMERICA COMMERCIAL 3 A4	5.8890%	1,100,000	1,129,867	1,205,915
BANC OF AMERICA COMMERCIAL 3 A4	5.8890%	2,000,000	1,817,266	2,192,572
BANC OF AMERICA COMMERCIAL 5 A3	5.6200%	1,000,000	1,005,488	1,052,654
BANC OF AMERICA COMMERCIAL 2 B	5.9558%	2,800,000	2,619,969	2,124,237
BANC OF AMERICA COMMERCIAL 4 B	5.7340%	1,150,000	1,029,250	552,000
BANC OF AMERICA FUNDING C 5A1	2.7220%	235,704	148,715	165,689
BANC OF AMERICA FUNDING E 2A1	2.8261%	403,622	262,733	236,830
BANC OF AMERICA LARGE BMB1 A1	0.7951%	735,871	735,871	691,644
BANK OF AMERICA CORP	4.7500%	1,000,000	983,670	964,680
BANK OF AMERICA CORP	5.4900%	1,400,000	1,368,557	1,206,675
BANK OF AMERICA CORP	5.7500%	500,000	496,485	472,261
BANK OF AMERICA CORP	6.5000%	300,000	299,247	302,121
BANK OF AMERICA CORP	3.7000%	1,000,000	998,760	930,421
BANK OF AMERICA CORP	5.7500%	620,000	628,513	585,603
BANK OF AMERICA CORP	5.6500%	1,145,000	1,147,097	1,090,902
BANK OF AMERICA CORP	3.6250%	1,100,000	1,096,414	1,013,959
BANK OF AMERICA CORP	5.8750%	2,090,000	2,082,846	1,989,318
BANK OF AMERICA CORP	6.0000%	2,800,000	2,793,700	2,734,558
BANK OF AMERICA CORP	7.6250%	305,000	495,000	315,436
BANK OF AMERICA CORP	6.5000%	3,000,000	3,198,030	3,021,210
BANK OF AMERICA CORP	4.5000%	300,000	299,697	289,496
BANK OF AMERICA CORP	5.7500%	1,100,000	1,168,981	1,038,973
BANK OF AMERICA CORP	4.5000%	800,000	805,256	771,989
BANK OF AMERICA CORP	6.0000%	110,000	105,204	107,429
BANK OF AMERICA CORP	5.6500%	3,110,000	3,263,136	2,963,062
BANK OF AMERICA CORP	0.0000%	60	57,602	47,281
BANK OF NEW YORK MELLON CORP/T	3.1000%	385,000	384,353	401,574
BANK ONE CORP	8.0000%	300,000	304,377	354,722
BANKAMERICA CAPITAL II	8.0000%	75,000	68,325	67,500
BASIC ENERGY SERVICES INC	7.1250%	95,000	96,188	95,238
BASIC ENERGY SERVICES INC	7.7500%	230,000	230,000	231,725
BASIC ENERGY SERVICES INC	7.7500%	600,000	601,500	604,500
BAXTER INTERNATIONAL INC	1.8000%	100,000	99,883	101,188
BB&T CORP	3.8500%	300,000	313,701	304,895
BE AEROSPACE INC	6.8750%	300,000	301,290	327,000
BEAGLE ACQUISITION CORP	11.0000%	1,785,000	1,812,019	1,867,556
BEAGLE ACQUISITION CORP	11.0000%	306,000	310,153	320,153
BEAR STEARNS ADJUSTABLE 4 3A1	5.1776%	2,226,698	1,892,693	1,687,763
BEAR STEARNS ADJUSTABLE 5 2A1	2.6148%	138,279	134,909	130,270
BEAR STEARNS ADJUSTABLE 8 2A1	2.9184%	59,860	60,609	53,978
BEAR STEARNS ADJUSTABLE 8 4A1	2.8498%	133,388	134,722	123,277
BEAR STEARNS ADJUSTABLE R 2 A1	2.7100%	1,246,504	1,217,818	1,155,933
BEAR STEARNS ADJUSTABLE R 2 A2	3.0781%	576,875	555,586	543,115
BEAR STEARNS ADJUSTABLE R 5 A1	2.2200%	835,869	824,997	766,604

	Coupon	Units	Cost	Market Value
BEAR STEARNS ADJUSTABLE R 5 A2	2.2500%	900,409	879,094	768,347
BEAR STEARNS ALT-A TRUST 9 2A1	2.6585%	300,537	297,720	202,941
BEAR STEARNS ASSET BAC HE3 1A2	0.4763%	1,301,077	748,119	737,846
BEAR STEARNS ASSET BAC HE7 1A1	1.2763%	364,473	364,473	201,203
BEAR STEARNS ASSET BAC HE9 1A1	0.3263%	37,762	37,762	36,547
BEAR STEARNS ASSET BACKED 4 A2	0.5363%	1,092,840	677,561	618,381
BEAR STEARNS COMMERCIA PW10 A4	5.4050%	160,000	111,170	176,124
BEAR STEARNS COMMERCIA PW11 A4	5.6187%	1,500,000	1,565,391	1,662,906
BEAR STEARNS COMMERCIA PW15 A4	5.3310%	750,000	651,387	789,767
BEAR STEARNS COMMERCIA PW17 A4	5.6940%	5,000,000	4,540,625	5,505,575
BEAR STEARNS COMMERCIAL T24 A4	5.5370%	2,300,000	2,484,359	2,582,132
BEAR STEARNS COS LLC/THE	5.7000%	800,000	880,120	870,024
BEAR STEARNS COS LLC/THE	7.2500%	600,000	563,640	703,411
BEAR STEARNS COS LLC/THE	6.4000%	4,400,000	4,348,324	4,915,808
BECTON DICKINSON AND CO	3.2500%	585,000	576,765	605,832
BELDEN INC	7.0000%	630,000	555,206	629,213
BELDEN INC	9.2500%	695,000	673,219	741,913
BELLSOUTH CORP	6.5500%	200,000	208,260	238,074
BERKSHIRE HATHAWAY INC	2.2000%	475,000	474,197	488,950
BERKSHIRE HATHAWAY INC	0.8828%	1,050,000	1,055,681	1,053,562
BERRY PETROLEUM CO	10.2500%	250,000	242,497	282,813
BERRY PLASTICS HOLDING CORP TL	0.0000%	1,039,642	958,488	989,739
BIOGEN IDEC INC	6.8750%	1,200,000	1,375,855	1,450,402
BIOMET INC	10.0000%	2,240,000	2,155,175	2,419,200
BIOMET INC	11.6250%	288,000	277,743	312,480
BIOSCRIP INC	10.2500%	255,000	256,506	251,813
BJ'S WHOLESALE CLUB (COV-LITE	0.0000%	520,000	494,000	520,926
BNY CONVERGEX 12/10	0.0000%	485,901	481,042	470,513
BNY CONVERGEX 12/10	0.0000%	257,114	251,972	244,258
BNY CONVERGEX 12/10 (EZE	0.0000%	203,886	201,847	197,429
BNY CONVERGEX 12/10 (EZE BORRO	0.0000%	107,886	105,728	102,492
BON-TON DEPARTMENT STORES INC/	10.2500%	800,000	800,500	513,000
BOSTON PROPERTIES LP	4.1250%	100,000	99,260	100,630
BOSTON PROPERTIES LP	3.7000%	200,000	199,534	204,216
BOSTON PROPERTIES LP	5.6250%	580,000	579,368	647,296
BOSTON PROPERTIES LP	3.7000%	455,000	453,940	464,592
BOSTON SCIENTIFIC CORP	6.4000%	4,000,000	4,488,720	4,484,656
BRESNAN COMMUNICATIONS (12/10)	0.0000%	218,350	216,167	215,439
BRICKMAN (COV-LITE 10/10) TLB	0.0000%	480,150	475,349	479,751
BRIGHT HORIZONS (5/08) TLB	0.0000%	1,038,416	997,335	1,021,105
BRISTOL-MYERS SQUIBB CO	6.1250%	410,000	532,633	537,807
BRISTOL-MYERS SQUIBB CO	5.4500%	943,000	1,119,341	1,130,834
BROADCOM CORP	2.7000%	150,000	149,414	151,653
BROADCOM CORP	2.7000%	625,000	622,556	631,887
BROADSOFT INC	1.5000%	135,000	138,263	125,888
BROOKDALE SENIOR LIVING	2.7500%	90,000	90,000	78,075
BRSP LLC TL	0.0000%	651,088	617,938	649,461
BUCKEYE PARTNERS LP	4.8750%	200,000	199,240	210,510
BUILDING MATERIALS CORP OF AME	7.5000%	1,790,000	1,774,907	1,933,200
BUILDING MATERIALS CORP OF AME	6.8750%	555,000	546,079	582,750
BUILDING MATERIALS CORP OF AME	6.7500%	695,000	687,300	729,750
BURGER KING 2/11 (USD) TLB	0.0000%	709,638	702,541	695,445
BURLINGTON NORTHERN SANTA FE L	5.4000%	500,000	498,440	578,007
BURLINGTON NORTHERN SANTA FE L	4.8750%	1,100,000	1,096,866	1,198,710
BURLINGTON NORTHERN SANTA FE L	5.7500%	500,000	498,835	584,197
BURLINGTON NORTHERN SANTA FE L	3.4500%	565,000	563,604	582,339
C&S GROUP ENTERPRISES LLC	8.3750%	2,130,000	2,139,169	2,247,150
CA INC	5.3750%	1,100,000	1,174,612	1,199,845
CA INC SR NT	6.1250%	800,000	875,576	888,882
CABLEVISION SYSTEMS CORP	8.6250%	220,000	227,700	243,650
CABLEVISION SYSTEMS CORP	7.7500%	890,000	943,523	943,400
CABLEVISION SYSTEMS CORP	8.0000%	125,000	125,000	134,063
CADENCE DESIGN SYSTEMS INC	2.6250%	75,000	99,065	113,344
CALFRAC HOLDINGS LP	7.5000%	750,000	778,125	731,250
CALIFORNIA INSTITUTE OF	4.7000%	200,000	198,170	201,000
CALPINE 3/11 COV-LITE TLB1	0.0000%	452,725	452,725	442,914
CALPINE CORP	7.5000%	1,837,000	1,862,834	1,965,590
CALPINE CORP	7.5000%	305,000	305,000	326,350
CAPELLA HEALTHCARE INC	9.2500%	1,910,000	1,959,109	1,938,650
CAPELLA HEALTHCARE INC	9.2500%	600,000	637,500	609,000
CAPSUGEL (COV-LITE 8/11) TL	0.0000%	300,000	298,500	300,048
CARDINAL HEALTH INC	4.6250%	1,000,000	995,010	1,072,020
CARESTREAM (2/11) TLB	0.0000%	358,706	356,913	320,960
CAROLINA POWER & LIGHT CO	5.1250%	251,000	239,572	239,035
CASE NEW HOLLAND INC	7.8750%	460,000	474,482	519,800
CASE NEW HOLLAND INC	7.8750%	600,000	664,500	678,000
CATALINA MARKETING TERM LOAN B	0.0000%	957,044	866,638	911,585
CATERPILLAR FINANCIAL SERVICES	2.0000%	1,000,000	998,290	1,017,472
CATERPILLAR FINANCIAL SERVICES	1.6500%	600,000	599,928	608,059
CATERPILLAR FINANCIAL SERVICES	7.1500%	700,000	888,867	896,550
CATERPILLAR FINANCIAL SERVICES	1.3750%	1,080,000	1,084,494	1,093,521

	Coupon	Units	Cost	Market Value
CBS CORP	5.7500%	1,100,000	1,098,647	1,236,709
CBS CORP	5.9000%	600,000	589,140	673,543
CBS CORP	4.3000%	925,000	876,364	955,054
CBS CORP	5.5000%	725,000	683,246	744,859
CBS CORP	4.3000%	1,800,000	1,680,733	1,858,484
CC HOLDINGS GS V LLC / CROWN C	7.7500%	140,000	138,378	150,850
CCH II LLC / CCH II CAPITAL CO	13.5000%	98,766	113,741	114,075
CCO HLDGS LLC/CAP CORP	7.3750%	675,000	675,000	712,125
CCO HOLDINGS LLC / CCO HOLDING	7.0000%	1,234,000	1,224,696	1,286,445
CCO HOLDINGS LLC / CCO HOLDING	6.5000%	1,100,000	1,099,660	1,113,750
CCO HOLDINGS LLC / CCO HOLDING	7.8750%	325,000	341,363	346,531
CCO HOLDINGS LLC / CCO HOLDING	8.1250%	65,000	65,000	71,175
CCO HOLDINGS LLC / CCO HOLDING	7.2500%	530,000	550,513	558,488
CCO HOLDINGS LLC / CCO HOLDING	7.0000%	41,000	40,691	42,743
CDW 3/11 EXTENDED TLB	0.0000%	1,070,002	884,069	1,011,826
CDW LLC / CDW FINANCE CORP	11.0000%	6,000	6,270	6,300
CDW LLC / CDW FINANCE CORP	11.5000%	5,175	5,460	5,434
CDW LLC / CDW FINANCE CORP	8.0000%	240,000	240,000	250,200
CDW LLC / CDW FINANCE CORP	8.5000%	325,000	325,000	327,438
CEDAR FAIR 2/11 TLB	0.0000%	500,000	500,000	498,620
CEDAR FAIR LP/CANADA'S WONDERL	9.1250%	2,070,000	2,063,896	2,251,125
CELGENE CORP	5.7000%	200,000	230,278	220,116
CELGENE CORP	3.9500%	600,000	617,688	604,273
CELLCO PARTNERSHIP / VERIZON W	8.5000%	700,000	702,331	944,790
CELLCO PARTNERSHIP / VERIZON W	5.5500%	3,425,000	3,529,086	3,721,129
CENGAGE LEARNING ACQUISIT 144A	10.5000%	305,000	313,769	218,838
CENGAGE LEARNING ACQUISIT 144A	10.5000%	160,000	147,200	114,800
CENTERPOINT ENERGY RESOURCES C	5.8500%	200,000	199,858	230,492
CENTURYLINK INC	6.4500%	725,000	719,931	726,335
CENVEO CORP	7.8750%	205,000	197,645	160,925
CENVEO CORP	8.8750%	45,000	45,196	39,263
CEQUEL COMMUNICATIONS HOLDINGS	8.6250%	600,000	624,000	636,000
CF INDUSTRIES INC	6.8750%	180,000	186,500	206,100
CF INDUSTRIES INC	7.1250%	205,000	207,625	242,413
CHARLES RIVER LABORATORIES INT	2.2500%	145,000	148,469	140,469
CHARLES SCHWAB CORP/THE	4.9500%	300,000	298,863	325,124
CHASE ISSUANCE TRUST A2 A2	1.8351%	1,885,000	1,933,303	1,893,461
CHASE MORTGAGE FINANCE A1 2A2	2.8021%	107,364	107,011	103,263
CHECKOUT HOLDING CORP	0.0000%	430,000	256,385	227,900
CHEMTURA CORP	7.8750%	1,805,000	1,869,260	1,859,150
CHEMTURA CORP	7.8750%	65,000	64,525	66,950
CHESAPEAKE ENERGY CORP	2.7500%	283,000	315,899	276,633
CHESAPEAKE ENERGY CORP	7.2500%	210,000	213,413	232,050
CHESAPEAKE ENERGY CORP	6.8750%	965,000	965,500	1,032,550
CHESAPEAKE ENERGY CORP	6.6250%	945,000	946,063	1,013,513
CHESAPEAKE ENERGY CORP	6.6250%	812,000	808,955	870,870
CHESAPEAKE ENERGY CORP	6.1250%	1,000,000	1,027,500	1,027,500
CHESAPEAKE ENERGY CORP	0.0000%	200	273,250	196,000
CHESAPEAKE OIL OP/FIN	6.6250%	520,000	520,000	540,800
CHESAPEAKE OIL OP/FIN	6.6250%	860,000	865,375	894,400
CHINESE COMMUNITY	7.5000%	347,607	347,607	406,203
CHRYSLER AUTOMOTIVE (5/11) TLB	0.0000%	774,063	747,063	730,909
CHRYSLER GROUP LLC/CG CO-ISSUE	8.0000%	300,000	300,000	274,500
CHRYSLER GROUP LLC/CG CO-ISSUE	8.2500%	600,000	582,000	546,000
CHS/COMMUNITY HEALTH SYS	8.0000%	2,435,000	2,432,325	2,459,350
CHS/COMMUNITY HEALTH SYSTEMS I	8.8750%	264,000	265,168	272,580
CHUBB CORP	6.3750%	475,000	351,175	469,063
CHUBB CORP	5.7500%	500,000	495,530	587,549
CINCINNATI FINANCIAL CORP	6.1250%	200,000	199,396	199,030
CISCO SYSTEMS INC	4.9500%	725,000	806,266	840,445
CIT GROUP INC	7.0000%	757,557	666,964	759,072
CIT GROUP INC	7.0000%	262,595	221,252	262,595
CIT GROUP INC	7.0000%	367,633	306,087	367,633
CIT GROUP INC	7.0000%	386	269	387
CIT GROUP INC	7.0000%	311	252	311
CIT GROUP INC	7.0000%	235	205	235
CIT GROUP INC	6.6250%	211,000	211,610	218,385
CIT GROUP INC	7.0000%	124,000	86,469	124,155
CIT GROUP INC	7.0000%	1,135,000	990,514	1,133,581
CIT GROUP INC 144A	7.0000%	437,000	354,462	436,454
CITIGROUP CAPITAL XXI	8.3000%	2,000,000	1,760,000	1,997,500
CITIGROUP COMMERCIAL MOR C4 A3	5.9188%	1,185,000	1,296,226	1,326,007
CITIGROUP INC	4.2500%	1,050,000	1,163,184	913,249
CITIGROUP INC	5.8500%	600,000	611,382	616,805
CITIGROUP INC	6.1250%	600,000	486,483	519,006
CITIGROUP INC	6.1250%	1,000,000	845,780	1,067,231
CITIGROUP INC	6.8750%	1,000,000	955,940	1,098,613
CITIGROUP INC	5.5000%	470,000	455,209	479,834
CITIGROUP INC	6.5000%	1,000,000	999,410	1,040,963
CITIGROUP INC	6.0000%	145,000	94,891	124,225
CITIGROUP INC	6.8750%	545,000	525,740	598,744

	Coupon	Units	Cost	Market Value
CITIGROUP INC	6.1250%	1,200,000	1,222,238	1,277,228
CITIGROUP INC	6.5000%	835,000	853,148	869,204
CITIGROUP INC	6.0000%	305,000	305,061	319,628
CITIGROUP INC	8.5000%	595,000	685,630	700,366
CITIGROUP INC	5.3750%	250,000	256,225	257,068
CITIGROUP INC	4.5000%	575,000	570,589	553,163
CITIGROUP INC	5.0000%	200,000	208,984	197,942
CITIGROUP INC	5.5000%	1,500,000	1,433,970	1,531,385
CITIGROUP INC	6.1250%	1,600,000	1,799,200	1,702,971
CITIGROUP INC	6.3750%	1,400,000	1,400,866	1,469,329
CITIGROUP INC	6.0100%	500,000	522,260	522,353
CITIGROUP INC	4.7500%	2,400,000	2,475,944	2,430,622
CITIGROUP INC	4.5870%	1,000,000	1,028,660	1,006,397
CITIGROUP INC	5.5000%	1,100,000	1,122,912	1,130,852
CITIGROUP INC	4.7500%	1,500,000	1,497,090	1,519,139
CITIGROUP INC	3.9530%	2,025,000	2,071,336	2,018,020
CITIGROUP INC	0.0000%	350	45,502	28,438
CITIGROUP INC EMTN	1.5640%	200,000	181,895	249,337
CITIGROUP MORTGAGE L NCM2 3CB2	6.5000%	250,168	263,302	263,972
CITIGROUP MORTGAGE LO AHL1 A2A	0.3163%	23,629	23,400	22,956
CITIGROUP MORTGAGE LO AMC4 A2A	0.3363%	73,461	73,461	70,514
CITIGROUP MORTGAGE LOA HYB3 1A	2.8009%	191,959	193,489	176,088
CITIGROUP MORTGAGE LOAN 11 A1A	2.6600%	154,186	153,343	131,946
CITIGROUP MORTGAGE LOAN T 6 A1	2.2300%	698,871	687,050	620,485
CITIGROUP MORTGAGE LOAN T 6 A2	2.4500%	718,317	691,380	570,073
CITIGROUP MORTGAGE LOAN T 6 A3	2.1000%	79,612	76,353	70,373
CLARKE AMERICAN 4/07 COV-LITE	0.0000%	1,929,471	1,688,458	1,625,579
CLEAR CHANNEL WORLDWIDE HOLDIN	9.2500%	1,000,000	1,046,250	1,080,000
CLEARWATER PAPER CORP	7.1250%	760,000	785,975	790,400
CLEARWATER PAPER CORP	7.1250%	70,000	70,000	72,800
CLEMENT PAPPAS (8/11) TLB	0.0000%	319,200	319,200	315,609
CLIFFS NATURAL RESOURCES INC	4.8750%	495,000	492,436	493,216
CLOROX CO	5.9500%	600,000	597,888	693,677
CLOROX CO	3.5500%	200,000	199,660	211,069
CLOUD PEAK ENERGY RESOURCES LL	8.5000%	970,000	998,184	1,047,600
CNA FINANCIAL CORP	5.7500%	1,000,000	1,024,110	1,020,427
CNA FINANCIAL CORP	7.2500%	705,000	802,205	747,471
CNA FINANCIAL CORP	6.5000%	270,000	303,035	292,047
CNA FINANCIAL CORP	7.3500%	845,000	969,956	941,753
CNH CAPITAL LLC	6.2500%	80,000	80,000	82,400
COCA-COLA CO/THE	1.8000%	693,000	696,770	704,886
COCA-COLA CO/THE	3.3000%	855,000	854,256	900,341
COCA-COLA CO/THE	1.8000%	835,000	834,833	849,322
COCA-COLA ENTERPRISES INC	4.5000%	485,000	483,380	538,160
COMCAST CABLE COMMUNICATIONS H	8.3750%	365,000	445,201	396,943
COMCAST CABLE COMMUNICATIONS H	9.4550%	1,000,000	1,337,950	1,424,898
COMCAST CORP	5.8750%	300,000	273,312	346,880
COMCAST CORP	5.8750%	555,000	607,393	641,728
COMCAST CORP	6.5500%	585,000	589,545	721,317
COMCAST CORP	6.4000%	425,000	509,537	510,609
COMM 2006 CNL2 2006-CNL2 144A	5.3620%	1,700,000	1,699,931	1,708,473
COMMERCIAL MORTGAGE LO LS1 A4B	6.2060%	1,140,000	1,084,920	1,225,095
COMMERCIAL MORTGAGE LO LS1 A4B	6.2060%	800,000	849,688	859,716
COMMONWEALTH EDISON CO	6.1500%	300,000	299,154	356,254
COMMSCOPE (COV-LITE 1/11) TLB	0.0000%	185,070	184,145	183,312
COMMSCOPE INC	8.2500%	2,865,000	2,893,588	2,865,000
COMMUNITY CHOICE FINANCIAL INC	10.7500%	350,000	350,000	346,500
COMMUNITY HEALTH 11/10	0.0000%	509,619	479,729	491,838
CONAGRA FOODS INC	7.1250%	225,000	267,552	264,763
CONAGRA FOODS INC	7.0000%	200,000	230,764	229,811
CONAGRA FOODS INC	7.0000%	1,300,000	1,559,292	1,528,593
CONCHO RESOURCES INC/MIDLAND T	7.0000%	2,950,000	3,010,438	3,167,563
CONCUR TECHNOLOGIES INC	2.5000%	75,000	92,044	89,719
CONOCOPHILLIPS	5.7500%	1,330,000	1,526,417	1,602,649
CONOCOPHILLIPS	4.6000%	250,000	256,928	276,499
CONOCOPHILLIPS	6.6500%	1,000,000	1,158,420	1,247,041
CONOCOPHILLIPS HOLDING CO	6.9500%	250,000	296,457	340,824
CONSOL ENERGY INC	8.0000%	50,000	50,000	54,750
CONSOL ENERGY INC	8.2500%	45,000	45,000	49,725
CONSOLIDATED CONTAINER HYBRID	0.0000%	500,000	411,700	413,500
CONSOLIDATED EDISON CO OF NEW	5.5000%	300,000	327,126	365,769
CONSOLIDATED EDISON CO OF NEW	7.1250%	1,000,000	996,420	1,286,390
CONSOLIDATED EDISON CO OF NEW	4.4500%	270,000	284,871	306,061
CONSTELLATION ENERGY GROUP INC	5.1500%	350,000	349,790	379,274
CONSTELLATION ENERGY GROUP INC	5.1500%	1,000,000	1,024,650	1,083,640
CONTINENTAL AIRLINES 1999-1 CL	6.5450%	52,161	46,553	54,310
CONTINENTAL AIRLINES 2009-1 PA	9.0000%	364,825	394,011	401,308
CONTINENTAL AIRLINES 2009-2 CL	7.2500%	463,429	524,370	493,552
CONTINENTAL AIRLINES 2010-1 CL	4.7500%	50,000	50,000	50,750
CONTINENTAL AIRLINES 2010-1 CL	6.0000%	875,000	880,156	805,000
CONTINENTAL AIRLINES INC	4.5000%	80,000	103,690	97,100

	Coupon	Units	Cost	Market Value
CONTINENTAL AIRLINES INC	6.7500%	850,000	845,581	809,625
CONTINENTAL AIRLS 05-ERJ1	9.7980%	64,464	56,299	66,398
CONTINENTAL AIRLS PASSTHRU TR	6.9030%	72,269	58,442	70,282
CONTINENTAL RESOURCES INC/OK	7.3750%	900,000	928,125	981,000
CONTINENTAL RESOURCES INC/OK	7.1250%	300,000	321,000	325,500
CONVATEC 12/10 (USD) TL	0.0000%	267,975	266,635	264,794
CORN PRODUCTS INTERNATIONAL INC	4.6250%	675,000	667,292	717,795
COTT BEVERAGES INC	8.1250%	1,825,000	1,898,860	1,971,000
COUNTRYWIDE ALTERNAT OC11 2A2A	0.4463%	1,537,394	918,593	765,233
COUNTRYWIDE ALTERNATIV 1T1 A11	0.8263%	161,573	158,392	158,887
COUNTRYWIDE ALTERNATIV OA19 A1	0.4609%	704,065	704,065	313,251
COUNTRYWIDE ALTERNATIVE 61 2A1	0.5563%	248,835	236,062	148,145
COUNTRYWIDE ALTERNATIVE J1 4A1	6.0000%	8,698	8,884	9,081
COUNTRYWIDE ASSET-BACK 13 3AV4	0.6163%	1,420,000	1,072,819	566,841
COUNTRYWIDE ASSET-BACKE 11 AF6	5.0500%	124,879	106,772	95,436
COUNTRYWIDE ASSET-BACKE 17 2A2	0.4263%	490,503	338,447	289,235
COUNTRYWIDE ASSET-BACKED 15 A2	5.6830%	170,577	168,019	167,338
COUNTRYWIDE HOME LOAN HY1 1A1	5.3095%	414,702	316,729	274,166
COUNTRYWIDE HOME LOAN MO 1 1A1	0.5963%	101,923	90,087	47,071
COUNTRYWIDE HOME LOAN MO 22 A3	2.7509%	411,538	400,520	295,373
COUNTRYWIDE HOME LOAN MOR 30 M	2.6318%	43,217	43,392	27,833
COVANTA HOLDING CORP	7.2500%	1,480,000	1,480,000	1,555,715
COX COMMUNICATIONS INC	4.6250%	1,460,000	1,378,269	1,539,079
COX COMMUNICATIONS INC 144A	5.8750%	475,000	552,340	548,416
CPM HOLDINGS INC	10.6250%	355,000	360,611	378,075
CREDIT ACCEPTANCE CORP	9.1250%	285,000	285,972	297,825
CREDIT SUISSE FIRST B AR15 2A1	2.3908%	23,888	23,638	21,794
CREDIT SUISSE FIRST BOST C3 A5	3.9360%	90,000	93,466	91,992
CREDIT SUISSE FIRST BOST C4 AJ	5.1900%	1,281,668	1,281,668	1,203,721
CREDIT SUISSE MORTGAGE C C1 A3	6.4128%	575,000	568,118	619,853
CREDIT SUISSE MORTGAGE C C3 A4	5.9018%	400,000	368,125	419,928
CREDIT SUISSE MORTGAGE C C4 A4	5.9871%	690,000	695,037	720,917
CREDIT SUISSE MORTGAGE C C5 A4	5.6950%	730,000	733,650	761,636
CREDIT SUISSE USA INC	5.1250%	500,000	440,030	521,156
CREDIT-BASED ASSET SERV CB9 A1	0.3363%	41,242	41,242	25,197
CRF AFFORDABLE HSG NO 2 144A	7.0337%	8,465,000	7,492,848	9,665,930
CRF AFFORDABLE HSG NO 2 144A	7.0337%	1,694,747	1,083,791	1,384,863
CRF AFFORDABLE HSG NO 2 A 144A	5.5000%	24,538,563	24,691,929	25,427,742
CRICKET COMMUNICATIONS INC	10.0000%	290,000	303,775	290,000
CRICKET COMMUNICATIONS INC	7.7500%	455,000	447,370	398,125
CROWN AMERICAS LLC / CROWN AME	7.6250%	385,000	409,288	420,131
CROWN CASTLE INTERNATIONAL COR	9.0000%	670,000	605,787	726,113
CROWN CASTLE INTERNATIONAL COR	7.1250%	895,000	908,638	966,600
CROWN CASTLE TOWERS LLC	6.1130%	2,000,000	2,012,327	2,206,678
CSC HOLDINGS LLC	7.6250%	320,000	336,000	352,000
CSC HOLDINGS LLC	7.6250%	1,000,000	1,050,000	1,100,000
CSC HOLDINGS LLC	8.5000%	400,000	445,500	442,500
CSC HOLDINGS LLC	7.6250%	210,000	205,188	231,000
CSC HOLDINGS LLC	6.7500%	755,000	755,000	794,638
CSX CORP	5.7500%	500,000	498,705	526,330
CSX CORP	6.1500%	470,000	503,417	565,198
CSX CORP	3.7000%	1,290,000	1,249,920	1,314,994
CSX CORP	4.7500%	550,000	546,898	567,516
CUBIST PHARMACEUTICALS INC	2.5000%	320,000	326,566	479,200
CUMULUS MEDIA (2ND LIEN 9/11)	0.0000%	200,000	197,000	194,250
CUMULUS MEDIA (COV-LITE 9/11)	0.0000%	420,000	415,800	411,151
CUMULUS MEDIA INC	7.7500%	1,540,000	1,556,388	1,366,750
CVS CAREMARK CORP	6.1250%	300,000	253,413	349,408
CVS CAREMARK CORP	5.7500%	500,000	580,970	583,421
CVS CAREMARK CORP	6.2500%	250,000	238,533	302,477
CVS CAREMARK CORP	6.1250%	200,000	210,600	243,377
CVS CAREMARK CORP	5.7500%	300,000	297,438	357,219
CVS CAREMARK CORP	6.2500%	640,000	630,945	774,342
CVS CAREMARK CORP	5.7500%	1,935,000	1,904,276	2,257,839
CVS CAREMARK CORP	4.1250%	1,825,000	1,782,681	1,964,737
CVS CAREMARK CORP	5.7500%	980,000	1,108,646	1,143,505
CVS CAREMARK CORP	6.1250%	870,000	998,221	1,058,688
CVS PASS-THROUGH TRUST 144A	7.5070%	867,557	867,557	1,003,434
DAIMLER FINANCE NORTH AMERICA	6.5000%	500,000	447,500	544,599
DAIMLER FINANCE NORTH AMERICA	1.9500%	585,000	584,813	583,316
DANA HOLDING CORP	6.5000%	600,000	600,000	606,000
DANAHER CORP	0.0000%	80,000	91,833	109,200
DANAHER CORP	2.3000%	150,000	149,760	155,908
DARLING INTERNATIONAL (12/10)	0.0000%	23,200	23,084	23,219
DARLING INTERNATIONAL INC	8.5000%	145,000	146,881	160,950
DAVITA (10/10) TLB	0.0000%	496,250	493,769	496,002
DAVITA INC	6.6250%	1,710,000	1,710,000	1,757,025
DBUBS LC2 A4 144A	4.5370%	5,800,000	5,866,602	6,276,748
DBUBS LC2 A4 144A	4.5370%	3,250,000	3,255,225	3,517,144
DBUBS MORTGAGE TRUST 11-LC1AE	5.7284%	625,000	611,279	512,943
DCP MIDSTREAM LLC	5.3500%	300,000	299,676	321,056

	Coupon	Units	Cost	Market Value
DDR I DEPOSITOR LLC 09	5.7300%	800,000	877,688	860,830
DEL MONTE (COV-LITE 2/11) TLB	0.0000%	583,538	582,079	552,902
DELL INC	5.4000%	200,000	209,640	224,848
DELTA AIR LINES	7.7500%	877,245	877,245	943,039
DELTA AIR LINES (4/11) TLB	0.0000%	374,063	368,452	352,554
DELTA AIR LINES 2002-1 CLASS G	6.7180%	343,054	347,514	337,909
DELTA AIR LINES 2002-1 CLASS G	6.4170%	3,500,000	3,643,063	3,543,750
DELTA AIR LINES 2007-1 CLASS A	6.8210%	232,953	223,635	243,133
DELTA AIR LINES 2010-1 CLASS A	6.2000%	358,441	363,818	381,740
DELTA AIR LINES 2010-2 CLASS A	4.9500%	142,983	142,983	142,625
DELUXE CORP	7.3750%	10,000	8,188	10,125
DELUXE CORP	7.0000%	222,000	222,000	215,895
DENBURY RESOURCES INC	6.3750%	1,080,000	1,080,000	1,128,600
DENBURY RESOURCES INC	8.2500%	1,284,000	1,301,211	1,434,870
DEVELOPERS DIVERSIFIED REALTY	1.7500%	70,000	71,364	68,600
DEVON ENERGY CORPORATION	4.0000%	355,000	352,540	388,305
DEX MEDIA WEST LLC TLA	0.0000%	228,144	195,063	126,620
DIGITAL REALTY TRUST LP	5.8750%	700,000	688,072	728,321
DIGITAL REALTY TRUST LP	5.2500%	600,000	598,650	601,123
DIGITAL REALTY TRUST LP	5.8750%	1,790,000	1,891,135	1,862,422
DINEEQUITY (2/11) TLB	0.0000%	1,011,552	1,006,211	995,539
DIRECTV HOLDINGS LLC / DIRECTV	6.3500%	200,000	201,635	227,524
DIRECTV HOLDINGS LLC / DIRECTV	3.1250%	500,000	499,675	506,497
DIRECTV HOLDINGS LLC / DIRECTV	3.5500%	850,000	866,492	884,740
DIRECTV HOLDINGS LLC / DIRECTV	6.3750%	980,000	979,500	1,129,960
DIRECTV HOLDINGS LLC / DIRECTV	4.6000%	975,000	945,594	1,013,755
DIRECTV HOLDINGS LLC / DIRECTV	6.0000%	725,000	706,607	790,884
DIRECTV HOLDINGS LLC / DIRECTV	5.0000%	750,000	794,745	802,664
DIRECTV HOLDINGS LLC / DIRECTV	6.3750%	1,430,000	1,563,644	1,648,819
DISCOVER BANK/GREENWOOD DE	8.7000%	250,000	283,183	285,046
DISCOVER BANK/GREENWOOD DE	7.0000%	1,600,000	1,671,280	1,674,029
DISCOVERY COMMUNICATIONS	4.3750%	500,000	527,155	527,796
DISCOVERY COMMUNICATIONS LLC	6.3500%	200,000	228,042	240,919
DISH DBS CORP	6.7500%	1,380,000	1,367,483	1,486,950
DISH DBS CORP	7.1250%	450,000	438,188	484,875
DISH DBS CORP	7.8750%	210,000	224,208	237,300
DISH DBS CORP	6.7500%	325,000	322,052	350,188
DISH DBS CORP	6.7500%	600,000	616,500	646,500
DIVERSIFIED MACHINE (TL 12/11)	0.0000%	650,000	637,000	649,188
DOLE FOOD CO INC	8.0000%	165,000	163,723	172,013
DOLLAR FINANCIAL CORP	3.0000%	105,000	103,043	120,750
DOLPHIN SUBSIDIARY II IN	7.2500%	205,000	205,000	221,400
DOMINION RESOURCES INC	1.9500%	225,000	224,946	226,108
DOMINION RESOURCES INC/VA	5.0000%	1,500,000	1,445,100	1,573,032
DOMINION RESOURCES INC/VA	4.9000%	100,000	98,471	107,980
DOMINION RESOURCES INC/VA	4.4500%	770,000	768,083	857,622
DOMINION RESOURCES INC/VA	5.6000%	1,425,000	1,667,535	1,655,284
DOMTAR CORP	10.7500%	1,500,000	1,887,650	1,890,000
DOW CHEMICAL CO/THE	8.5500%	285,000	300,510	372,873
DOW CHEMICAL CO/THE	7.6000%	2,000,000	2,151,940	2,261,636
DOW CHEMICAL CO/THE	5.9000%	1,500,000	1,502,635	1,669,082
DOW CHEMICAL CO/THE	4.2500%	1,570,000	1,593,014	1,631,919
DR PEPPER SNAPPLE GROUP	3.2000%	1,275,000	1,269,393	1,293,704
DR PEPPER SNAPPLE GROUP INC	2.9000%	450,000	449,501	466,705
DRESSER-RAND GROUP INC	6.5000%	2,245,000	2,263,650	2,295,513
DUKE ENERGY CAROLINAS LLC	6.0500%	300,000	299,175	392,739
DUKE ENERGY CORP	6.3000%	400,000	448,532	441,314
DUKE ENERGY CORP	3.3500%	400,000	399,780	421,657
DUKE ENERGY CORP	6.3000%	155,000	154,709	171,009
DUKE ENERGY CORP	3.9500%	610,000	620,934	650,821
DUKE ENERGY INDIANA INC	6.3500%	300,000	299,046	396,101
DUKE ENERGY OHIO INC	5.7000%	50,000	49,982	51,681
DUKE REALTY LP	5.8750%	125,000	123,798	127,679
DUN & BRADSTREET CORP	2.8750%	1,000,000	996,470	1,027,178
DUNKIN' BRANDS (11/10) TLB	0.0000%	137,505	137,505	135,113
DUPONT FABROS TECHNOLOGY LP	8.5000%	210,000	210,000	224,700
DUQUESNE LIGHT HOLDINGS INC	6.4000%	1,400,000	1,389,808	1,488,719
DYNEGY HOLDINGS INC	7.5000%	1,575,000	1,514,121	1,039,500
EASTON-BELL SPORTS INC	9.7500%	185,000	187,580	201,650
ECOLAB INC	3.0000%	350,000	349,307	362,044
ECOLAB INC	5.5000%	150,000	148,457	166,221
ECOLAB INC	3.0000%	755,000	753,505	780,980
EDISON MISSION ENERGY	7.0000%	275,000	275,525	178,750
EDISON MISSION ENERGY	7.2000%	745,000	710,800	465,625
EDUCATION MANAGEMENT LLC / EDU	8.7500%	2,635,000	2,651,606	2,641,588
EH HOLDING CORP	6.5000%	362,000	364,706	377,385
EI DU PONT DE NEMOURS & CO	3.2500%	1,700,000	1,695,869	1,812,950
EL PASO CORP	7.0000%	520,000	480,913	569,739
EL PASO CORP	6.5000%	150,000	153,375	162,149
EL PASO CORP	7.7500%	90,000	103,944	103,950
ELI LILLY & CO	5.5500%	300,000	328,863	363,953

	Coupon	Units	Cost	Market Value
EMC CORP/MASSACHUSETTS	1.7500%	185,000	258,260	265,475
EMDEON (11/11) TLB	0.0000%	210,000	203,700	211,470
EMERGENCY MEDICAL SERVICES COR	8.1250%	2,830,000	2,824,288	2,822,925
EMSC (COV-LITE 5/11) TL	0.0000%	372,188	370,327	361,643
ENCORE ACQUISITION CO	9.5000%	1,700,000	1,835,750	1,874,250
ENCORE ACQUISITION CO	9.5000%	75,000	70,293	82,688
ENDO PHARMACEUTICALS HOLDINGS	7.0000%	1,395,000	1,396,536	1,482,188
ENDO PHARMACEUTICALS HOLDINGS	7.0000%	595,000	595,000	633,675
ENDO PHARMACEUTICALS HOLDINGS	7.0000%	600,000	618,000	639,000
ENERGY FUTURE HOLDINGS CORP	10.2500%	125,000	132,188	131,250
ENERGY FUTURE HOLDINGS CORP	10.2500%	750,000	800,625	787,500
ENERGY TRANSFER EQUITY LP	7.5000%	2,590,000	2,608,785	2,829,575
ENERGY TRANSFER EQUITY LP	7.5000%	295,000	295,000	322,288
ENERGY TRANSFER PARTNERS LP	9.7000%	200,000	199,856	245,030
ENERGY TRANSFER PARTNERS LP	6.0500%	300,000	299,241	294,165
ENERGY TRANSFER PARTNERS LP	5.6500%	500,000	491,045	510,836
ENERGY TRANSFER PARTNERS LP	9.7000%	3,500,000	4,511,720	4,288,025
ENTERCOM (11/11) TLB	0.0000%	225,000	220,500	224,075
ENTERGY CORP	3.6250%	100,000	99,923	101,509
ENTERPRISE PRODUCTS OPERATING	6.5000%	200,000	199,732	232,897
ENTERPRISE PRODUCTS OPERATING	5.2000%	500,000	498,505	553,427
ENTERPRISE PRODUCTS OPERATING	6.8750%	500,000	516,455	603,451
ENTERPRISE PRODUCTS OPERATING	5.6000%	600,000	669,102	657,400
ENTERPRISE PRODUCTS OPERATING	5.9500%	1,020,000	1,019,960	1,143,271
ENTERPRISE PRODUCTS OPERATING	4.6000%	200,000	211,954	202,943
ENTERPRISE PRODUCTS OPERATING	6.1250%	300,000	306,570	335,090
ENTRAVISION COMMUNICATIONS COR	8.7500%	40,000	40,354	39,200
ENTRAVISION COMMUNICATIONS COR	8.7500%	600,000	621,000	588,000
EPICOR (COV-LITE 5/11) TLB	0.0000%	433,913	429,573	407,010
EQT CORP	4.8750%	400,000	396,340	403,777
EQT CORP	8.1250%	140,000	171,286	164,216
EQUIFIRST LOAN SECURITIZ 1 A2B	0.4663%	1,000,000	510,000	352,481
EQUINIX INC	3.0000%	90,000	97,650	100,688
EQUINIX INC	4.7500%	35,000	47,950	49,263
EQUINIX INC	7.0000%	1,650,000	1,669,297	1,740,750
EQUINIX INC	7.0000%	165,000	165,000	174,075
EQUIPOWER (1/11) TLB	0.0000%	303,552	300,516	285,339
ERAC USA FINANCE LLC	7.0000%	485,000	416,756	583,491
ERAC USA FINANCE LLC	2.2500%	850,000	848,360	846,474
ERAC USA FINANCE LLC	6.3750%	1,000,000	1,108,120	1,155,553
ERAC USA FINANCE LLC	2.2500%	1,275,000	1,285,621	1,269,711
ERAC USA FINANCE LLC	2.2500%	800,000	798,456	796,682
ERP OPERATING LP	5.2500%	500,000	499,385	532,100
EXELON CORP	4.9000%	152,000	121,600	163,777
EXELON CORP	4.9000%	650,000	662,683	700,361
EXELON GENERATION CO LLC	5.3500%	2,000,000	2,037,745	2,136,292
EXELON GENERATION CO LLC	5.2000%	800,000	798,440	878,794
EXELON GENERATION CO LLC	5.7500%	400,000	398,392	460,238
EXELON GENERATION CO LLC	4.0000%	375,000	346,579	385,495
EXPRESS SCRIPTS INC	3.1250%	715,000	717,422	718,963
EXPRESS SCRIPTS INC	3.1250%	885,000	894,041	889,906
EXTENDED STAY AMER ESHA A 144A	2.9505%	2,097,143	2,090,426	2,101,048
FEDERAL MOGUL CORP TERM LOAN B	0.0000%	987,865	743,432	911,612
FEDERAL MOGUL CORP TERM LOAN C	0.0000%	504,665	363,299	465,710
FEDEX CORP	8.0000%	950,000	1,123,018	1,247,436
FERRELLGAS LP / FERRELLGAS FIN	6.5000%	162,000	161,846	142,560
FERRO CORP	7.8750%	145,000	145,000	145,725
FIDELITY NATIONAL 12/11 TLB	0.0000%	282,273	279,450	281,609
FIDELITY NATIONAL INFORM	7.6250%	215,000	226,556	231,663
FIDELITY NATIONAL INFORM	7.6250%	115,000	121,181	123,913
FIDELITY NATIONAL INFORMATION	7.6250%	1,380,000	1,412,471	1,493,850
FIDELITY NATIONAL INFORMATION	7.8750%	505,000	509,838	545,400
FIDELITY NATL FINANCIAL	4.2500%	100,000	100,000	96,000
FIFTH THIRD BANCORP	3.6250%	300,000	299,646	304,378
FIFTH THIRD PROCESSING (5/11)	0.0000%	1,107,034	1,095,963	1,102,052
FIRST DATA 3/11 EXTENDED TL	0.0000%	2,092,898	1,866,937	1,746,984
FIRST DATA CORP	8.2500%	1,169,000	1,134,532	1,046,255
FIRST DATA CORP	7.3750%	930,000	935,975	874,200
FIRST DATA CORP	8.2500%	147,000	138,640	131,565
FIRST DATA CORP	8.7500%	147,000	140,385	126,420
FIRST DATA CORP	12.6250%	776,000	748,154	675,120
FIRST HORIZON ALTERNATI AA7 A1	2.3236%	420,217	426,323	190,101
FIRSTENERGY CORP	7.3750%	300,000	323,307	368,933
FIRSTENERGY SOLUTIONS CORP	4.8000%	500,000	499,780	533,645
FISERV INC	3.1250%	225,000	224,865	229,093
FLORIDA GAS TRANSMISSION CO LL	7.9000%	500,000	605,327	624,262
FMC CORP	3.9500%	400,000	398,300	406,387
FORD CR AUTO 09-A CL A-3B	2.7851%	196,490	201,724	196,865
FORD MOTOR CO	4.2500%	95,000	122,574	134,663
FORD MOTOR CO	4.2500%	40,000	59,913	57,350
FORD MOTOR CO	7.4500%	775,000	536,963	930,000

	Coupon	Units	Cost	Market Value
FORD MOTOR CREDIT CO LLC	5.7500%	1,262,000	1,257,568	1,315,169
FORD MOTOR CREDIT CO LLC	5.8750%	1,827,000	1,831,677	1,904,114
FORD MOTOR CREDIT CO LLC	8.0000%	900,000	817,875	1,021,148
FORD MOTOR CREDIT CO LLC	8.0000%	1,000,000	1,037,000	1,088,467
FORD MOTOR CREDIT CO LLC	5.8750%	3,300,000	3,300,000	3,439,286
FORD MOTOR CREDIT CO LLC	7.0000%	615,000	468,213	652,104
FORD MOTOR CREDIT CO LLC	8.0000%	375,000	327,250	425,478
FORD MOTOR CREDIT CO LLC	8.1250%	425,000	417,792	500,254
FORD MOTOR CREDIT CO LLC	6.6250%	150,000	147,728	163,284
FORD MOTOR CREDIT CO LLC	8.1250%	600,000	699,000	706,241
FOREST OIL CORP	7.2500%	2,035,000	2,034,080	2,075,700
FOXCO ACQUISITION (3/11) TLB	0.0000%	705,349	646,953	687,708
FRAC TECH INTERNATIONAL (5/11)	0.0000%	498,244	492,286	490,486
FRANCE TELECOM	2.7500%	275,000	273,537	275,741
FRANKLIN RESOURCES INC	4.6250%	700,000	699,223	762,940
FREEPOR-T-MCMORAN COPPER & GOLD	8.3750%	1,700,000	1,910,375	1,806,250
FREEPOR-T-MCMORAN COPPER & GOLD	8.3750%	2,750,000	3,021,563	2,921,875
FREEPOR-T-MCMORAN COPPER & GOLD	8.3750%	500,000	536,875	531,250
FREESCALE 2/10 EXTENDED LIEN1	0.0000%	1,423,634	1,136,853	1,358,858
FREESCALE SEMICONDUCTOR INC	9.2500%	40,000	41,171	42,750
FREESCALE SEMICONDUCTOR INC	8.8750%	224,000	181,789	229,600
FREESCALE SEMICONDUCTOR INC	10.7500%	51,000	57,630	53,168
FRESENIUS MEDICAL CARE US FINA	6.5000%	70,000	69,036	73,325
FRONTIER COMMUNICATIONS CORP	6.6250%	80,000	74,000	79,200
FRONTIER COMMUNICATIONS CORP	7.1250%	80,000	73,775	78,000
FRONTIER COMMUNICATIONS CORP	8.2500%	245,000	240,093	255,413
FRONTIER COMMUNICATIONS CORP	7.8750%	190,000	198,795	192,613
FRONTIER COMMUNICATIONS CORP	8.2500%	85,000	87,547	86,913
FRONTIER COMMUNICATIONS CORP	9.0000%	600,000	615,000	547,500
GAP INC/THE	5.9500%	1,200,000	1,160,625	1,144,561
GCI INC	6.7500%	1,580,000	1,598,425	1,540,500
GCI INC	6.7500%	135,000	135,000	131,625
GE CAPITAL TRUST I	6.3750%	250,000	251,910	245,625
GENENTECH INC	4.7500%	425,000	424,732	474,062
GENERAL CABLE CORP	4.5000%	150,000	140,719	141,938
GENERAL CHEMICAL (3/11) TLB	0.0000%	499,182	491,694	494,689
GENERAL ELEC CAP CORP	4.6500%	1,025,000	1,022,807	1,069,759
GENERAL ELEC CAP CORP	4.6500%	650,000	648,609	678,384
GENERAL ELEC CAPITAL CORP	5.5000%	800,000	872,547	810,046
GENERAL ELECTRIC CAPITAL CORP	6.0000%	490,000	491,622	501,015
GENERAL ELECTRIC CAPITAL CORP	6.1500%	1,400,000	1,453,116	1,531,443
GENERAL ELECTRIC CAPITAL CORP	5.8750%	700,000	686,744	741,711
GENERAL ELECTRIC CAPITAL CORP	5.9000%	1,100,000	1,098,779	1,204,667
GENERAL ELECTRIC CAPITAL CORP	3.7500%	500,000	498,020	527,034
GENERAL ELECTRIC CAPITAL CORP	2.8000%	1,600,000	1,598,768	1,630,400
GENERAL ELECTRIC CAPITAL CORP	2.2500%	1,100,000	1,099,175	1,104,918
GENERAL ELECTRIC CAPITAL CORP	4.8750%	900,000	906,520	976,450
GENERAL ELECTRIC CAPITAL CORP	5.8750%	805,000	718,730	852,968
GENERAL ELECTRIC CAPITAL CORP	5.6250%	560,000	585,575	627,201
GENERAL ELECTRIC CAPITAL CORP	5.9000%	545,000	544,395	596,858
GENERAL ELECTRIC CAPITAL CORP	2.8000%	1,320,000	1,327,662	1,345,080
GENERAL ELECTRIC CAPITAL CORP	5.5000%	820,000	817,196	902,239
GENERAL ELECTRIC CAPITAL CORP	5.3000%	3,390,000	3,555,220	3,623,747
GENERAL ELECTRIC CAPITAL CORP	3.7500%	1,000,000	996,040	1,054,068
GENERAL ELECTRIC CO	5.2500%	500,000	526,985	573,881
GENERAL ELECTRIC CO	5.2500%	1,100,000	1,214,895	1,262,538
GENERAL MILLS INC	5.7000%	108,000	104,781	126,539
GENERAL MILLS INC	5.2000%	750,000	748,305	835,495
GENERAL MILLS INC	5.2500%	750,000	748,380	801,509
GENERAL MILLS INC	3.1500%	700,000	697,123	709,185
GENERAL MILLS INC	5.2500%	1,315,000	1,312,160	1,405,312
GENERAL MOTORS CO	0.0000%	1,279	63,950	43,966
GENON ENERGY INC	7.8750%	370,000	330,388	357,050
GEORGIA POWER CO	5.7000%	1,400,000	1,396,976	1,661,253
GEORGIA-PACIFIC LLC	7.7500%	1,000,000	972,500	1,258,557
GEORGIA-PACIFIC LLC	7.7000%	280,000	267,050	325,315
GEORGIA-PACIFIC LLC	8.2500%	3,000,000	3,227,500	3,332,880
GEORGIA-PACIFIC LLC	8.2500%	600,000	627,000	666,576
GEORGIA-PACIFIC LLC	5.4000%	35,000	34,795	38,768
GERDAU HOLDINGS INC	7.0000%	200,000	221,500	211,000
GETTY IMAGES 7/08 TLB	0.0000%	406,986	402,916	406,815
GILEAD SCIENCES INC	1.6250%	185,000	205,538	210,543
GILEAD SCIENCES INC	5.6500%	350,000	349,206	387,507
GILEAD SCIENCES INC	3.0500%	100,000	99,836	102,349
GILEAD SCIENCES INC	4.4000%	525,000	523,793	555,813
GILEAD SCIENCES INC	4.5000%	1,250,000	1,260,201	1,325,296
GILEAD SCIENCES INC	4.4000%	1,390,000	1,415,086	1,471,582
GLAXOSMITHKLINE CAPITAL INC	4.3750%	1,000,000	921,760	1,082,232
GLAXOSMITHKLINE CAPITAL INC	5.6500%	1,100,000	1,241,669	1,323,968
GLAXOSMITHKLINE CAPITAL INC	6.3750%	400,000	477,484	535,221
GMAC COMMERCIAL MORTGAGE C2 A2	5.6355%	435,000	469,256	458,613

	Coupon	Units	Cost	Market Value
GMAC MORTGAGE CORP LOA AR1 1A1	3.0340%	535,908	536,808	366,025
GMAC MORTGAGE CORP LOA AR1 22A	3.0219%	54,442	54,442	44,741
GO DADDY 9/11 TLB	0.0000%	265,000	246,450	264,669
GOLDMAN SACHS CAPITAL I	6.3450%	301,000	283,801	254,769
GOLDMAN SACHS GROUP INC	1.4920%	300,000	375,419	315,039
GOLDMAN SACHS GROUP INC	5.2500%	1,100,000	1,113,222	1,073,094
GOLDMAN SACHS GROUP INC	5.2500%	4,000,000	3,997,840	3,902,160
GOLDMAN SACHS GROUP INC/THE	7.5000%	500,000	490,390	552,205
GOLDMAN SACHS GROUP INC/THE	3.7000%	300,000	299,646	293,911
GOLDMAN SACHS GROUP INC/THE	6.1250%	250,000	246,010	242,246
GOLDMAN SACHS GROUP INC/THE	6.7500%	1,100,000	1,049,857	1,023,564
GOLDMAN SACHS GROUP INC/THE	6.1500%	1,000,000	999,303	1,032,089
GOLDMAN SACHS GROUP INC/THE	6.2500%	300,000	298,869	294,309
GOLDMAN SACHS GROUP INC/THE	5.4500%	600,000	599,202	610,187
GOLDMAN SACHS GROUP INC/THE	6.7500%	1,135,000	928,131	1,056,132
GOLDMAN SACHS GROUP INC/THE	6.1500%	1,145,000	1,197,349	1,181,742
GOLDMAN SACHS GROUP INC/THE	7.5000%	2,200,000	2,489,238	2,429,700
GOLDMAN SACHS GROUP INC/THE	5.3750%	650,000	648,778	641,566
GOLDMAN SACHS GROUP INC/THE	6.0000%	160,000	169,306	163,898
GOLDMAN SACHS GROUP INC/THE	6.2500%	655,000	652,531	642,574
GOLDMAN SACHS GROUP INC/THE	5.3750%	2,400,000	2,378,376	2,368,858
GOLDMAN SACHS GROUP INC/THE	6.0000%	1,900,000	2,141,979	1,946,288
GOLDMAN SACHS GROUP INC/THE	5.7500%	900,000	868,752	933,175
GOLDMAN SACHS GROUP INC/THE	6.0000%	1,000,000	1,063,040	1,024,362
GOLDMAN SACHS GROUP INC/THE	5.3500%	1,300,000	1,285,774	1,332,691
GOLDMAN SACHS GROUP INC/THE	6.7500%	1,115,000	1,115,615	1,037,522
GOODYEAR TIRE & RUBBER CO/THE	8.2500%	1,650,000	1,666,920	1,798,500
GOODYEAR TIRE & RUBBER CO/THE	8.7500%	750,000	785,000	826,875
GOODYEAR TIRE & RUBBER CO/THE	10.5000%	55,000	53,804	60,638
GOODYEAR TIRE & RUBBER CO/THE	8.2500%	600,000	645,750	654,000
GREAT ATLANTIC & PACIFIC TEA	0.0000%	210,000	207,900	210,263
GREAT PLAINS ENERGY INC	4.8500%	250,000	249,760	262,057
GREAT POINT PARTNERS LLC DD TL	0.0000%	259,278	259,278	242,425
GREENBRIER COS INC	3.5000%	38,000	39,500	36,813
GREENPOINT MORTGAGE FU AR6 A1A	0.3563%	92,679	92,576	85,141
GREENWICH CAPITAL COMMER GG9 D	5.5840%	2,500,000	1,637,500	500,000
GREIF INC	7.7500%	1,010,000	1,057,975	1,090,800
GRIFOLS INC	8.2500%	1,535,000	1,564,169	1,611,750
GROUP 1 AUTOMOTIVE INC	2.2500%	135,000	115,375	141,919
GROUP 1 AUTOMOTIVE INC	3.0000%	28,000	28,000	42,035
GS MORTGAGE SECURI EOP A2 144A	1.3169%	400,000	392,250	396,458
GS MORTGAGE SECURITI 10 2 144A	5.4035%	700,000	662,320	544,788
GS MORTGAGE SECURITIES GG10 A4	5.9838%	400,000	423,219	434,394
GS MORTGAGE SECURITIES GG10 A4	5.7901%	0	0	0
GS MTG SECS 07-EOP P/T A1 144A	1.1425%	194,890	193,703	193,281
GSAA TRUST 18 AF3A	5.7723%	2,672,560	1,715,340	1,500,637
GSAA TRUST 5 2A1A	0.3963%	2,424,911	1,739,873	1,348,260
GSR MORTGAGE LOAN TRUS AR2 1A2	2.8726%	95,674	95,946	67,657
GSR MORTGAGE LOAN TRUS AR3 6A1	2.7645%	1,851,189	1,496,684	1,382,659
GSR MORTGAGE LOAN TRUS AR6 2A1	2.6582%	336,325	334,328	292,648
GSR MORTGAGE LOAN TRUST 11 1A1	2.7748%	451,166	309,049	320,679
GYMBOREE (COV-LITE 2/11) TL	0.0000%	327,525	327,525	290,678
HALLIBURTON CO	6.7000%	500,000	555,483	678,182
HANESBRANDS INC	6.3750%	2,665,000	2,623,138	2,704,975
HARBORVIEW MORTGAGE LO 11 3A1A	0.6310%	71,251	69,659	37,618
HARBORVIEW MORTGAGE LOA 9 2A1A	0.6209%	47,008	47,103	34,970
HARBORVIEW MORTGAGE LOAN 2 1A	2.8519%	124,718	56,240	79,418
HARBORVIEW MORTGAGE LOAN 4 3A	1.0453%	23,658	23,268	17,397
HARTFORD FINANCIAL SERVICES GR	5.3750%	1,445,000	1,394,285	1,453,786
HARTFORD FINANCIAL SERVICES GR	8.1250%	575,000	560,638	569,250
HARTFORD FINANCIAL SERVICES GR	5.5000%	405,000	418,923	411,044
HARTFORD FINANCIAL SERVICES GR	0.0000%	1,100	27,875	20,659
HARVARD DRUG 4/10 DELAYED TL	0.0000%	19,008	18,818	18,533
HARVARD DRUG 4/10 TLB	0.0000%	138,242	136,859	134,786
HCA 5/11 EXTENDED TLB3	0.0000%	1,220,634	1,115,012	1,154,110
HCA HOLDINGS INC	7.7500%	1,235,000	1,234,894	1,256,613
HCA INC	7.2500%	570,000	570,000	601,350
HCA INC	6.5000%	1,460,000	1,460,000	1,514,750
HCA INC	7.8750%	2,000,000	2,150,000	2,160,000
HCA INC	7.2500%	2,000,000	2,092,500	2,110,000
HCA INC	6.3750%	515,000	406,570	524,656
HCA INC	6.5000%	65,000	51,025	65,975
HCA INC	7.8750%	365,000	376,863	394,200
HCA INC	6.5000%	605,000	606,194	627,688
HCP INC	6.7000%	1,000,000	1,090,590	1,111,624
HCP INC	3.7500%	480,000	478,085	488,384
HEALTH CARE REIT INC	4.9500%	1,000,000	960,894	956,240
HEALTH CARE REIT INC	5.2500%	200,000	193,990	195,940
HEALTH CARE REIT INC	6.5000%	200,000	186,834	200,392
HEALTH CARE REIT INC	5.2500%	915,000	910,517	896,427
HEALTH CARE REIT INC PFD	0.0000%	1,100	55,729	56,375

	Coupon	Units	Cost	Market Value
HEALTH MANAGEMENT (11/11) TLB	0.0000%	385,000	381,150	382,767
HEALTH MANAGEMENT ASSOC 144A	7.3750%	2,265,000	2,277,669	2,355,600
HEALTH MANAGEMENT ASSOC 144A	7.3750%	110,000	110,000	114,400
HEALTHSOUTH CORP	7.2500%	485,000	491,888	481,363
HEALTHSPRING (10/10) TLB	0.0000%	703,547	692,994	694,753
HEARTWARE INTERNATIONAL INC	3.5000%	135,000	138,375	139,050
HERSHEY CO/THE	4.1250%	400,000	399,356	447,444
HERSHEY COMPANY	1.5000%	400,000	399,068	400,221
HESS CORP	8.1250%	755,000	752,561	969,166
HESS CORP	6.0000%	810,000	837,795	958,343
HEWLETT-PACKARD CO	4.5000%	690,000	703,507	709,630
HEWLETT-PACKARD CO	3.7500%	575,000	574,005	567,566
HEWLETT-PACKARD CO	3.3000%	1,000,000	997,900	1,021,104
HEWLETT-PACKARD CO	2.6500%	800,000	830,720	793,798
HEXION SPECIALTY CHEMICAL TL	0.0000%	69,909	60,821	67,419
HEXION SPECIALTY CHEMICALS TL	0.0000%	155,486	135,273	149,947
HEXION US FINANCE CORP / HEXIO	9.0000%	150,000	150,000	123,750
HOLOGIC INC	2.0000%	195,000	201,751	213,281
HOME DEPOT INC	5.4000%	500,000	566,000	577,484
HOME DEPOT INC	5.4000%	500,000	500,648	598,165
HOME DEPOT INC	4.4000%	1,900,000	2,084,656	2,142,166
HOME DEPOT INC	5.2500%	725,000	792,661	787,282
HOME DEPOT INC	5.8750%	240,000	249,627	301,172
HORNBECK OFFSHORE SERVICES INC	6.1250%	35,000	24,850	35,219
HOSPITALITY PROPERTIES TRUST	6.7000%	900,000	944,559	953,686
HOSPITALITY PROPERTIES TRUST	6.3000%	300,000	293,640	314,785
HOSPITALITY PROPERTIES TRUST	6.7000%	200,000	215,756	211,930
HOST HOTELS & RESORTS LP	6.0000%	505,000	505,000	516,363
HOST HOTELS & RESORTS LP	5.8750%	1,605,000	1,592,508	1,633,088
HSI ASSET SECURITIZAT OPT1 2A1	0.3263%	30,630	30,333	29,783
HSN INC	11.2500%	100,000	96,545	110,250
HUB INTL HLDGS INC SR NT 144A	9.0000%	2,605,000	2,482,700	2,611,513
HUMANA INC	6.4500%	500,000	563,330	553,551
HUMANA INC	7.2000%	1,765,000	1,980,729	2,058,809
HUMANA INC	7.2000%	1,130,000	1,023,561	1,318,104
HUNTSMAN INTERNATIONAL LLC TLC	0.0000%	388,832	349,948	369,713
ICAHN ENTERPRISES LP / ICAHN E	8.0000%	750,000	772,500	780,000
ICONIX BRAND GROUP INC	2.5000%	135,000	135,000	127,744
ILFC (DELOS AIRCRAFT) 3/10 TL2	0.0000%	430,000	424,150	430,718
ILFC 3/10 B1 TLB	0.0000%	455,000	445,900	455,114
IMMUCOR (COV-LITE 8/11) TLB	0.0000%	385,000	370,038	386,733
IMS HEALTH 3/11 (USD) TLB	0.0000%	712,323	705,199	709,430
IMS HEALTH INC	12.5000%	340,000	393,538	382,500
INCYTE CORP LTD	4.7500%	70,000	101,918	131,250
INDIANA MICHIGAN POWER CO	6.0500%	420,000	417,614	428,852
INDYMAC INDA MORTGAGE AR1 1A1	4.7063%	1,782,153	1,270,904	1,114,213
INDYMAC INDA MORTGAGE AR7 1A1	5.6726%	80,645	56,124	57,766
INDYMAC INDEX MORTGAGE AR13 A2	0.5763%	423,656	314,035	248,405
INERGY LP/INERGY FINANCE CORP	6.8750%	1,169,000	1,169,000	1,174,845
INERGY LP/INERGY FINANCE CORP	7.0000%	215,000	215,000	218,225
INSIGHT COMMUNICATIONS CO INC	9.3750%	750,000	817,500	856,875
INTEL CORP	2.9500%	325,000	323,301	338,406
INTERACTIVE DATA (2/11) TLB	0.0000%	663,317	643,417	651,709
INTERACTIVE DATA CORP	10.2500%	1,395,000	1,420,050	1,513,575
INTERDIGITAL INC/PA	2.5000%	89,000	94,000	93,005
INTERNATIONAL BUSINESS MACHINE	7.0000%	198,000	209,179	271,495
INTERNATIONAL BUSINESS MACHINE	1.0000%	1,000,000	995,910	1,007,873
INTERNATIONAL LEASE FINANCE CO	5.3500%	1,000,000	1,023,750	1,000,000
INTERNATIONAL LEASE FINANCE CO	6.6250%	100,000	105,250	99,500
INTERNATIONAL LEASE FINANCE CO	5.7500%	100,000	100,000	92,754
INTERNATIONAL LEASE FINANCE CO	5.6500%	800,000	702,582	764,000
INTERNATIONAL LEASE FINANCE CO	6.6250%	250,000	212,500	248,750
INTERNATIONAL LEASE FINANCE CO	8.6250%	305,000	300,147	312,625
INTERNATIONAL LEASE FINANCE CO	8.2500%	55,000	56,202	55,550
INTERNATIONAL LEASE FINANCE CO	6.2500%	170,000	170,000	157,044
INTERNATIONAL LEASE FINANCE CO	5.7500%	80,000	80,000	74,203
INTERNATIONAL LEASE FINANCE CO	7.1250%	1,100,000	1,133,000	1,138,500
INTERNATIONAL LEASE FINANCE CO	6.7500%	265,000	264,989	271,625
INTERNATIONAL PAPER CO	7.3000%	400,000	471,592	486,594
INTERNATIONAL PAPER CO	7.9500%	45,000	44,995	54,775
INTERNATIONAL PAPER CO	9.3750%	105,000	105,788	136,444
INTERNATIONAL PAPER CO	7.9500%	1,885,000	2,274,317	2,294,477
INTERPUBLIC GROUP COS INC PERP	0.0000%	115	103,565	109,250
INTERPUBLIC GROUP OF COS INC/T	4.2500%	35,000	35,100	35,394
INTL PAPER CO	6.0000%	500,000	501,098	542,807
IRON MOUNTAIN INC	7.7500%	600,000	621,375	633,750
IVD ACQUISITION CORP 144A	11.1250%	2,400,000	2,396,551	2,484,000
J CREW GROUP INC	8.1250%	1,080,000	919,350	1,031,400
J. CREW (COV-LITE 3/11) TL	0.0000%	422,875	422,875	396,293
JABIL CIRCUIT INC	5.6250%	600,000	591,000	610,500
JARDEN CORP	7.5000%	1,130,000	1,103,774	1,197,800

	Coupon	Units	Cost	Market Value
JARDEN CORP	6.1250%	745,000	746,769	761,763
JBS USA LLC/JBS USA FINANCE IN	7.2500%	1,355,000	1,312,506	1,263,538
JERSEY CENTRAL POWER & LIGHT C	4.8000%	2,000,000	2,105,700	2,166,508
JM HUBER CORP	9.8750%	335,000	332,732	351,750
JMC STEEL GROUP	8.2500%	600,000	615,000	585,000
JOHN DEERE CAPITAL CORP	2.9500%	500,000	499,470	526,771
JOHNSON & JOHNSON	5.5500%	1,000,000	1,163,020	1,207,195
JOHNSON & JOHNSON	2.9500%	730,000	721,671	777,507
JP MORGAN ALTERNATIVE L A2 3A1	2.6271%	1,763,192	1,769,666	914,610
JP MORGAN CHASE & CO	6.1250%	250,000	410,340	351,328
JP MORGAN CHASE CAPITAL XVIII	6.9500%	500,000	521,710	501,875
JP MORGAN CHASE CAPITAL XX	6.5500%	750,000	774,773	750,000
JP MORGAN CHASE COM C4 A4 144A	4.3878%	2,250,000	2,215,898	2,407,095
JP MORGAN CHASE COMME CB20 ASB	5.6880%	455,000	457,577	486,527
JP MORGAN CHASE COMME LDP3 A4A	4.9360%	2,270,000	2,419,501	2,478,511
JP MORGAN CHASE COMMERC LD11 A4	6.0045%	1,250,000	1,319,398	1,328,409
JP MORGAN CHASE COMMERC LD12 A4	5.8820%	1,250,000	1,305,286	1,357,645
JP MORGAN CHASE COMMERC C2 ASB	6.1250%	1,000,000	1,004,999	1,083,683
JP MORGAN CHASE COMMERC C1 A3	5.7900%	1,640,000	1,676,836	1,714,892
JP MORGAN CHASE COMMERCIAL MOR	3.6159%	1,100,000	1,078,086	1,138,057
JP MORGAN MORTGAGE AC CH2 AF1A	0.3663%	13,274	13,274	13,096
JP MORGAN MORTGAGE ACQ FRE1 A4	0.5663%	335,819	219,122	184,169
JP MORGAN MORTGAGE ACQ WMC3 A3	0.3863%	750,296	738,558	215,736
JP MORGAN MORTGAGE TRUS A1 6A1	3.9943%	465,936	426,914	399,996
JP MORGAN MORTGAGE TRUS A2 1A1	2.8546%	162,561	161,983	111,831
JP MORGAN MORTGAGE TRUS A2 1A1	2.8106%	219,769	137,493	136,302
JP MORGAN MORTGAGE TRUS A6 2A1	2.9938%	23,085	23,286	17,550
JPMAC 2006-CH2 AF6	5.5370%	109,157	81,868	64,389
JPMORGAN CHASE & CO	5.3750%	949,000	946,452	981,143
JPMORGAN CHASE & CO	4.4000%	300,000	299,208	306,365
JPMORGAN CHASE & CO	3.4500%	700,000	698,558	711,167
JPMORGAN CHASE & CO	3.1500%	200,000	199,520	200,936
JPMORGAN CHASE & CO	5.6000%	1,500,000	1,491,456	1,572,510
JPMORGAN CHASE & CO	4.3500%	300,000	302,709	302,972
JPMORGAN CHASE & CO	5.4000%	200,000	199,670	208,717
JPMORGAN CHASE & CO	2.0500%	610,000	611,073	610,461
JPMORGAN CHASE & CO	4.2500%	1,000,000	987,789	1,007,023
JPMORGAN CHASE & CO	6.3000%	400,000	457,400	453,054
JPMORGAN CHASE & CO	4.4000%	1,125,000	1,122,030	1,148,868
JPMORGAN CHASE & CO	4.3500%	525,000	524,659	530,201
JPMORGAN CHASE & CO	6.3000%	3,475,000	4,033,455	3,935,910
JPMORGAN CHASE & CO	4.4000%	1,350,000	1,360,193	1,378,642
JPMORGAN CHASE & CO	4.6250%	1,065,000	1,095,395	1,101,900
JPMORGAN CHASE & CO	5.1500%	1,500,000	1,636,434	1,592,070
JPMORGAN CHASE BANK NA	6.0000%	300,000	299,661	322,712
JPMORGAN CHASE BANK NA	0.8718%	250,000	233,500	223,742
JPMORGAN CHASE BANK NA	6.0000%	2,835,000	3,158,096	3,049,624
JPMORGAN CHASE CAPITAL XXVII	7.0000%	695,000	723,849	699,344
KAR AUCTION COV-LITE 5/11 TLB	0.0000%	273,626	272,258	269,407
KELLOGG CO	4.2500%	1,000,000	998,130	1,038,355
KELLOGG CO	5.1250%	1,055,000	1,056,741	1,096,448
KELLOGG CO	4.2500%	1,405,000	1,402,373	1,458,889
KELLOGG CO	3.2500%	600,000	618,756	630,976
KENTUCKY UTILITIES CO	5.1250%	450,000	445,118	539,259
KEYCORP	5.1000%	150,000	149,861	155,769
KIMBERLY-CLARK CORP	6.2500%	500,000	631,745	620,045
KIMBERLY-CLARK CORP	7.5000%	250,000	249,085	330,312
KINDER MORGAN ENERGY PARTNERS	6.0000%	250,000	249,720	282,944
KINDER MORGAN ENERGY PARTNERS	5.8500%	750,000	749,258	774,180
KINDER MORGAN ENERGY PARTNERS	6.5500%	600,000	598,578	672,126
KINDER MORGAN ENERGY PARTNERS	6.9500%	530,000	539,198	598,629
KINDER MORGAN ENERGY PARTNERS	6.5500%	950,000	1,010,164	1,064,200
KINDER MORGAN ENERGY PARTNERS	5.8500%	1,500,000	1,580,535	1,548,360
KINDER MORGAN ENERGY PARTNERS	6.5000%	280,000	292,510	311,219
KINDER MORGAN FINANCE CO LLC	6.0000%	215,000	214,985	218,763
KINDER MORGAN KANSAS INC	6.5000%	25,000	22,938	25,563
KINDRED HEALTHCARE (6/11) TLB	0.0000%	399,000	395,010	370,240
KINETIC CONCEPTS 10/11 TLB1	0.0000%	315,000	303,975	317,520
KNOLOGY (2/11) TLB	0.0000%	163,763	163,763	159,423
KOHL'S CORPOPATION	4.0000%	150,000	149,177	153,682
KOHL'S CORPOPATION	4.0000%	840,000	837,690	860,617
KOPPERS INC	7.8750%	1,385,000	1,374,194	1,468,100
KRAFT FOODS INC	6.0000%	635,000	632,620	668,997
KRAFT FOODS INC	6.1250%	1,180,000	1,155,255	1,383,151
KRAFT FOODS INC	6.5000%	500,000	594,953	650,470
KRAFT FOODS INC	6.5000%	705,000	714,505	917,163
KRAFT FOODS INC	5.3750%	750,000	796,103	865,388
KRAFT FOODS INC	5.2500%	2,125,000	2,332,464	2,266,718
KRAFT FOODS INC	7.0000%	1,100,000	1,294,917	1,469,542
KRAFT FOODS INC	5.3750%	1,680,000	1,666,157	1,938,470
KRAFT FOODS INC	6.1250%	1,100,000	1,172,996	1,289,378

	Coupon	Units	Cost	Market Value
KRAFT FOODS INC	6.8750%	370,000	429,150	489,944
KRAFT FOODS INC	6.8750%	595,000	744,131	792,666
KRATON POLYMERS LLC/KRATON POL	6.7500%	2,055,000	2,086,475	1,931,700
KROGER CO/THE	6.4000%	900,000	1,082,097	1,070,393
KROGER CO/THE	6.7500%	85,000	84,899	86,416
KRONOS INCORPORATED TL 1	0.0000%	1,040,000	1,019,200	988,520
LAM RESEARCH CORP	1.2500%	90,000	90,000	84,825
LAMAR MEDIA CORP	6.6250%	180,000	161,100	183,600
LAMAR MEDIA CORP	6.6250%	750,000	711,510	763,125
LAMAR MEDIA CORP	7.8750%	1,040,000	1,047,350	1,102,400
LAWSON SOFTWARE (7/11) TL	0.0000%	374,063	359,100	364,109
LB-UBS COMMERCIAL MORTGA C2 A3	5.4300%	850,000	897,736	906,660
LEAR CORPORATION ESCROW	5.7500%	2,010,000	0	201
LEAR CORPORATION ESCROW	5.7500%	225,000	0	23
LEAR CORPORATION ESCROW	8.7500%	435,000	0	44
LEHMAN BROTHERS HOLDINGS INC	6.5000%	600,000	435,000	60
LEHMAN BROTHERS HOLDINGS INC	7.5000%	300,000	297,837	30
LEHMAN XS TRUST 1 2A1	1.7572%	158,271	157,083	114,051
LEHMAN XS TRUST 5 1A1A	0.4863%	128,333	72,247	51,208
LESLIE'S POOLMART (COV-LITE 11	0.0000%	238,200	235,818	233,238
LEVEL 3 11/11 ADD-ON TLB3	0.0000%	465,000	441,750	456,584
LEVEL 3 ESCROW INC	8.1250%	185,000	183,638	182,225
LEVEL 3 FINANCING INC	8.7500%	1,365,000	1,380,450	1,388,888
LEVEL 3 FINANCING INC	9.3750%	1,970,000	1,926,635	2,056,188
LEVI STRAUSS & CO	7.6250%	3,040,000	3,095,529	3,104,600
LG&E KU ENERGY LLC	4.3750%	500,000	499,195	509,996
LIFEPOINT HOSPITALS INC	3.5000%	85,000	75,347	86,913
LIN TV (12/11) TLB	0.0000%	1,165,000	1,153,350	1,160,631
LINN ENERGY LLC/LINN ENERGY FI	6.5000%	1,750,000	1,747,756	1,736,875
LONG BEACH MORTGAGE LOAN 4 1A1	0.8363%	18,554	18,575	13,635
LORD & TAYLOR (12/11) TLB	0.0000%	965,000	955,350	962,588
LOWE'S COMPANIES INC	5.1250%	250,000	256,398	277,000
LOWE'S COMPANIES INC	3.8000%	325,000	324,763	341,223
LOWE'S COS INC	2.1250%	500,000	502,140	503,817
LTD BRANDS INC	7.0000%	90,000	90,000	97,425
LTD BRANDS INC	6.6250%	600,000	613,500	636,000
LUMINENT MORTGAGE TRUST 2 A1A	0.4763%	4,971,173	2,291,400	2,361,168
LYONDELL CHEMICAL CO	8.0000%	537,000	572,912	586,673
MACY'S RETAIL HOLDINGS INC	5.9000%	500,000	567,715	558,736
MACY'S RETAIL HOLDINGS INC	6.3750%	500,000	538,490	580,851
MACY'S RETAIL HOLDINGS INC	5.9000%	411,000	413,682	459,281
MACY'S RETAIL HOLDINGS INC	7.0000%	15,000	15,563	17,185
MACY'S RETAIL HOLDINGS INC	6.7000%	15,000	14,813	15,669
MACY'S RETAIL HOLDINGS INC	6.7000%	690,000	723,030	761,601
MAGELLAN MIDSTREAM PARTNERS LP	4.2500%	500,000	520,470	524,051
MARATHON PETROLEUM CORP	5.1250%	550,000	556,910	574,569
MARATHON PETROLEUM CORP	3.5000%	650,000	651,089	661,630
MARKEL CORP	5.3500%	800,000	798,592	837,712
MARKWEST ENERGY PART/FIN	6.2500%	185,000	185,413	193,325
MARQUETTE TRANSPORTATION CO /	10.8750%	315,000	311,252	317,363
MARSH & MCLENNAN COS INC	5.7500%	1,125,000	996,266	1,245,881
MASTR ASSET BACKED SECU HE2 A2	0.9763%	420,033	382,230	366,352
MATTEL INC	6.2000%	300,000	298,257	338,910
MATTEL INC	2.5000%	100,000	99,698	100,643
MATTEL INC	5.4500%	450,000	450,507	455,658
MBNA CAPITAL A	8.2780%	505,000	489,050	468,388
MCCORMICK & CO	3.9000%	1,000,000	996,460	1,066,356
MCDONALD'S CORP	5.8000%	900,000	901,017	1,096,330
MCDONALD'S CORP	5.7000%	200,000	199,080	259,302
MCDONALD'S CORP	6.3000%	625,000	792,013	873,360
MCDONALD'S CORP	6.3000%	1,290,000	1,504,407	1,804,329
MCKESSON CORP	7.5000%	610,000	753,246	781,354
MEAD JOHNSON NUTRITION CO	3.5000%	1,200,000	1,213,589	1,253,152
MEAD JOHNSON NUTRITION CO	4.9000%	900,000	995,949	990,536
MEDASSETS (11/10) TLB	0.0000%	314,385	311,241	312,498
MEDIACOM BROADBAND 4/10 TLF	0.0000%	306,125	303,442	296,751
MEDIACOM BROADBAND LLC / MEDIA	8.5000%	610,000	585,285	628,300
MEDIACOM LLC / MEDIACOM CAPITA	9.1250%	115,000	118,450	122,044
MEDIACOM LLC 4/10 TLE	0.0000%	306,125	303,442	294,899
MEDTRONIC INC	4.4500%	700,000	750,176	789,900
MELLON RESIDENTIAL FUN TBC3 A1	0.7251%	55,664	55,794	50,747
MEMORIAL SOLAN - KETTERING	5.0000%	200,000	200,000	209,668
MERCK & CO INC	5.7500%	195,000	194,060	246,136
MERITOR INC	4.0000%	50,000	55,882	32,250
MERITOR INC	8.1250%	570,000	518,758	510,150
MERITOR INC	10.6250%	35,000	34,866	32,900
MERRILL LYNCH & CO	5.5710%	600,000	632,256	620,585
MERRILL LYNCH & CO	1.7770%	1,000,000	1,218,819	1,121,485
MERRILL LYNCH & CO INC	1.9800%	675,000	758,602	516,988
MERRILL LYNCH & CO INC	4.6250%	625,000	596,985	594,363
MERRILL LYNCH & CO INC	6.4000%	900,000	905,910	871,474

	Coupon	Units	Cost	Market Value
MERRILL LYNCH & CO INC	5.4500%	600,000	541,842	594,943
MERRILL LYNCH & CO INC	5.3000%	500,000	495,651	480,504
MERRILL LYNCH & CO INC	6.8750%	3,600,000	3,806,372	3,549,380
MERRILL LYNCH 08-LAQ A1 144A	0.8334%	2,999,382	2,594,465	2,778,882
MERRILL LYNCH MORTGAGE I A10 A	0.4863%	543,709	533,515	350,800
MERRILL LYNCH MORTGAGE I A4 3A	2.8646%	40,950	40,336	37,284
MERRILL LYNCH MORTGAGE KEY2 D	5.0460%	2,450,000	2,369,227	1,991,730
MERRILL LYNCH MORTGAGE LC1 A4	5.2910%	1,400,000	1,481,266	1,548,408
MERRILL LYNCH/COUNTRYWID 1 A3B	5.6558%	2,200,000	2,273,563	2,242,143
MERRILL LYNCH/COUNTRYWID 8 ASB	6.0974%	590,000	602,768	630,308
MERRILL LYNCH/COUNTRYWIDE 4 A3	5.1720%	885,000	842,269	952,759
MERRILL LYNCH/COUNTRYWIDE 5 A4	5.3780%	1,300,000	1,360,170	1,344,793
MERRILL LYNCH/COUNTRYWIDE 8 A3	6.1644%	450,000	458,473	488,380
METLIFE INC	6.5000%	143,000	100,706	171,400
METLIFE INC	6.7500%	515,000	513,779	593,300
METLIFE INC	4.7500%	695,000	698,216	751,846
METLIFE INC	0.0000%	500	43,740	30,740
METROPCS 3/11 NEW TLB3	0.0000%	204,457	203,434	198,119
METROPCS INC 7/10 EXTENDED TLB	0.0000%	800,000	792,000	782,000
METROPCS WIRELESS INC	7.8750%	210,000	208,482	212,888
METROPCS WIRELESS INC	6.6250%	285,000	284,963	265,763
METROPOLITAN LIFE GLOBAL FUNDI	2.5000%	300,000	299,253	303,635
MICHAEL FOODS (2/11) TLB	0.0000%	398,460	398,460	393,479
MICHAELS STORES 12/11 EXTENDED	0.0000%	460,616	397,066	452,555
MICHAELS STORES INC	7.7500%	1,520,000	1,514,471	1,535,200
MICHAELS STORES INC	7.7500%	465,000	460,170	469,650
MICHAELS STORES INC TLB2	0.0000%	1,069,758	980,883	1,050,770
MICRON TECHNOLOGY INC	1.8750%	65,000	74,288	55,575
MICRON TECHNOLOGY INC 144A	1.5000%	100,000	100,000	89,750
MIDAMERICAN ENERGY CO	5.7500%	750,000	749,363	919,523
MIDAMERICAN ENERGY CO	5.3000%	1,130,000	1,126,124	1,319,530
MIDAMERICAN ENERGY HOLDINGS CO	5.7500%	800,000	798,552	923,206
MIDAMERICAN ENERGY HOLDINGS CO	6.1250%	700,000	538,615	836,044
MIDAMERICAN ENERGY HOLDINGS CO	5.7500%	1,080,000	1,222,927	1,246,328
MIDCONTINENT EXPRESS PIPELINE	5.4500%	3,100,000	3,094,637	3,348,608
MIDCONTINENT EXPRESS PIPELINE	6.7000%	300,000	323,573	333,785
MID-STATE TRUST 4 A	8.3300%	52,089	52,626	52,416
MIDWEST GENERATION LLC	8.5600%	1,061,998	1,068,635	1,072,618
MLCC MORTGAGE INVESTORS I 2 3A	1.2953%	126,240	122,302	99,632
MLCC MORTGAGE INVESTORS I 3 4A	0.5263%	84,086	82,509	69,049
MLCC MORTGAGE INVESTORS I 3 5A	0.5263%	142,312	139,644	106,714
MOMENTIVE 2/11 (USD) EXTENDED	0.0000%	610,246	501,984	580,240
MOMENTIVE PERFORMANCE MATERIAL	9.0000%	201,000	201,000	152,760
MONEYGRAM PAYMENT (5/11) TLB	0.0000%	122,051	121,746	119,992
MONSANTO CO	2.7500%	200,000	199,574	209,917
MORGAN STANLEY	4.3750%	660,000	716,557	775,532
MORGAN STANLEY	5.3750%	3,000,000	3,797,849	3,434,959
MORGAN STANLEY	5.9500%	250,000	234,650	238,184
MORGAN STANLEY	7.2500%	525,000	541,139	535,350
MORGAN STANLEY	6.2500%	500,000	499,265	489,323
MORGAN STANLEY	5.2500%	1,200,000	1,197,348	1,203,619
MORGAN STANLEY	5.5000%	200,000	197,066	184,927
MORGAN STANLEY	6.0000%	700,000	699,132	701,218
MORGAN STANLEY	5.6250%	500,000	497,925	463,040
MORGAN STANLEY	3.8000%	1,000,000	999,010	921,314
MORGAN STANLEY	4.7500%	500,000	459,910	492,544
MORGAN STANLEY	6.6250%	780,000	775,438	770,206
MORGAN STANLEY	5.5000%	420,000	417,582	381,877
MORGAN STANLEY	5.3750%	865,000	872,950	845,217
MORGAN STANLEY	5.6250%	555,000	553,230	513,974
MORGAN STANLEY	3.8000%	255,000	254,748	234,935
MORGAN STANLEY	5.7500%	391,000	389,358	364,727
MORGAN STANLEY	5.5000%	990,000	962,159	915,389
MORGAN STANLEY	5.6250%	700,000	697,095	648,255
MORGAN STANLEY	6.2500%	400,000	337,340	391,458
MORGAN STANLEY	6.6250%	2,000,000	2,187,080	1,974,886
MORGAN STANLEY	5.5000%	2,000,000	2,046,420	1,818,460
MORGAN STANLEY	5.7500%	400,000	329,000	389,568
MORGAN STANLEY	2.1611%	1,700,000	1,700,000	1,564,734
MORGAN STANLEY	5.6250%	200,000	209,074	185,216
MORGAN STANLEY	4.2000%	350,000	349,860	337,554
MORGAN STANLEY	7.3000%	400,000	444,364	407,380
MORGAN STANLEY	4.2000%	1,000,000	1,003,840	964,441
MORGAN STANLEY	2.1611%	665,000	669,472	612,087
MORGAN STANLEY	3.8000%	1,760,000	1,763,388	1,621,513
MORGAN STANLEY CAPIT IQ14 A2FX	5.6100%	158,642	163,178	164,374
MORGAN STANLEY CAPITAL HQ13 A3	5.5690%	800,000	840,750	839,854
MORGAN STANLEY CAPITAL HQ9 AJ	5.7930%	1,125,000	1,080,000	922,233
MORGAN STANLEY CAPITAL IQ14 A4	5.6920%	650,000	686,359	688,228
MORGAN STANLEY CAPITAL IQ14 AM	5.8693%	1,875,000	1,802,754	1,551,039
MORGAN STANLEY DEAN WI TOP3 A4	6.3900%	205,837	227,739	205,686

	Coupon	Units	Cost	Market Value
MORGAN STANLEY DEAN WI TOP7 A2	5.9800%	1,801,955	1,943,366	1,815,073
MORGAN STANLEY IXIS REAL 2 A1	0.3263%	3,744	3,744	973
MOSAIC CO	3.7500%	350,000	346,808	353,638
MOSAIC CO	3.7500%	1,140,000	1,143,402	1,151,848
MOSAIC CO/THE	4.8750%	170,000	167,460	175,732
MOTIVA ENTERPRISES LLC	5.7500%	530,000	562,059	615,951
MSRR 2009-GG10 A4A	5.9838%	1,800,000	1,849,992	2,018,052
MUELLER WATER PRODUCTS INC	7.3750%	2,635,000	2,520,338	2,397,850
MURRAY ENERGY CORP	10.2500%	1,485,000	1,490,571	1,473,863
MURRAY ENERGY CORP	10.2500%	420,000	446,250	416,850
MYLAN INC/PA	1.2500%	270,000	284,036	270,675
MYLAN INC/PA	7.8750%	300,000	330,000	331,125
NAI ENTERTAINMENT HOLDINGS LLC	8.2500%	75,000	75,000	79,313
NALCO CO	6.6250%	1,400,000	1,400,000	1,620,500
NATIONAL RURAL UTILITIES COOPE	1.9000%	1,300,000	1,298,700	1,307,749
NATIONAL RURAL UTILITIES COOPE	3.0500%	600,000	598,830	630,206
NATIONAL SURGICAL HOSPITALS	0.0000%	49,010	48,030	47,172
NATIONAL SURGICAL HOSPITALS TL	0.0000%	279,587	273,995	269,102
NBC UNIVERSAL MEDIA LLC	4.3750%	950,000	925,266	1,002,579
NBCUNIVERSAL MEDIA LLC	3.6500%	805,000	808,929	849,653
NBCUNIVERSAL MEDIA LLC	5.1500%	500,000	556,135	556,688
NBCUNIVERSAL MEDIA LLC	2.8750%	3,200,000	3,198,240	3,262,442
NBCUNIVERSAL MEDIA LLC	5.1500%	2,455,000	2,652,339	2,733,336
NBTY (COV-LITE 3/11) TLB1	0.0000%	379,029	379,029	374,291
NBTY INC	9.0000%	2,870,000	3,035,856	3,157,000
NEENAH PAPER INC	7.3750%	209,000	182,822	209,523
NEIMAN MARCUS (COV-LITE 5/11)	0.0000%	900,000	897,750	866,250
NEIMAN MARCUS GROUP INC/THE	10.3750%	875,000	874,434	908,915
NEIMAN MARCUS GROUP INC/THE	10.3750%	170,000	137,700	176,589
NEKTAR THERAPEUTICS	3.2500%	90,000	90,169	89,888
NETAPP INC	1.7500%	40,000	45,943	50,500
NETFLIX INC	8.5000%	80,000	80,000	83,800
NEVADA POWER CO	5.4500%	100,000	99,970	118,807
NEW CENTURY HOME EQUITY 1 A1MZ	0.5663%	39,532	39,532	34,665
NEW YORK LIFE GLOBAL FDG 144A	4.6500%	1,250,000	1,247,800	1,310,526
NEWELL RUBBERMAID INC	4.7000%	1,751,000	1,750,300	1,849,566
NEWFIELD EXPLORATION CO	6.8750%	2,300,000	2,434,500	2,461,000
NEWFIELD EXPLORATION CO	7.1250%	250,000	250,739	266,875
NEWFIELD EXPLORATION CO	5.7500%	280,000	279,877	302,400
NEWMONT MINING CORP	1.6250%	90,000	119,646	129,825
NEWMONT MINING CORP	5.1250%	1,900,000	2,150,230	2,104,569
NEWMONT MINING CORP	6.2500%	500,000	618,513	592,006
NEWMONT MINING CORP	6.2500%	575,000	600,103	680,807
NEWPAGE SECOND-OUT DIP TL 9/11	0.0000%	260,000	257,400	261,516
NEWS AMERICA INC	6.4000%	300,000	282,117	328,738
NEWS AMERICA INC	7.8500%	400,000	418,940	487,098
NEWS AMERICA INC	6.9000%	300,000	344,064	346,789
NEWS AMERICA INC	6.1500%	200,000	212,242	230,518
NEWS AMERICA INC	6.1500%	630,000	626,756	726,132
NEWS AMERICA INC	6.9000%	750,000	906,720	881,472
NEXEO (3/11) TLB	0.0000%	477,600	477,600	463,272
NEXTEL COMMUNICATIONS INC	6.8750%	500,000	503,750	497,500
NEXTERA ENERGY CAPITAL HOLDING	2.5500%	710,000	714,179	722,318
NEXTMEDIA 5/10 TLB	0.0000%	408,775	404,687	394,468
NGPL PIPECO LLC REGS	7.1190%	500,000	536,250	493,590
NGPL PIPECO LLC SR NT 144A	7.1190%	1,900,000	2,086,834	1,875,642
NGPL PIPECO LLC SR NT 144A	6.5140%	4,400,000	4,624,422	4,444,634
NISKA GAS STORAGE US LLC/NISKA	8.8750%	1,985,000	1,991,188	1,940,338
NISKA GAS STORAGE US LLC/NISKA	8.8750%	600,000	628,500	586,500
NISOURCE FINANCE CORP	6.2500%	100,000	98,730	109,044
NOBLE ENERGY INC	8.2500%	700,000	910,938	910,275
NOBLE ENERGY INC	6.0000%	200,000	222,838	231,392
NOBLE ENERGY INC	6.0000%	575,000	594,431	665,251
NOBLE ENERGY INC	4.1500%	890,000	889,413	920,699
NORDSTROM INC	7.0000%	500,000	611,080	664,852
NORDSTROM INC	4.0000%	700,000	709,730	729,704
NORDSTROM INC	6.7500%	610,000	699,469	684,014
NORDSTROM INC	4.7500%	410,000	433,743	454,430
NORFOLK SOUTHERN CORP	5.7500%	300,000	300,139	347,288
NORFOLK SOUTHERN CORP	5.9000%	575,000	664,230	698,673
NORTEK INC	8.5000%	1,605,000	1,612,738	1,356,225
NORTHERN STATES POWER CO/MN	8.0000%	250,000	250,000	261,641
NORTHWESTERN MUTUAL LIFE INSUR	6.0630%	760,000	760,000	912,328
NOVARTIS CAPITAL CORP	1.9000%	1,081,000	1,101,712	1,102,219
NOVARTIS SECURITIES INVESTMENT	5.1250%	400,000	399,288	470,101
NOVARTIS SECURITIES INVESTMENT	5.1250%	935,000	1,051,055	1,098,861
NRG ENERGY INC	8.2500%	500,000	504,375	502,500
NRG ENERGY INC	7.8750%	225,000	225,000	219,375
NRG ENERGY INC	8.2500%	855,000	900,311	859,275
NRG ENERGY INC	7.6250%	1,365,000	1,378,738	1,365,000
NRG ENERGY INC	8.2500%	1,900,000	1,913,000	1,909,500

	Coupon	Units	Cost	Market Value
NUMBER MERGER SUB INC	11.0000%	320,000	320,000	323,200
NUVASIVE INC	2.7500%	295,000	277,393	214,981
NUVEEN INVESTMENTS 12/10	0.0000%	286,350	269,546	274,610
NUVEEN INVESTMENTS ADD-ON	0.0000%	500,000	490,000	491,665
NUVEEN INVESTMENTS INC TERM B	0.0000%	245,070	230,688	233,583
O REILLY AUTOMOTIVE INC	4.6250%	700,000	698,782	733,963
OASIS PETROLEUM INC	6.5000%	1,475,000	1,493,131	1,463,938
OCCIDENTAL PETROLEUM COR	1.7500%	365,000	361,518	369,690
OCWEN FINANCIAL (9/11) TLB	0.0000%	438,900	430,122	430,671
OCWEN FINANCIAL (ADD-ON 12/11)	0.0000%	660,000	650,100	646,800
OCWEN FINANCIAL CORP	3.2500%	115,000	120,772	138,431
OGLETHORPE POWER CORP	5.3750%	200,000	199,500	236,654
OKLAHOMA GAS & ELECTRIC CO	5.2500%	300,000	298,167	354,898
OLD AII INC	9.0000%	2,115,000	2,072,700	1,713
OMEGA HEALTHCARE INVESTORS INC	7.5000%	1,245,000	1,223,561	1,325,925
OMEGA HEALTHCARE INVESTORS INC	6.7500%	565,000	571,558	567,825
OMNICOM GROUP INC	5.9000%	1,250,000	1,375,413	1,389,864
OMNICOM GROUP INC	4.4500%	1,150,000	1,146,021	1,185,405
OMNICOM GROUP INC	5.9000%	1,100,000	1,127,929	1,223,080
OMNOVA (12/10) TLB	0.0000%	123,750	122,513	121,275
ON SEMICONDUCTOR CORP	2.6250%	65,000	70,194	71,744
ONCOR ELECTRIC DELIVERY CO LLC	6.3750%	1,500,000	1,597,575	1,714,023
ONCOR ELECTRIC DELIVERY CO LLC	6.8000%	500,000	499,475	608,050
ONCOR ELECTRIC DELIVERY CO LLC	5.9500%	415,000	402,679	444,055
ONCOR ELECTRIC DELIVERY CO LLC	7.5000%	435,000	433,673	613,571
ONEOK PARTNERS LP	6.8500%	100,000	121,350	121,416
ONEOK PARTNERS LP	8.6250%	300,000	298,995	385,106
ONEOK PARTNERS LP	6.1250%	100,000	99,360	115,211
ONYX PHARMACEUTICALS INC	4.0000%	240,000	262,217	320,100
OPEN SOLUTION INC TERM LOAN	0.0000%	513,410	360,290	438,324
OPTION ONE MORTGAGE LOAN 1 A2	1.1163%	19,255	19,255	15,219
OPTION ONE MORTGAGE LOAN 3 2A2	0.3763%	341,308	238,916	182,550
OPTION ONE MORTGAGE LOAN 3 2A2	0.4563%	35,000	14,875	12,699
ORACLE CORP	5.7500%	1,200,000	1,199,436	1,456,182
ORACLE CORP	5.3750%	600,000	645,504	730,966
ORACLE CORP	5.2500%	200,000	198,894	230,940
ORACLE CORP	5.3750%	625,000	616,913	761,423
O'REILLY AUTOMOTIVE INC	4.8750%	1,300,000	1,342,389	1,383,249
OWENS CORNING	9.0000%	195,000	192,175	232,645
PACIFIC GAS & ELECTRIC CO	4.8000%	1,500,000	1,477,610	1,610,957
PACIFIC GAS & ELECTRIC CO	8.2500%	500,000	491,715	659,109
PACIFIC GAS & ELECTRIC CO	5.4000%	500,000	520,465	581,506
PACIFIC GAS & ELECTRIC CO	3.5000%	365,000	363,190	381,132
PACIFICORP	6.0000%	100,000	99,050	127,696
PARKER DRILLING CO	9.1250%	600,000	636,000	631,500
PEABODY ENERGY CORP	4.7500%	175,000	186,873	178,500
PEABODY ENERGY CORP	6.5000%	1,000,000	1,017,500	1,050,000
PEABODY ENERGY CORP	6.5000%	900,000	900,000	945,000
PEABODY ENERGY CORP 144A	6.2500%	730,000	730,000	755,550
PEMEX PROJ FDG #TR 00016 144A	1.1272%	1,950,000	1,950,000	1,936,350
PENN VIRGINIA CORP	7.2500%	1,630,000	1,641,293	1,515,900
PEPSICO INC/NC	3.1000%	1,000,000	1,015,178	1,059,818
PEPSICO INC/NC	5.0000%	1,300,000	1,293,318	1,510,275
PETCO (COV-LITE 2/11) TL	0.0000%	693,000	693,000	674,033
PETROHAWK ENERGY CORP	7.2500%	85,000	85,000	95,625
PETROLEUM DEVELOPMENT CORP	12.0000%	15,000	14,869	16,275
PFIZER INC	5.3500%	750,000	840,128	848,390
PFIZER INC	6.2000%	900,000	1,027,844	1,110,516
PHARMACEUTICAL PRODUCT (11/11)	0.0000%	1,050,000	1,034,250	1,042,293
PHH CORP	4.0000%	68,000	73,253	54,740
PHILLIPS-VAN HEUSEN CORP	7.3750%	30,000	30,000	32,550
PILGRIM'S PRIDE CORP	7.8750%	2,465,000	2,376,954	2,317,100
PILOT TRAVEL CENTERS 6/10 TLB	0.0000%	297,008	295,523	295,909
PINNACLE FOODS FINANCE LLC TLB	0.0000%	489,472	452,762	477,739
PIONEER NATURAL RESOURCES CO	2.8750%	60,000	74,100	92,025
PIONEER NATURAL RESOURCES CO	7.2000%	300,000	315,000	342,971
PIONEER NATURAL RESOURCES CO	5.8750%	400,000	396,000	435,317
PIONEER NATURAL RESOURCES CO	6.8750%	400,000	426,000	452,390
PIONEER NATURAL RESOURCES CO	7.5000%	100,000	111,500	117,284
PIONEER NATURAL RESOURCES CO	5.8750%	60,000	44,400	65,298
PIONEER NATURAL RESOURCES CO	6.8750%	50,000	39,000	56,549
PIONEER NATURAL RESOURCES CO	6.6500%	585,000	639,868	647,283
PLAINS ALL AMERICAN PIPELINE L	6.7000%	300,000	300,666	356,417
PLAINS ALL AMERICAN PIPELINE L	4.2500%	1,000,000	1,007,670	1,020,065
PLAINS EXPLORATION & PRO	6.7500%	1,240,000	1,240,000	1,298,900
PLAINS EXPLORATION & PRODUCTIO	6.6250%	1,395,000	1,395,000	1,464,750
PLAINS EXPLORATION & PRODUCTIO	8.6250%	500,000	547,500	549,375
PLAINS EXPLORATION & PRODUCTIO	6.6250%	300,000	303,000	315,000
PLAINS EXPLORATION & PRODUCTIO	6.6250%	600,000	603,000	630,000
PNC FUNDING CORP	5.1250%	200,000	221,284	225,994
PNC FUNDING CORP	2.7000%	800,000	803,640	814,380

	Coupon	Units	Cost	Market Value
PNC FUNDING CORP	3.6250%	610,000	609,390	640,756
PNC FUNDING CORP	6.7000%	1,460,000	1,456,949	1,781,261
POLYMER GROUP INC	7.7500%	1,540,000	1,570,144	1,593,900
POLYONE (TL 11/11) TLB	0.0000%	490,000	485,100	489,535
POPULAR ABS MORTGAGE PAS 5 AF4	5.2970%	2,310,000	2,048,681	1,553,965
POSTAL SQUARE LTD PARTNRSHP NT	8.9500%	878,162	878,162	1,204,671
PPL CORP	0.0000%	300	15,000	16,650
PPL ENERGY SUPPLY LLC	6.3000%	500,000	499,795	534,199
PRAXAIR INC	5.2500%	65,000	61,968	72,952
PRAXAIR INC	2.1250%	700,000	699,160	713,994
PRIDE INTERNATIONAL INC	6.8750%	4,000,000	4,283,158	4,689,716
PRINCIPAL FINANCIAL GROUP INC	8.8750%	1,100,000	1,386,594	1,369,548
PRINCIPAL FINANCIAL GROUP INC	6.0500%	555,000	551,354	583,288
PRO MACH (7/11) TLB	0.0000%	329,175	325,883	319,300
PROCTER & GAMBLE CO/THE	3.1500%	600,000	621,870	644,249
PROCTER & GAMBLE CO/THE	5.5500%	350,000	385,081	464,854
PRODUCTION RESOURCE GROUP INC	8.8750%	1,550,000	1,573,775	1,418,250
PRODUCTION RESOURCE GROUP INC	8.8750%	305,000	306,525	279,075
PROGRESS ENERGY INC	7.0500%	1,400,000	1,583,991	1,731,477
PROGRESS ENERGY INC	4.4000%	800,000	796,168	881,828
PROGRESS ENERGY INC	6.8500%	150,000	166,746	152,539
PROGRESSIVE CORP	3.7500%	300,000	299,676	311,736
PROVIDENT FUNDING ASSOCIATES L	10.2500%	390,000	393,040	363,675
PRUDENTIAL FINANCIAL INC	3.8750%	400,000	399,424	414,306
PRUDENTIAL FINANCIAL INC	5.7000%	750,000	745,041	744,641
PRUDENTIAL FINANCIAL INC	3.8750%	305,000	304,561	315,908
PRUDENTIAL FINANCIAL INC	6.1000%	900,000	989,721	988,065
PRUDENTIAL FINANCIAL INC	4.7500%	845,000	911,589	892,230
PSEG POWER LLC	8.6250%	800,000	1,085,220	1,180,114
PUBLIC SERVICE CO OF COLORADO	3.2000%	760,000	756,907	788,362
PUGET ENERGY INC	6.5000%	1,105,000	1,104,967	1,179,809
PUGET ENERGY INC	6.5000%	2,000,000	1,999,940	2,135,400
PUGET ENERGY INC	6.0000%	200,000	200,000	206,944
PULTE GROUP INC	5.2000%	225,000	212,625	210,375
PVH (US 2/11) TLB	0.0000%	143,913	143,913	143,692
QGOG ATLANTIC / ALASKAN R 144A	5.2500%	981,335	974,956	973,975
QUAD/GRAPHICS (7/11) TLB	0.0000%	275,000	273,625	271,046
QUANTUM CORP	3.5000%	65,000	65,000	62,075
QUEBECOR PRINTING	0.0000%	745,000	0	0
QUEBECOR WORLD CAP ESCROW	0.0000%	1,600,000	0	0
QUEST DIAGNOSTICS INC/DE	3.2000%	565,000	564,475	585,008
QUEST DIAGNOSTICS INC/DE	4.7000%	505,000	518,157	538,370
QUICKSILVER RESOURCES INC	7.1250%	600,000	597,000	597,000
QUICKSILVER INC	6.8750%	500,000	488,750	464,375
QUINTILES TRANSNATIONAL	0.0000%	399,000	395,010	390,422
QVC INC	7.5000%	555,000	560,035	595,238
QVC INC	7.3750%	335,000	335,000	357,613
QWEST COMMUNICATIONS INTERNATI	7.5000%	500,000	506,250	501,888
QWEST COMMUNICATIONS INTERNATI	7.5000%	315,000	304,325	316,189
QWEST CORP	8.3750%	1,200,000	1,182,000	1,374,448
QWEST CORP	6.7500%	600,000	589,086	654,000
QWEST CORP	6.7500%	725,000	711,812	790,250
QWEST CORP	6.7500%	1,850,000	1,816,349	2,016,500
QWEST CORP	7.5000%	325,000	309,175	357,962
RADIATION THERAPY SERVICES INC	9.8750%	280,000	275,588	209,300
RADIATION THERAPY SERVICES INC	9.8750%	600,000	601,500	448,500
RADIO ONE INC	15.0000%	534,880	522,221	381,102
RANGE RESOURCES CORP	7.2500%	455,000	444,936	486,850
RANGE RESOURCES CORP	6.7500%	430,000	430,000	477,300
RANGE RESOURCES CORP	6.7500%	1,000,000	1,005,000	1,110,000
RANGE RESOURCES CORP	6.7500%	225,000	241,632	249,750
RANGE RESOURCES CORP	5.7500%	360,000	360,213	389,700
RAYMOND JAMES FINANCIAL INC	4.2500%	250,000	249,498	255,405
RBS GLOBAL & REXNORD CORP TLB1	0.0000%	920,000	653,200	904,664
RBSCF TRUST 2010-RR3	5.4670%	1,500,000	1,534,349	1,638,626
RBSCF TRUST 2010-RR3	5.4200%	650,000	664,422	710,457
RBSGC MORTGAGE PASS THRO B 1A4	0.7263%	304,460	146,426	150,855
REGAL CINEMAS CORP	8.6250%	135,000	144,788	145,800
REGAL ENTERTAINMENT (2/11) TLB	0.0000%	138,950	138,950	137,502
REGAL ENTERTAINMENT GROUP	9.1250%	166,000	167,900	178,035
REGENERON PHARMACEUTICALS 144A	1.8750%	105,000	102,900	99,003
REGIONS BANK/BIRMINGHAM AL	7.5000%	500,000	474,870	495,000
REGIONS FINANCIAL CORP	7.7500%	800,000	852,000	804,000
REMY INTERNATIONAL (12/10) TLB	0.0000%	337,450	334,076	331,265
REPUBLIC SERVICES INC	4.7500%	1,385,000	1,381,344	1,513,076
REPUBLIC SERVICES INC	5.2500%	170,000	180,422	192,761
RESIDENTIAL ACCREDIT L QA1 A21	3.8758%	403,788	408,930	202,213
RESIDENTIAL ACCREDIT LO QO1 A1	0.5763%	215,143	208,101	115,165
RESIDENTIAL ACCREDIT LO QO6 A1	0.4563%	1,029,367	854,374	323,540
RESIDENTIAL ASSET MORT RS1 AII	1.0563%	7,615	7,615	3,742
RESIDENTIAL ASSET MORT RS5 AII	0.6463%	13,811	13,811	8,794

	Coupon	Units	Cost	Market Value
RESIDENTIAL ASSET MORTG RZ4 A2	0.4563%	1,411,537	1,136,288	1,073,070
RESIDENTIAL ASSET SEC KS10 1A2	0.5263%	84,849	82,568	80,759
RESIDENTIAL ASSET SECU KS9 A2B	0.9163%	781,472	562,660	347,417
RESIDENTIAL ASSET SECUR KS5 A3	0.4363%	2,312,447	1,836,950	1,627,609
RESIDENTIAL ASSET SECURI R1 A2	0.6763%	2,574,590	1,158,565	1,071,331
RESIDENTIAL ASSET SECURI R2 A3	5.5000%	299,043	264,420	223,028
RESIDENTIAL FUNDING MORT S9 A1	6.5000%	6,883	7,053	7,135
REVLON (6/11) TLB	0.0000%	324,188	322,567	319,788
REVLON CONSUMER PRODUCTS CORP	9.7500%	220,000	218,615	234,025
REYNOLDS & REYNOLDS 4/11 (USD)	0.0000%	144,964	144,239	144,195
REYNOLDS GROUP ISSUER INC / RE	7.1250%	1,635,000	1,660,200	1,663,613
REYNOLDS GROUP ISSUER INC / RE	6.8750%	313,000	314,207	311,435
REYNOLDS GROUP ISSUER INC / RE	7.1250%	1,250,000	1,281,438	1,271,875
REYNOLDS GROUP ISSUER INC / RE	6.8750%	600,000	588,250	597,000
REYNOLDS GROUP ISSUER INC / RE	8.2500%	2,800,000	2,827,794	2,478,000
REYNOLDS GROUP ISSUER INC / RE	8.7500%	100,000	98,695	105,250
REYNOLDS GROUP ISSUER INC / RE	6.8750%	160,000	160,000	159,200
REYNOLDS GRP ISS/REYNOLD 144A	7.8750%	1,658,000	1,656,561	1,732,610
REYNOLDS GRP ISS/REYNOLD 144A	7.8750%	106,000	105,224	110,770
REYNOLDS GRP ISS/REYNOLD 144A	7.8750%	825,000	818,961	862,125
RF MICRO DEVICES INC	1.0000%	245,000	238,738	247,144
RITE AID CORP	10.3750%	145,000	133,564	154,063
RITE AID CORP	8.0000%	285,000	284,315	314,925
RITE AID CORP TLB2	0.0000%	947,557	863,372	894,968
ROCHE HOLDINGS INC	6.0000%	900,000	1,028,187	1,093,872
ROCHE HOLDINGS INC	6.0000%	925,000	1,121,239	1,124,257
ROCKIES EXPRESS PIPELINE LLC	6.8500%	2,000,000	2,128,280	2,066,400
ROCKIES EXPRESS PIPELINE LLC	5.6250%	3,500,000	3,396,438	3,333,176
ROPER INDUSTRIES INC	6.2500%	1,000,000	1,166,908	1,181,592
ROSETTA RESOURCES INC	9.5000%	271,000	275,600	292,680
ROVI CORP	2.6250%	185,000	204,448	184,075
ROYALTY PHARMA/REMAINCO (8/11)	0.0000%	598,500	595,508	595,508
RPM INTERNATIONAL INC	6.1250%	1,705,000	1,849,610	1,853,211
RSC EQUIPMENT RENTAL INC/RSC H	9.5000%	77,000	67,123	79,118
SABRA HEALTH CARE LP / SABRA C	8.1250%	600,000	603,000	606,000
SALIX PHARMACEUTICALS LTD	2.7500%	235,000	258,484	304,031
SALLY HOLDINGS/SALLY CAP	6.8750%	1,830,000	1,856,381	1,912,350
SALLY HOLDINGS/SALLY CAP	6.8750%	115,000	115,000	120,175
SAN DIEGO G & E	3.0000%	200,000	198,974	205,680
SANDRIDGE ENERGY INC	7.5000%	200,000	200,000	198,500
SANDRIDGE ENERGY INC	7.5000%	600,000	609,000	595,500
SANMINA-SCI CORP	7.0000%	800,000	776,000	780,000
SAVIENT PHARMACEUTICALS INC	4.7500%	185,000	173,551	87,875
SBA COMMUNICATIONS CORP	1.8750%	140,000	157,850	158,025
SBA TELECOMMUNICATIONS INC	8.0000%	620,000	619,202	668,050
SBA TELECOMMUNICATIONS INC	8.2500%	805,000	865,625	875,438
SCANA CORP	4.7500%	200,000	199,478	212,044
SCOTTRADE FINANC SERVICE	6.1250%	1,000,000	1,000,000	1,003,701
SCRIPPS NETWORKS INTERAC	2.7000%	1,000,000	998,780	1,000,531
SEALED AIR CORP	8.1250%	1,250,000	1,271,256	1,368,750
SEALED AIR CORP	8.3750%	650,000	657,188	718,250
SEALY MATTRESS CO	8.2500%	1,395,000	1,410,648	1,381,050
SECURITIZED ASSET BACK BR5 A2A	0.4063%	2,588,525	2,083,762	1,171,028
SEMPRA ENERGY	6.0000%	75,000	67,676	78,543
SEMPRA ENERGY	6.1500%	750,000	749,715	884,029
SEMPRA ENERGY	9.8000%	500,000	497,760	675,272
SENSATA (COV-LITE 5/11) TL	0.0000%	134,663	134,663	133,008
SERVICE CORP INTERNATIONAL/US	7.6250%	1,490,000	1,531,768	1,657,625
SERVICE CORP INTERNATIONAL/US	7.0000%	520,000	530,499	547,300
SERVICE CORP INTERNATIONAL/US	6.7500%	105,000	95,938	113,663
SERVICE CORP INTERNATIONAL/US	7.6250%	303,000	325,614	337,088
SERVICE CORP INTERNATIONAL/US	7.0000%	305,000	305,000	321,013
SERVICEMASTER CO DD TL	0.0000%	61,132	58,075	58,200
SERVICEMASTER COMPANY 7/07 TLB	0.0000%	613,868	583,175	584,421
SEVERSTAL COLUMBUS LLC	10.2500%	750,000	834,375	785,625
SIMMONS BEDDING CO	11.2500%	1,440,000	1,457,663	1,486,800
SIMON PROPERTY GROUP LP	10.3500%	500,000	487,890	686,350
SIMON PROPERTY GROUP LP	6.7500%	400,000	511,421	522,266
SIMON PROPERTY GROUP LP	4.1250%	500,000	498,445	522,835
SIMON PROPERTY GROUP LP	5.2500%	1,314,000	1,426,994	1,456,321
SIMON PROPERTY GROUP LP	2.8000%	150,000	149,652	153,215
SINCLAIR TELEVISION (3/11) TLB	0.0000%	1,331,655	1,314,870	1,325,942
SINCLAIR TELEVISION GROUP INC	9.2500%	485,000	480,709	528,650
SITEL LLC / SITEL FINANCE CORP	11.5000%	170,000	165,672	125,375
SIX FLAGS (12/11) TLB	0.0000%	1,520,000	1,504,800	1,510,804
SKYWORKS SOLUTIONS INC	1.5000%	25,000	41,794	42,594
SLM CORP	8.4500%	200,000	196,060	206,000
SLM CORP	8.0000%	500,000	491,590	505,000
SLM CORP	6.2500%	200,000	197,878	194,496
SLM CORP	0.8601%	1,600,000	1,151,000	1,446,378
SLM CORP	6.2500%	2,300,000	2,295,015	2,236,702

	Coupon	Units	Cost	Market Value
SLM CORP	6.2500%	1,200,000	1,222,500	1,166,975
SLM CORP	8.4500%	209,000	220,495	215,270
SLM CORP	8.0000%	91,000	93,430	91,910
SLM CORP	6.2500%	320,000	317,807	311,193
SLM STUDENT LOAN TRUST 2 A2	0.5601%	1,537,823	1,526,049	1,524,941
SLM STUDENT LOAN TRUST 9 A	2.0601%	5,430,441	5,494,838	5,555,469
SMITHFIELD FOODS INC	10.0000%	60,000	57,721	69,750
SMUCKER (J.M.) CO	3.5000%	1,600,000	1,596,928	1,636,877
SOLUTIA (3/11) TLB	0.0000%	199,875	199,875	199,583
SOLUTIA INC	8.7500%	1,435,000	1,505,075	1,567,738
SOLUTIA INC	8.7500%	95,000	95,000	103,788
SONIC AUTOMOTIVE INC	5.0000%	141,000	163,097	186,649
SORENSON COMM INC 4/07 TLC	0.0000%	706,868	668,189	680,360
SORENSON COMMUNICATIONS INC	10.5000%	390,000	382,594	299,100
SOUNDVIEW HOME 06-NLC1 A1 144A	0.3363%	45,097	45,097	12,835
SOUNDVIEW HOME EQUITY L EQ2 A3	0.4363%	1,000,000	750,000	317,677
SOUNDVIEW HOME EQUITY WF2 A2C	0.4163%	1,600,000	1,352,000	1,290,630
SOUTH CAROLINA ELECTRIC & GAS	5.4500%	200,000	199,266	239,308
SOUTHERN CALIFORNIA EDISON CO	5.0000%	500,000	500,291	569,499
SOUTHERN CALIFORNIA EDISON CO	5.5000%	250,000	248,580	299,614
SOUTHERN CALIFORNIA EDISON CO	5.7500%	400,000	397,968	440,612
SOUTHERN CALIFORNIA EDISON CO	5.5000%	300,000	328,098	374,828
SOUTHERN CAP CORP 02 1 G 144A	5.7000%	177,287	177,287	182,251
SOUTHERN CO	2.3750%	395,000	394,397	404,682
SOUTHERN COPPER CORP	5.3750%	305,000	303,417	321,687
SOUTHERN COPPER CORP	6.7500%	945,000	922,892	945,582
SOUTHERN POWER CO	5.1500%	300,000	298,641	318,284
SPECTRA ENERGY CAPITAL LLC	5.6680%	750,000	770,670	820,869
SPEEDY CASH INC	10.7500%	146,000	146,249	146,730
SPRINGLEAF FINANCE CORP	5.8500%	400,000	396,000	352,000
SPRINGLEAF FINANCIAL (5/11)TLB	0.0000%	1,100,000	1,094,500	955,394
SPRINT CAPITAL CORP	6.9000%	2,455,000	2,268,850	2,019,238
SPRINT NEXTEL CORP	6.0000%	1,195,000	1,034,163	991,850
SPRINT NEXTEL CORP 144A	11.5000%	950,000	950,000	940,500
SPRINT NEXTEL CORP 144A	9.0000%	465,000	465,000	488,250
SPROUTS (COV-LITE 4/11) TLB	0.0000%	318,400	312,032	308,584
SRAM (2ND LIEN COV-LITE 6/11)	0.0000%	100,000	99,000	100,000
SRAM (COV-LITE 6/11) TL	0.0000%	293,058	291,593	291,593
SSI INVESTMENTS II/SSI CO-ISSU	11.1250%	2,415,000	2,411,561	2,553,863
STARBUCKS CORP	6.2500%	1,200,000	1,197,732	1,424,753
STARWOOD HOTELS & RESORTS WORL	7.1500%	140,000	153,300	160,125
STATE STREET CAPITAL TRUST III	5.5363%	400,000	400,880	393,492
STATER BROS HOLDINGS INC	7.3750%	1,390,000	1,401,463	1,466,450
STEEL DYNAMICS INC	7.6250%	1,530,000	1,540,800	1,614,150
STEEL DYNAMICS INC	7.3750%	850,000	883,625	885,063
STEWART ENTERPRISES CONV	3.1250%	45,000	46,744	42,806
STEWART INFORMATION SERVICES C	6.0000%	40,000	44,100	44,876
STHI HOLDING CORP	8.0000%	2,500,000	2,568,431	2,568,750
STHI HOLDING CORP	8.0000%	60,000	60,000	61,650
STONE ENERGY CORP	8.6250%	1,610,000	1,391,325	1,642,200
STONEMOR OPERATING LLC / CORNE	10.2500%	35,000	34,745	32,638
STRUCTURED ADJUSTABLE R 18 6A1	2.5492%	1,223,141	896,508	920,332
STRUCTURED ASSET 06-11 A1 144A	2.6680%	96,165	95,669	75,880
STRUCTURED ASSET INVES BC13 3A	0.9563%	47,351	34,122	37,118
STRUCTURED ASSET MORTG AR5 1A1	0.4863%	334,777	215,281	158,626
STRUCTURED ASSET MORTGA AR4 A1	0.5863%	131,169	108,498	64,225
STRUCTURED ASSET MORTGA AR5 A1	0.5310%	86,654	85,029	52,928
STRUCTURED ASSET MORTGA AR5 A2	0.5310%	387,285	345,295	306,460
STRUCTURED ASSET MORTGA AR5 A3	0.5310%	342,647	336,223	281,041
STRYKER CORP	2.0000%	550,000	548,977	562,833
STYRON (2/11) TLB	0.0000%	2,495,788	2,420,177	2,151,070
STYRON (2/11) TLB	0.0000%	498,741	472,557	429,855
SUBURBAN PROPANE PARTNERS LP/S	7.3750%	1,370,000	1,368,945	1,424,800
SUNCOKE ENERGY INC 144A	7.6250%	1,870,000	1,903,300	1,870,000
SUNGARD DATA SYSTEMS INC	7.6250%	2,005,000	2,060,456	2,060,138
SUNGARD DATA SYSTEMS INC	10.2500%	24,000	24,930	24,870
SUNGARD DATA SYSTEMS INC	10.6250%	255,000	259,950	271,575
SUNGARD DATA SYSTEMS INC	7.3750%	340,000	345,276	348,075
SUNGARD DATA SYSTEMS INC	7.6250%	116,000	116,000	119,190
SUNGARD DATA SYSTEMS INC TLB	0.0000%	1,080,105	991,881	1,055,133
SUNOCO LOGISTICS PARTNER	4.6500%	100,000	99,948	102,239
SWIFT TRANSPORTATION (12/10)	0.0000%	318,740	315,553	317,943
SYNIVERSE (12/10) TLB	0.0000%	658,350	651,767	656,981
SYNIVERSE HOLDINGS INC	9.1250%	315,000	318,713	332,325
SYNIVERSE HOLDINGS INC	9.1250%	600,000	621,000	633,000
SYNNEX CORP	4.0000%	50,000	66,244	58,563
TANGER PROPERTIES LP	6.1250%	800,000	885,680	897,692
TANK INTERMEDIATE 9/08 TLA	0.0000%	137,660	137,316	135,595
TARGA RESOURCES PARTNERS LP /	6.8750%	600,000	594,000	607,500
TARGET CORP	5.8750%	500,000	592,220	592,139
TARGET CORP	6.0000%	285,000	297,412	347,233

	Coupon	Units	Cost	Market Value
TEACHERS INSURANCE & ANNUITY A	6.8500%	750,000	869,783	962,552
TELCORDIA TECHNOLOGIES 4/10	0.0000%	108,082	107,001	107,812
TENET HEALTHCARE CORP	8.8750%	285,000	274,220	319,913
TENNECO INC	6.8750%	1,460,000	1,472,088	1,496,500
TENNECO INC	8.1250%	15,000	13,800	15,600
TENNECO INC	7.7500%	60,000	60,000	63,600
TEXAS COMPETITIVE ELEC HLDGS C	15.0000%	771,000	1,084,962	404,775
TEXAS COMPETITIVE ELECTRIC HOL	11.5000%	260,000	258,167	220,675
TEXAS COMPETITIVE ELECTRIC HOL	11.5000%	550,000	546,123	466,813
TEXAS INSTRUMENTS INC	2.3750%	910,000	916,206	947,921
THERMON INDUSTRIES INC	9.5000%	14,000	14,239	15,085
THORNBURG MORTGAGE SECUR 1 A3A	0.3763%	126,468	123,385	125,323
TIME WARNER CABLE INC	6.7500%	1,380,000	1,410,355	1,639,047
TIME WARNER CABLE INC	7.5000%	675,000	671,855	755,767
TIME WARNER CABLE INC	4.0000%	205,000	203,173	207,404
TIME WARNER CABLE INC	5.8500%	1,300,000	1,359,566	1,480,476
TIME WARNER CABLE INC	6.5500%	510,000	569,243	580,082
TIME WARNER ENTERTAINMENT CO L	8.3750%	750,000	864,555	976,802
TIME WARNER INC	7.7000%	350,000	401,917	456,640
TIME WARNER INC	6.2500%	300,000	336,348	359,685
TIME WARNER INC	5.3750%	50,000	49,683	54,160
TIME WARNER INC	6.5000%	455,000	458,643	548,976
TIME WARNER INC	3.1500%	850,000	865,411	884,102
TIME WARNER INC	4.7000%	2,525,000	2,619,486	2,718,718
TIME WARNER INC	4.0000%	165,000	162,190	170,193
TIME WARNER INC	6.8750%	600,000	653,464	611,996
TIME WARNER INC	5.3750%	390,000	387,527	422,444
TIVO INC	4.0000%	115,000	121,000	127,363
TJX COS INC	4.2000%	700,000	699,944	769,138
TMX FINANCE LLC / TITLEMAX FIN	13.2500%	265,000	275,179	291,500
TMX FINANCE LLC / TITLEMAX FIN	13.2500%	130,000	139,100	143,000
TOLEDO EDISON CO/THE	6.1500%	200,000	199,700	240,544
TOMLINS LLC/TOMKINS INS	9.0000%	1,278,000	1,280,402	1,416,983
TOWN SPORTS (5/11) TLB	0.0000%	233,400	231,066	229,316
TOYOTA MOTOR CREDIT CORP	2.8000%	675,000	679,145	697,394
TPC GROUP LLC	8.2500%	600,000	630,000	600,000
TRANS-ALLEGHENY INTERSTATE LIN	4.0000%	500,000	498,130	521,190
TRANSOCEAN INC	5.0500%	60,000	59,944	61,264
TRANSUNION LLC/TRANSUNION FINA	11.3750%	2,070,000	2,070,000	2,364,975
TRAVELERS COS INC/THE	6.7500%	500,000	503,630	643,395
TRAVELERS PROPERTY CASUALTY CO	5.0000%	1,000,000	969,190	1,043,171
TREEHOUSE FOODS INC	7.7500%	1,280,000	1,304,488	1,385,600
TRILOGY INTERNATIONAL PARTNERS	10.2500%	2,000,000	1,990,601	1,830,000
TRIMAS CORP	9.7500%	2,015,000	1,977,207	2,186,275
TRINITY INDUSTRIES INC	3.8750%	210,000	177,394	205,275
TRUMAN CAPITAL MORTGA 1 A 144A	0.5363%	688,555	438,093	473,228
TRW AUTOMOBILE INC	3.5000%	110,000	139,636	148,225
TRW AUTOMOTIVE INC 144A	7.2500%	620,000	564,125	663,400
TUPPERWARE BRANDS CORP	4.7500%	1,150,000	1,132,886	1,152,290
TW TELECOM HOLDINGS INC	8.0000%	1,269,000	1,284,351	1,351,485
TXU/TCEH 4/11 EXTENDED TLB	0.0000%	1,921,936	1,362,087	1,212,876
TXU/TCEH 4/11 EXTENDED TLB	0.0000%	1,869,636	1,742,296	1,179,871
UAL 2009-2A PASS THROUGH TRUST	9.7500%	355,737	362,852	384,196
UBS PREFERRED FUNDING TRUST V	6.2430%	1,600,000	1,557,165	1,354,000
UCI (1/11) TLB	0.0000%	297,750	297,750	297,658
UCI INTERNATIONAL INC	8.6250%	2,050,000	2,150,388	1,988,500
UNIFRAX 11/11 TL	0.0000%	455,000	445,900	455,855
UNILEVER CAPITAL CORP	4.8000%	700,000	793,002	814,072
UNION ELECTRIC CO	6.7000%	250,000	249,268	303,711
UNION PACIFIC CORP	5.4500%	750,000	748,845	786,734
UNITED AIRLINES INC	10.4000%	3,071,425	3,164,336	3,397,610
UNITED PARCEL SERVICE INC	3.8750%	1,000,000	997,780	1,066,976
UNITED REFINING CO	10.5000%	600,000	603,000	561,000
UNITEDHEALTH GROUP INC	5.8000%	350,000	339,158	418,731
UNITEDHEALTH GROUP INC	5.7000%	100,000	99,362	119,726
UNITEDHEALTH GROUP INC	6.5000%	750,000	761,577	953,876
UNITEDHEALTH GROUP INC	6.8750%	75,000	59,973	100,580
UNIVISION COMMUNICATIONS INC	7.8750%	425,000	425,000	431,375
UNIVISION COMMUNICATIONS INC	6.8750%	1,320,000	1,309,650	1,273,800
UNIVISION COMMUNICATIONS INC	7.8750%	600,000	619,500	609,000
US BANCORP	3.1500%	400,000	399,304	418,079
US BANCORP	2.4500%	800,000	815,760	819,876
US BANCORP	2.2000%	1,200,000	1,196,928	1,211,530
US BANK NA/CINCINNATI OH	4.9500%	2,120,000	2,324,114	2,304,005
US INVESTIGATIONS SERVICES TLB	0.0000%	767,799	721,763	710,214
USG CORP	6.3000%	145,000	110,200	113,100
USG CORP	9.7500%	1,045,000	1,059,630	1,050,225
USG CORP	8.3750%	905,000	904,100	832,600
VAIL RESORTS INC	6.5000%	1,255,000	1,262,056	1,280,100
VALEANT PHARMACEUTICALS INTERN	7.0000%	375,000	375,000	370,313
VALEANT PHARMACEUTICALS INTERN	6.7500%	1,395,000	1,395,000	1,346,175

	Coupon	Units	Cost	Market Value
VALEANT PHARMACEUTICALS INTERN	7.2500%	1,785,000	1,755,532	1,731,450
VALEANT PHARMACEUTICALS INTERN	6.7500%	440,000	430,294	424,600
VALERO ENERGY CORP	6.6250%	200,000	215,058	214,447
VALERO ENERGY CORP	4.5000%	250,000	268,613	267,480
VANGUARD HEALTH HOLDING CO II	8.0000%	1,605,000	1,512,406	1,592,963
VANTAGE ONCOLOGY (2/11)	0.0000%	33,163	33,163	31,671
VANTAGE ONCOLOGY (2/11) TLB	0.0000%	272,974	270,245	260,691
VENTAS REALTY LP / VENTAS CAPI	3.1250%	400,000	383,324	391,157
VERIFONE (12/11) TLB	0.0000%	1,000,000	995,000	994,380
VERIFONE SYSTEMS INC	1.3750%	65,000	84,975	66,625
VERINT SYSTEMS (4/11) TLB	0.0000%	557,200	554,414	551,628
VERISIGN INC	3.2500%	290,000	287,535	346,550
VERIZON COMMUNICATIONS	4.7500%	600,000	618,192	645,739
VERIZON COMMUNICATIONS	4.7500%	795,000	833,049	855,604
VERIZON COMMUNICATIONS	3.5000%	2,715,000	2,725,219	2,826,646
VERIZON COMMUNICATIONS INC	5.5000%	1,000,000	997,560	1,165,812
VERIZON COMMUNICATIONS INC	6.9000%	500,000	620,050	668,297
VERIZON COMMUNICATIONS INC	8.7500%	250,000	248,595	337,682
VERIZON COMMUNICATIONS INC	8.9500%	190,000	194,190	304,277
VERIZON COMMUNICATIONS INC	7.3500%	600,000	726,768	838,809
VERIZON COMMUNICATIONS INC	6.3500%	455,000	487,760	554,421
VERIZON COMMUNICATIONS INC	4.3500%	765,000	762,889	794,954
VERIZON COMMUNICATIONS INC	4.6000%	925,000	1,015,391	1,044,201
VERIZON COMMUNICATIONS INC	3.0000%	1,000,000	1,043,060	1,047,190
VERIZON GLOBAL FUNDING CORP	7.7500%	575,000	622,091	800,812
VERTAFORE (2/11) TLB	0.0000%	272,938	272,938	266,524
VERTELLUS SPECIALTIES INC	9.3750%	375,000	384,844	286,875
VERTEX PHARMACEUTICALS INC	3.3500%	70,000	74,775	73,413
VERTRUE INC TL	0.0000%	300,000	192,550	15,000
VERTRUE INC TLB	0.0000%	696,843	572,467	195,116
VF CORP	3.5000%	1,250,000	1,249,069	1,298,500
VIACOM INC	2.5000%	470,000	467,020	469,821
VIACOM INC	5.6250%	2,575,000	2,677,810	2,890,855
VIRGINIA ELECTRIC AND POWER CO	6.0000%	550,000	531,568	702,126
VIRGINIA ELECTRIC AND POWER CO	5.9500%	610,000	610,885	734,083
VIROPHARMA INC	2.0000%	155,000	156,375	245,288
VISANT HOLDING CORP TLB	0.0000%	706,410	706,410	660,995
VODAFONE GROUP PUBLIC PIK TL	0.0000%	1,744,632	1,735,509	1,740,270
VOLCANO CORP	2.8750%	173,000	192,944	185,975
VULCAN MATERIALS CO	7.5000%	1,600,000	1,602,245	1,728,000
WACHOVIA BANK COM WL7A A1 144A	0.3751%	904,938	904,938	860,328
WACHOVIA BANK COMMERCIA C21 A4	5.3783%	1,500,000	1,593,516	1,644,137
WACHOVIA BANK COMMERCIAL C22 B	5.5336%	1,010,753	914,731	690,654
WACHOVIA BANK NA	4.9800%	970,000	793,740	845,861
WACHOVIA BANK NA	4.8750%	750,000	748,298	794,668
WACHOVIA BANK NA	5.8500%	650,000	609,922	680,269
WACHOVIA BANK NA	6.0000%	900,000	641,268	993,801
WACHOVIA BANK NA	0.8117%	1,790,000	1,741,933	1,687,365
WACHOVIA CORP	5.5000%	250,000	249,435	263,775
WACHOVIA CORP	0.8931%	700,000	661,500	636,638
WACHOVIA CORP	0.9370%	200,000	185,600	177,955
WACHOVIA CORP	4.8750%	1,200,000	1,205,376	1,251,684
WALGREEN CO	4.8750%	110,000	113,546	117,358
WALGREEN CO	5.2500%	1,300,000	1,472,952	1,545,495
WAL-MART STORES INC	6.5000%	300,000	299,738	414,446
WAL-MART STORES INC	4.2500%	1,275,000	1,292,535	1,336,940
WAL-MART STORES INC	5.0000%	400,000	390,695	470,774
WAL-MART STORES INC	3.2500%	750,000	719,612	801,989
WAL-MART STORES INC	3.6250%	830,000	824,014	909,657
WAMU MORTGAGE PASS T AR13 A1A1	0.5663%	398,792	399,415	286,126
WAMU MORTGAGE PASS T AR19 A1A1	0.5463%	47,148	42,308	33,711
WAMU MORTGAGE PASS TH AR10 1A2	5.8346%	185,974	115,536	124,802
WAMU MORTGAGE PASS TH AR16 1A3	2.4642%	1,000,000	706,250	721,933
WAMU MORTGAGE PASS TH AR2 2A1A	0.5863%	223,061	223,445	165,693
WAMU MORTGAGE PASS THR AR17 1A	1.3967%	77,628	77,869	60,305
WAMU MORTGAGE PASS THR HY1 1A1	3.4738%	237,477	145,084	147,639
WAMU MORTGAGE PASS THRO AR9 1A	1.1967%	229,594	223,172	127,917
WAMU MORTGAGE PASS THRO OA4 1A	0.9667%	1,810,661	1,118,649	1,034,029
WAMU MORTGAGE PASS THROU AR2 A	2.4510%	364,881	250,159	346,396
WARNER CHILCOTT (3/11) TLB1	0.0000%	156,926	156,926	154,449
WARNER CHILCOTT (3/11) TLB2	0.0000%	78,463	78,463	77,225
WARNER CHILCOTT (3/11) TLB3	0.0000%	107,886	107,886	106,184
WASHINGTON MUTUAL ASSE HE5 2A1	0.3363%	146,162	146,162	99,388
WASTE MANAGEMENT INC	4.7500%	710,000	725,677	778,898
WATSON PHARMACEUTICALS INC	6.1250%	1,300,000	1,484,075	1,528,865
WATSON PHARMACEUTICALS INC	6.1250%	740,000	837,946	870,277
WEA FINANCE LLC / WT FINANCE A	7.5000%	370,000	366,226	405,610
WEB.COM (10/11) TLB	0.0000%	700,000	616,000	640,500
WEBMD HEALTH CORP	2.5000%	125,000	104,063	116,406
WELLPOINT INC	5.2500%	600,000	673,008	671,736
WELLPOINT INC	5.8500%	300,000	342,180	351,087

	Coupon	Units	Cost	Market Value
WELLPOINT INC	5.8750%	300,000	249,561	345,679
WELLS FARGO & CO	4.6250%	1,000,000	988,590	1,039,986
WELLS FARGO & CO	5.6250%	185,000	183,090	210,813
WELLS FARGO & CO	3.6250%	1,645,000	1,670,830	1,722,060
WELLS FARGO & CO	0.0000%	115	109,348	121,325
WELLS FARGO & COMPANY	2.6250%	700,000	698,208	699,573
WELLS FARGO BANK NA	5.9500%	870,000	870,014	895,727
WELLS FARGO BANK NA	5.7500%	1,300,000	1,440,660	1,418,087
WELLS FARGO BANK NA	5.7500%	1,485,000	1,641,449	1,619,891
WELLS FARGO MORTGAGE AR10 4A1	2.6976%	1,455,675	1,084,437	964,362
WELLS FARGO MORTGAGE AR16 4A2	2.7234%	865,000	851,721	692,285
WELLS FARGO MORTGAGE B AR5 2A1	2.7364%	793,271	590,969	568,325
WELLS FARGO MORTGAGE B AR7 2A4	2.7489%	385,712	382,802	262,158
WEST CORP	11.0000%	1,200,000	1,154,206	1,263,000
WEST CORP	8.6250%	535,000	560,413	540,350
WEST CORP	7.8750%	840,000	840,000	833,700
WEST CORP	8.6250%	355,000	355,000	358,550
WEST CORP TLB2	0.0000%	761,444	680,866	753,555
WESTERN UNION CO/THE	6.2000%	200,000	201,050	212,804
WESTERN UNION CO/THE	3.6500%	600,000	599,448	615,174
WEYERHAEUSER CO	7.3750%	1,500,000	1,688,175	1,690,002
WFDB COMMERCIAL MOR BXR A 144A	3.6620%	3,000,000	2,999,889	3,076,191
WHITING PETROLEUM CORP	6.5000%	1,500,000	1,533,750	1,567,500
WILLIAMS COS INC/THE	7.5000%	168,000	174,510	204,756
WILLIAMS COS INC/THE	8.7500%	56,000	44,987	73,374
WILLIAMS PARTNERS LP	3.8000%	300,000	299,862	314,938
WILLIAMS PARTNERS LP	4.0000%	200,000	199,186	205,364
WILLIS NORTH AMERICA INC	7.0000%	600,000	667,716	667,900
WINDSTREAM CORP	7.0000%	1,390,000	1,390,240	1,403,900
WINDSTREAM CORP	7.5000%	495,000	493,200	488,813
WINDSTREAM CORP	7.8750%	160,000	157,650	173,200
WINDSTREAM CORP	7.7500%	200,000	206,000	206,750
WINDSTREAM CORP	8.1250%	95,000	94,286	101,769
WINDSTREAM CORP	7.7500%	310,000	307,260	317,750
WINDSTREAM CORP	7.8750%	600,000	639,000	649,500
WIRECO WORLDGROUP	10.0000%	2,320,000	2,275,230	2,331,600
WM FINANCE CORP 144A	9.5000%	90,000	94,275	97,650
WMG ACQUISITION CORP	9.5000%	2,095,000	2,105,954	2,273,075
WPX ENERGY INC 144A	6.0000%	800,000	800,000	819,000
WYETH	5.5000%	600,000	669,810	657,756
WYETH	6.4500%	1,000,000	1,054,723	1,306,578
WYETH	5.9500%	500,000	539,560	640,487
WYNDHAM WORLDWIDE CORP	5.6250%	300,000	312,000	309,770
XCEL ENERGY INC	4.7000%	1,100,000	1,096,436	1,239,724
XEROX CORP	4.2500%	775,000	820,580	816,847
XEROX CORP	4.5000%	1,005,000	998,086	1,018,531
XILINX INC	2.6250%	160,000	191,200	203,200
YUM! BRANDS INC	6.2500%	900,000	977,664	1,054,640
YUM! BRANDS INC	6.8750%	300,000	276,003	382,975
YUM! BRANDS INC	4.2500%	500,000	498,825	534,575
YUM! BRANDS INC	6.8750%	330,000	375,095	421,272
ZAYO 11/11 TL	0.0000%	535,000	518,950	531,432
Total of Domestic Corporate & Other Bonds			1,336,330,195	1,362,376,762

Positive Social Purpose Investments

541 LINCOLN PLACE	7.1000%	48,410	48,410	48,813
901-11 S INDEPENDENCE	6.0400%	1,136,086	1,136,086	1,155,593
CDT - BIRCHWOOD	6.2200%	728,134	728,134	755,039
CDT - EOLA MANOR	5.7500%	423,313	423,313	442,510
CDT - HICKORY KNOLL	6.4000%	842,811	842,811	885,499
CDT - HIGH MEADOWS	5.7500%	546,592	546,592	548,368
CDT - LILAC WAY	6.0700%	2,507,071	2,507,071	2,570,299
CDT - MOUNTAIN SR	6.1500%	544,358	544,358	562,882
CDT - NRLP XV	5.9300%	1,326,580	1,326,580	1,398,627
CDT - PARIS RETIREMENT	6.3600%	833,857	833,857	873,707
CDT - PHOENIX	6.2200%	135,165	135,165	140,159
CDT - RUSSELLPORT PARTNERS	5.8600%	465,525	465,525	480,045
CDT - SANTA RITA	6.0500%	1,169,475	1,169,475	1,197,729
CDT - TOWNE PARK	6.9300%	962,403	962,403	1,049,433
CDT - ATLAS VILLAGE	6.0500%	1,552,013	1,552,013	1,584,015
CDT- BROKENBURR	6.1100%	706,666	706,666	725,244
CDT- CHISHOLM TRAIL	6.0200%	1,194,654	1,194,654	1,216,385
CDT- DAYSTAR	5.8100%	1,286,025	1,286,025	1,289,266
CDT- DRIPPING SPRINGS	6.3300%	1,741,184	1,741,184	1,818,580
CDT- GLASTONBURY MANOR APTS	6.0900%	2,322,539	2,322,539	2,382,135
CDT- JACOB'S HILL VILLAGE	6.1100%	4,249,897	4,249,897	4,364,262
CDT- KARLEY SQUARE	6.0200%	419,750	419,750	427,386
CDT- MAGNOLIA PLACE II	6.1100%	1,364,227	1,364,227	1,400,243
CDT- PECAN GROVE	6.0500%	508,480	508,480	519,469
CDT PRAIRIE COMMONS	6.3400%	2,924,212	2,924,212	3,059,193

	Coupon	Units	Cost	Market Value
CDT- RED RIVER	6.3300%	761,319	761,319	795,159
CDT ROBINS LANDING	6.6000%	2,691,148	2,691,148	2,922,559
CDT RYAN CREEK	6.0900%	755,900	755,900	801,269
CDT- SEDONA SPRINGS	6.0200%	2,031,187	2,031,187	2,070,896
CDT- SHADY GROVE	6.1100%	1,243,285	1,243,285	1,276,531
CDT- SHERMAN FOREST	6.1100%	447,742	447,742	460,440
CDT- STERLING SPRINGS	6.2300%	2,096,781	2,096,781	2,173,397
CDT- STONE HOLLOW	6.0200%	2,895,018	2,895,018	2,948,663
CDT VILLA HERMOSA	6.0600%	747,243	747,243	766,701
CDT- VILLAGE AT MORNINGSTAR	6.1100%	2,241,503	2,241,503	2,299,087
CDT- WESTERVILLE SENIOR	6.0500%	1,459,615	1,459,615	1,493,318
CDT- WESTVIEW RANCH APARTMENTS	6.3500%	1,192,360	1,192,360	1,247,149
CDT- WOODLANDS AT LAFAYETTE	6.0000%	449,676	449,676	457,869
CDT-ANDREW FREEDMAN	7.0200%	991,110	991,110	1,078,545
CDT-BANK PARTNERS	5.9900%	380,077	380,077	402,095
CDT-BANYAN TRACE	6.0500%	652,731	652,731	668,097
CDT-BRADENTON VILLAGE	7.5500%	2,210,808	2,210,808	2,521,825
CDT-BROOKSTONE PARK	6.1100%	2,049,863	2,049,863	2,100,577
CDT-BROWNWOOD PLACE	6.4100%	575,240	575,240	607,425
CDT-CAMERON PARK I	6.0500%	2,409,050	2,409,050	2,458,243
CDT-CAMERON PARK II	6.0700%	1,797,160	1,797,160	1,836,787
CDT-CASTLEBAR II	6.0500%	1,146,840	1,146,840	1,188,035
CDT-CEDAR PARK	6.0300%	1,283,343	1,283,343	1,308,253
CDT-CEDAR VIEW	6.4300%	908,850	908,850	956,619
CDT-CHRISTIANA VILLAGE	6.0600%	1,872,974	1,872,974	1,916,952
CDT-CITY VIEWS	6.1200%	453,747	453,747	471,229
CDT-COLUMBIA PLACE	6.3400%	1,858,206	1,858,206	1,943,163
CDT-EDEN PLACE	6.3900%	946,199	946,199	997,805
CDT-EDGEWOOD APARTMENTS	6.0400%	857,123	857,123	876,502
CDT-EDGEWOOD MANOR	7.0900%	698,173	698,173	775,439
CDT-GATEWAY EAST	6.2700%	1,493,366	1,493,366	1,565,913
CDT-GEORGETOWN APARTMENTS	6.1900%	1,524,124	1,524,124	1,574,953
CDT-GILCREASE HILLS ESTATES	6.1100%	2,049,740	2,049,740	2,102,398
CDT-HERITAGE PARK	6.1100%	2,024,389	2,024,389	2,079,837
CDT-HERITAGE PLACE	6.1100%	1,341,247	1,341,247	1,373,906
CDT-HERITAGE VILLAGE	5.9300%	760,914	760,914	771,080
CDT-HICKORY HOLLOW	6.0500%	265,105	265,105	271,471
CDT-HIGH POINT MEADOWS	7.0000%	443,761	443,761	487,946
CDT-JOHNSON PARK LOFTS	6.0200%	870,875	870,875	886,899
CDT-KATHLEEN CORNERS	6.1100%	1,154,018	1,154,018	1,167,670
CDT-KINGSWOOD VILLAGE	6.6800%	2,092,243	2,092,243	2,243,449
CDT-LYONS ESTATE	6.0500%	1,571,058	1,571,058	1,608,292
CDT-MISSION OAKS	6.1200%	462,490	462,490	480,152
CDT-MORNINGSIDE COMMONS	7.0300%	1,161,444	1,161,444	1,277,136
CDT-MUSKOGEE AFFORDABLE	6.0100%	861,123	861,123	892,081
CDT-NELLIGAN PARTNERS	5.9900%	358,962	358,962	379,757
CDT-NORTH RED OAK APARTMENTS	6.0500%	1,746,036	1,746,036	1,786,858
CDT-NRLP XIV	5.7500%	1,660,280	1,660,280	1,738,446
CDT-NRLP XIX	6.0500%	430,944	430,944	454,783
CDT-NRLP XVII	5.7700%	378,896	378,896	396,196
CDT-NRLP XVIII	6.3000%	705,380	705,380	753,599
CDT-PARK MEADOWS VILLAS	6.2800%	2,232,316	2,232,316	2,323,819
CDT-PERSHING COURT	6.3300%	1,190,439	1,190,439	1,244,033
CDT-PIEDMONT PARK	6.0500%	2,790,891	2,790,891	2,852,765
CDT-PINES AT WILLOWBROOK	6.3700%	1,824,205	1,824,205	1,917,623
CDT-RIVER HILL	6.4100%	4,441,770	4,441,770	4,669,455
CDT-SALEM GARDENS	6.0500%	2,919,107	2,919,107	2,981,051
CDT-SAN DIEGO CREEK	6.1400%	900,667	900,667	925,516
CDT-SANTA CLARA II	6.1700%	5,550,508	5,550,508	5,727,791
CDT-SILVER SPRINGS	7.0000%	4,675,005	4,675,005	5,140,355
CDT-SPICEWOOD CANYON	6.0500%	805,948	805,948	824,525
CDT-THE BLOSSOM	6.0500%	1,648,613	1,648,613	1,681,932
CDT-TOWN NORTH	6.2300%	1,332,104	1,332,104	1,393,127
CDT-TYLER SQUARE	6.0500%	4,216,353	4,216,353	4,314,931
CDT-VALLEY PARK	6.1000%	2,799,320	2,799,320	2,858,498
CDT-VIRGIN ISLANDS COMMUNITY	6.4700%	3,118,003	3,118,003	3,309,511
CDT-WEST 157TH ST	6.5000%	362,772	362,772	391,412
CDT-WILLOWBEND VILLAS	6.0500%	852,271	852,271	872,052
CDT-WOODGLEN	6.1100%	1,684,454	1,684,454	1,730,844
CFIC - WALDRON MANOR APTS	6.1600%	163,694	163,694	168,480
CFIC- JACOBSVILLE APTS	6.0800%	532,040	532,040	544,714
CFIC- KENDAL HOMES	6.3100%	459,278	459,278	478,499
CFIC- MEADOWLANDS APTS	6.4100%	284,021	284,021	298,342
CFIC-21ST ST SENIOR	6.0300%	1,254,976	1,254,976	1,277,465
CFIC-ASHLEY SQUARE	6.1300%	265,953	265,953	273,123
CFIC-AVENUES APARTMENTS	6.6000%	88,714	88,714	94,552
CFIC-HOMES AT HOUSTON WHITTIER	6.5600%	531,853	531,853	564,737
CFIC-JACOBSVILLE APTS II	6.1230%	557,921	557,921	571,747
CFIC-MILDRED HOUSING	5.9800%	162,225	162,225	165,277
CFIC-PARTNERSHIP PARK I	6.1800%	542,131	542,131	559,230
CFIC-RIVERVIEW APARTMENTS	6.7200%	305,603	305,603	328,609

	Coupon	Units	Cost	Market Value
CIC - 05-01	4.6700%	34,430	34,430	34,486
CIC - 238 N. PINE	5.8600%	628,036	628,036	632,558
CIC 03 04	5.0270%	32,396	32,396	33,220
CIC 04-02	5.2100%	22,564	22,564	23,365
CIC- 4900 W JACKSON APTS LLC	5.9800%	1,087,557	1,087,557	1,150,342
CIC 9903	3.8750%	5,331	5,331	5,308
CIC- LACROSSE MANAGEMENT LLC	5.7500%	686,692	686,692	719,523
CIC- LOTUS MONROE LLC	6.2700%	1,044,666	1,044,666	1,071,681
CIC- SPAULDING PARTNERS LP	6.4100%	1,182,698	1,182,698	1,239,941
CIC-0001	4.1930%	46,388	46,388	46,894
CIC-0003	5.5000%	8,266	8,266	8,779
CIC-0101 6.24% 01/15/2021	5.9900%	8,065	8,065	8,737
CIC-0102	5.2950%	19,464	19,464	20,496
CIC-0103	4.2500%	4,649	4,649	4,664
CIC-0202	5.4820%	23,259	23,259	24,651
CIC-03-01	4.4750%	10,580	10,580	10,666
CIC-03-02	4.6770%	20,563	20,563	20,867
CIC-03-03	4.7960%	10,581	10,581	10,798
CIC-04-01	6.1960%	9,290	9,290	10,158
CIC-04-03	5.3380%	15,868	15,868	16,555
CIC-04-04	5.2030%	21,156	21,156	21,879
CIC-05-02	4.5250%	15,403	15,403	15,233
CIC-913-23 S INDEPENDENCE	6.0400%	963,810	963,810	992,995
CIC-9303	5.0000%	7,265	7,265	7,336
CIC-9304	5.6250%	1,167	1,167	1,184
CIC-9503	6.3750%	1,085	1,085	1,135
CIC-9701	4.3750%	1,683	1,683	1,716
CIC-9802	4.6540%	13,011	13,011	12,684
CIC-9803	6.5000%	34,233	34,233	37,399
CIC-9901	5.2500%	21,144	21,144	22,202
CIC-9902	3.2900%	19,170	19,170	18,816
CIC-LAFAYETTE PLAZA HSG COOP	6.3100%	5,297,774	5,297,774	5,460,575
CIC-ROOSEVELT SQUARE 1 LIMITED	5.9300%	1,875,636	1,875,636	1,864,100
CIC-WEST RIDGE SENIOR	5.9200%	836,318	836,318	863,557
CPC - 107-109 FIRST STREET	5.7800%	470,738	470,738	436,092
CPC - 111 FIRST STREET	5.7800%	627,072	627,072	580,919
CPC - 401-403 NORTH SALINA AVE	6.2600%	453,259	453,259	434,290
CPC - CONIFER VILLAGE AT	6.4100%	1,108,713	1,108,713	1,086,683
CPC - WYNWOOD OAKS	6.0000%	1,427,605	1,427,605	1,353,484
CPC 1307 PACIFIC STREET	6.7300%	25,390	25,390	25,391
CPC 436 & 438 ST NICHOLAS AVE	6.0800%	368,728	368,728	350,443
CPC 809 CLASSON AVENUE	7.6400%	202,656	202,656	219,391
CPC-150 LINDEN ST	5.9800%	452,696	452,696	430,844
CPC-223 ST ANNS AVENUE	5.9300%	331,846	331,846	327,684
CPC-288 ROSA PARKS BLVD	6.5400%	1,688,322	1,688,322	1,666,391
CPC-5 NORTH MAIN ST(MONROE COM	7.5200%	365,970	365,970	393,055
CPC-MIDDLECREST CROSSING	6.1100%	2,239,411	2,239,411	2,115,146
CPC-WATERS EDGE 200 E MAIN ST	5.9200%	926,097	926,097	875,004
CRF - GLENWOOD COMMONS LLC	6.5500%	1,811,072	1,848,383	1,975,807
CRF - PALMER GREEN ASSOC LP	6.5500%	197,772	235,084	215,761
CRF - THE BURLINGTON	5.7500%	564,936	564,936	579,268
CRF #3 NOTE 1 - MERIDIAN WEST	5.8100%	3,347,094	3,347,094	3,533,493
CRF #3 NOTE 10 - MISSION VILL	5.6500%	1,252,438	1,252,438	1,312,280
CRF #3 NOTE 2 - PARKWEST	6.5000%	595,851	595,851	655,740
CRF #3 NOTE 3 - ONE WEST WOLF	5.5000%	802,685	802,685	840,732
CRF #3 NOTE 4 - CRAFTSMAN VILL	6.0000%	1,193,396	1,193,396	1,277,112
CRF #3 NOTE 5 - YAHARA RIVER	5.7500%	2,408,047	2,408,047	2,542,248
CRF #3 NOTE 6 - HIGHLANDS II	5.7000%	1,540,016	1,540,016	1,595,764
CRF #3 NOTE 7 - SEDGEMEADOW	6.2000%	1,380,586	1,380,586	1,492,924
CRF #3 NOTE 8 - HIGHLANDS SO	6.2500%	2,459,717	2,459,717	2,667,932
CRF #3 NOTE 9 - LEXINGTON CRT	5.7500%	1,086,637	1,086,637	1,134,579
CRF 3 NOTE 14-ARTSPACE RUBBER	5.7700%	965,437	992,609	1,025,005
CRF 3 NOTE 15-CANYON VIEW APTS	6.3700%	205,061	210,832	220,772
CRF 3 NOTE 16 - CAPITAL VILLA	5.7700%	2,089,032	2,147,826	2,194,695
CRF 3 NOTE 17-DESERT ROSE APT	5.9500%	967,555	994,786	1,022,657
CRF 3 NOTE 18 - ESCALANTE III	5.8200%	1,315,874	1,352,908	1,356,784
CRF 3 NOTE 19 - FOUNTAIN	6.1900%	1,023,095	1,051,889	1,086,077
CRF 3 NOTE 20 - RIVIERA PALMS	6.8500%	1,073,305	1,103,512	1,197,110
CRF 3 NOTE 21 - SUNSET RIDGE	7.0400%	975,036	1,002,477	1,102,083
CRF 3 NOTE 22 - SUNSET RIDGE	6.4100%	539,885	555,080	583,060
CRF 3 NOTE 23 - SUNSET RIDGE	6.1200%	721,499	741,805	774,522
CRF 3 NOTE 24 - HIGHLAND COURT	6.3700%	310,668	319,025	334,434
CRF 3 NOTE 25 - NORTHCREST	6.1900%	337,017	346,083	357,727
CRF 3 NOTE 26 - REICHERT PLACE	7.4500%	161,522	165,867	186,598
CRF BERGAN PLACE APARTMENTS	7.3750%	364,792	364,792	438,665
CRF HAWLEY RIDGE APTS #300631	6.4500%	1,628,576	1,628,576	1,592,437
CRF KAMMUELA SENIOR	6.1500%	622,979	622,979	655,866
CRF KINGSWAY	6.8000%	278,558	314,883	309,778
CRF MAX HALE APARTMENTS	7.3750%	537,757	537,757	646,502
CRF MICHAEL HTS APTS #300627	6.3500%	1,718,882	1,718,882	1,808,969
CRF NOTE 45 YORKSHIRE LAND	6.7550%	866,145	866,145	971,667

	Coupon	Units	Cost	Market Value
CRF NOTE 55-ADAMS CITY LIGHTS	6.0000%	751,375	751,375	769,664
CRF NOTE 63-ORCHARD PARK	6.1000%	1,696,749	1,696,749	1,843,297
CRF NOTES 62 JACARANDA TRAILS	6.1000%	320,320	320,320	333,129
CRF SERIES 12 WATERSIDE APT	5.8000%	3,073,646	3,073,646	3,245,863
CRF SERIES 13 SONRISE APTS LLC	5.8000%	2,878,309	2,878,309	3,036,645
CRF WILLOW CREEK	5.9700%	2,173,380	2,173,380	2,331,167
CRF-BLANTON GREEN II ASSOCS	6.5500%	274,736	311,627	299,896
CRF-BRAEBOURNE LP	6.6250%	3,763,323	3,800,491	4,135,591
CRF-BRIDGE PROJECTS LP	5.8000%	1,988,148	1,988,148	2,037,792
CRF-BUNCE GREEN ASSOCIATES LP	6.5500%	800,678	838,005	873,452
CRF-CAMERON CREEK LTD ID 30067	6.1000%	2,412,557	2,412,557	2,620,929
CRF-CHASE RUN II	6.1500%	727,724	765,741	785,069
CRF-COURTSIDE	6.1500%	700,298	728,191	757,155
CRF-DUNBAR PLACE APTS LLC	7.0500%	366,867	403,560	416,306
CRF-EMERSON PLACE	6.1500%	1,519,147	1,595,636	1,643,884
CRF-GRESHAM PLACE APARTMENTS	6.8000%	720,695	757,108	801,738
CRF-GWA HAVELOCK LP	6.5500%	503,003	548,313	548,756
CRF-HURRICANE HILLS II	6.1500%	562,715	585,471	608,672
CRF-KERVILLE MEADOWS	6.1500%	1,241,382	1,300,037	1,343,734
CRF-KINGSTON RIDGE LLC	6.8000%	1,414,117	1,450,651	1,573,912
CRF-LEGION MANOR ASSOCIATES LP	6.5500%	254,371	291,497	277,666
CRF-MORNINGSIDE	6.1500%	2,032,605	2,154,663	2,180,863
CRF-MYRTLE PLACE APARTMENT LLC	6.5500%	201,178	238,409	219,533
CRF-NOTE 28 GROVE POINTE	6.1500%	205,377	205,377	206,749
CRF-ONE PENNY PLACE #300629	5.2400%	1,091,212	1,091,212	1,087,371
CRF-PEARL PLACE	6.1500%	792,406	826,646	858,065
CRF-RIVER VIEW GREEN ASSOCIATE	6.5500%	427,657	465,069	466,348
CRF-SCHOOL HOUSE APTS #300630	6.6000%	1,013,923	1,013,923	1,007,941
CRF-SERIES 29 COUNTRY MANOR	6.3100%	798,242	798,242	868,192
CRF-SERIES 30-FROST WOODS	6.2000%	2,384,765	2,384,765	2,575,141
CRF-SERIES 31-WESTMINSTER	6.2000%	2,133,873	2,133,873	2,271,593
CRF-SERIES 52 JACARANDA TRAILS	6.6000%	643,690	643,690	707,016
CRF-SHALLOTTE VILLAS	6.5500%	418,456	455,677	456,661
CRF-TOWNHOMES OF ROANOKE LTD	7.6400%	963,739	1,000,152	1,136,181
CRF-WEATHERSTONE SPRING HSG	6.5500%	683,166	720,593	744,911
CRF-WHITE OAK APARTMENTS LP	6.5500%	1,045,900	1,083,312	1,140,522
CRF-WILLIAMS LANDING II	6.2000%	1,557,460	1,557,460	1,356,267
CRF-WILLOW RUN	6.8000%	182,088	218,328	202,496
DCIC - FUND IV NOTE I	7.9600%	894,270	894,270	1,018,368
DCIC FUND IV-LONG NECK APTS	7.9600%	585,931	585,931	628,874
DCIC FUND VI-CLAYTON COURT	6.1500%	1,463,801	1,463,801	1,494,555
DCIC FUND VII-CLAYTON COURT	5.5500%	1,783,260	1,783,260	1,812,755
DCUC FUND VI-MIDDLETOWN TRACE	6.4000%	120,753	120,753	125,477
FNMA POOL #0070643	10.0000%	1,085	1,163	1,298
FNMA POOL #0073991	7.3750%	1,967,142	1,972,047	2,190,047
FNMA POOL #0124005	12.0000%	798	893	818
FNMA POOL #0124653	7.5000%	707	710	820
FNMA POOL #0190260	7.5000%	805	808	936
FNMA POOL #0190696	7.5000%	954	958	1,107
FNMA POOL #0250031	7.5000%	433	434	505
FNMA POOL #0250307	7.5000%	251	252	295
FNMA POOL #0250322	7.5000%	523	525	614
FNMA POOL #0289191	7.5000%	1,341	1,347	1,403
FNMA POOL #0303223	7.0000%	4,830	5,006	5,532
FNMA POOL #0303364	9.0000%	4,833	5,142	5,722
FNMA POOL #0303487	7.5000%	1,271	1,276	1,474
FNMA POOL #0303490	7.5000%	586	589	687
FNMA POOL #0303513	8.0000%	744	796	883
FNMA POOL #0313420	8.5000%	2,229	2,323	2,682
FNMA POOL #0318195	7.5000%	1,144	1,149	1,221
FNMA POOL #0320728	7.5000%	357	359	360
FNMA POOL #0324437	7.5000%	84	84	92
FNMA POOL #0353309	7.5000%	733	736	850
FNMA POOL #0375146	7.8200%	1,861,340	1,861,330	2,127,702
FNMA POOL #0375487	7.2800%	640,013	640,013	712,841
FNMA POOL #0380390	7.8500%	566,765	566,765	649,543
FNMA POOL #0380434	7.9400%	718,761	718,761	811,057
FNMA POOL #0380435	7.9400%	930,611	930,611	1,050,110
FNMA POOL #0380616	6.9760%	808,190	808,190	857,568
FNMA POOL #0380757	7.1760%	540,624	540,624	575,088
FNMA POOL #0381682	7.3000%	3,080,015	3,080,015	3,350,107
FNMA POOL #0381766	6.8000%	767,901	767,901	835,071
FNMA POOL #0381898	6.8000%	1,262,796	1,262,796	1,376,101
FNMA POOL #0381988	7.1760%	481,151	481,151	527,905
FNMA POOL #0382294	7.0500%	1,545,322	1,545,322	1,710,519
FNMA POOL #0382302	7.5000%	1,281,226	1,281,226	1,432,281
FNMA POOL #0382761	6.6620%	1,066,473	1,066,473	1,192,062
FNMA POOL #0385210	7.6100%	2,443,408	2,443,408	2,491,115
FNMA POOL #0386276	6.8000%	1,033,888	1,033,888	1,203,809
FNMA POOL #0386766	7.1200%	3,491,177	3,491,177	4,095,107
FNMA POOL #0387044	7.1200%	2,156,481	2,156,481	2,539,869

	Coupon	Units	Cost	Market Value
FNMA POOL #0387128	6.3800%	4,028,008	4,028,008	4,510,521
FNMA POOL #0387150	6.1900%	1,875,856	1,875,856	2,210,708
FNMA POOL #0387347	5.9000%	3,967,050	3,967,050	4,408,199
FNMA POOL #0387366	6.1100%	4,084,879	4,084,879	4,553,641
FNMA POOL #0387522	6.0100%	2,591,218	2,591,218	2,888,277
FNMA POOL #0387593	6.4100%	1,790,712	1,790,712	2,007,947
FNMA POOL #0387628	5.9600%	1,014,945	1,014,945	1,131,168
FNMA POOL #0411446	7.5000%	119	119	120
FNMA POOL #0481841	7.5000%	1,818	1,826	1,990
FNMA POOL #0492546	7.5000%	3,183	3,197	3,735
FNMA POOL #0527268	7.0000%	655	680	698
FNMA POOL #0535218	7.0000%	562	548	587
FNMA POOL #0535497	6.5000%	11,076	11,384	12,662
FNMA POOL #0545994	7.0000%	1,292	1,339	1,498
FNMA POOL #0549914	8.5000%	4,842	5,172	5,239
FNMA POOL #0555384	5.5000%	905	921	985
FNMA POOL #0650527	7.5000%	2,022	2,134	2,417
FNMA POOL #0725457	4.6100%	1,755,164	1,716,941	1,857,176
FNMA POOL #0745336	5.0000%	3,252,126	3,493,241	3,515,968
FNMA POOL #0775852	1.3960%	522,754	523,864	536,505
FNMA POOL #0795297	1.3960%	84,052	84,553	84,624
FNMA POOL #0840669	5.1780%	223,645	227,134	237,056
FNMA POOL #0846937	5.3400%	224,848	227,794	241,927
FNMA POOL #0847996	5.3650%	312,238	316,359	336,590
FNMA POOL #0865959	5.7110%	293,661	299,388	317,982
FNMA POOL #0873376	6.1600%	2,506,499	2,506,499	2,994,676
FNMA POOL #0873380	5.7350%	604,836	604,836	671,697
FNMA POOL #0873441	6.2200%	3,076,903	3,076,903	3,444,496
FNMA POOL #0873828	5.6800%	886,988	886,988	984,648
FNMA POOL #0873943	6.0100%	3,954,149	3,954,149	4,423,263
FNMA POOL #0873976	6.4500%	1,734,320	1,734,320	1,947,764
FNMA POOL #0874000	6.1300%	3,551,637	3,551,637	3,977,690
FNMA POOL #0874298	5.7000%	1,583,487	1,583,487	1,761,762
FNMA POOL #0874303	5.9000%	1,118,453	1,118,453	1,250,784
FNMA POOL #0874305	6.1700%	3,655,808	3,655,808	4,107,795
FNMA POOL #0874598	5.8200%	1,192,048	1,192,048	1,333,724
FNMA POOL #0957026	5.7000%	906,366	906,366	1,019,552
FNMA POOL #0957135	5.4200%	4,309,948	4,309,948	5,050,205
FNMA POOL #0AE0954	4.5000%	529,666	563,515	564,084
FNMA POOL #0AE4629	4.0000%	465,810	478,547	489,767
FNMA POOL #0AH3997	4.5000%	521,924	557,562	555,839
FNMA POOL #0AI5450	4.5000%	1,616,657	1,707,847	1,721,707
FNMA POOL #0AI8050	4.5000%	1,201,807	1,273,915	1,279,900
FNMA POOL #0AJ0047	4.5000%	7,149,611	7,533,903	7,614,192
LIHF MORTGAGE - CAMINAR LAUREL	7.6500%	210,584	210,584	224,729
LIHF FRIENDSHIP HOUSE HEALING	7.2300%	1,679,961	1,679,961	2,025,781
LIHF- HARLEM VILLAGE	5.9300%	2,335,777	2,332,764	2,335,847
LIHF MORTGAGE DOE FUND	7.7500%	12,415,047	12,415,047	13,928,937
LIHF MORTGAGE-WILFORD LANE	6.1800%	705,592	705,592	793,756
LIHF- WEST 135TH STREET HDFC	6.0300%	440,554	440,554	488,377
LIHF-FAC CENTER	6.2000%	3,395,777	3,395,777	2,897,684
LIHF-PROJECT HOSPITALITY 385	6.2700%	2,085,596	2,085,596	2,289,213
MERCY LOAN FUND NT 1-FREMONT	6.0500%	449,652	449,652	401,804
MLF-HABITAT BUCKS COUNTY	7.1500%	382,777	382,777	337,139
MLF-UNITY COOPERATIVE	4.9000%	2,252,584	2,252,584	2,252,382
NCB CAP IMPACT WEST JACKSONVIL	5.9500%	2,521,343	2,521,343	2,547,792
NCB CAPITAL IMPACT - NATIVE	6.7000%	7,550,518	7,550,518	8,534,275
NCB CAPITAL IMPACT- BERKLEY	5.8100%	1,401,851	1,401,851	1,433,098
NCB CAPITAL IMPACT-BREEZE INC	6.4600%	6,826,480	6,826,480	7,177,498
NCB CAPITAL IMPACT-RIDGEWAY	6.4300%	976,499	976,499	1,023,020
STATE STREET	7.9300%	25,068,761	25,068,761	26,111,371
Total of Positive Social Purpose Investments			441,682,808	441,360,575

Inflation Protection Securities

ARGENTINE REPUBLIC GOVERNMENT	5.8300%	1,433,940	517,839	306,215
AUSTRALIAN I/L BDS	4.0000%	1,100,000	2,041,071	2,093,815
BRAZIL (FED REPUBLIC OF) I/L	6.0000%	6,100,000	5,079,233	7,365,177
BRAZIL (FEDERATIVE REP OF)	6.0000%	14,875,000	14,788,897	17,333,370
BRAZIL NOTAS DO TESOURO NACION	6.0000%	8,089,000	7,204,859	9,367,473
MEXICAN UDIBONOS	4.0000%	14,073,948	1,237,995	1,129,614
MEXICAN UDIBONOS	4.0000%	4,691,316	416,139	351,636
MEXICO(UNITED MEXICAN STATES)	3.5000%	14,073,948	1,141,785	1,092,953
TURKEY (REPUBLIC OF)	10.0000%	3,815,000	3,039,724	3,009,693
URUGUAY	0.1893%	22,320,000	933,162	1,352,514
URUGUAY GOVERNMENT INTERNATION	0.2558%	41,280,623	2,278,144	2,259,571
URUGUAY GOVERNMENT INTERNATION	0.2174%	58,755,000	2,593,710	4,172,930
US TREAS-CPI INFLATION INDEX	1.7500%	8,863,052	9,157,737	10,658,511
Total of Inflation Protection Securities			50,430,294	60,493,472

	Coupon	Units	Cost	Market Value
Total of Domestic Fixed Income Securities			2,316,057,194	2,405,649,219

International Securities **24.92%**

International Fixed Income Securities

ARGENTINA

ARGENTINA (REP OF) BDS	0.4390%	20,021,000	3,014,351	2,472,594
ARGENTINA BONOS	7.0000%	3,785,000	3,270,038	3,529,513
ARGENTINA(REPUBLIC OF)	8.2800%	7,669,222	6,892,333	5,592,780
ARGENTINE REPUBLIC GOVERNMENT	4.3828%	12,391,880	1,553,963	1,527,671
PROVINCIA DE BUENOS AIRES/ARGE	10.8750%	2,100,000	2,056,236	1,580,250

AUSTRALIA

ASCIANO FINANCE LTD	5.0000%	1,800,000	1,790,244	1,804,945
AUSTRALIA GOVERNMENT	5.7500%	100,000	91,379	119,773
AUSTRALIA(CMNWLTH) BDS	6.0000%	5,850,000	5,570,674	6,752,675
BHP BILLITON FIN USA LTD	3.2500%	820,000	812,595	844,272
FMG RESOURCES AUG 2006	8.2500%	840,000	841,050	854,700
FMG RESOURCES AUGUST 2006 PTY	7.0000%	690,000	709,238	696,900
QUEENSLAND TSY CP BDS AUD	6.0000%	1,000,000	920,773	1,060,190
RIO TINTO FINANCE USA LTD	3.5000%	750,000	703,793	766,579
RIO TINTO FINANCE USA LTD	8.9500%	1,200,000	1,185,660	1,403,417
RIO TINTO FINANCE USA LTD	7.1250%	330,000	327,753	449,764
SYDNEY AIRPORT FINANCE CO PTY	5.1250%	100,000	95,992	101,466
WESFARMERS LTD	2.9830%	3,100,000	3,100,000	3,124,661
WESTPAC BANKING CORP	4.2000%	800,000	799,184	833,787

AUSTRIA

AUSTRIA (REP OF) BDS SER 97 6	6.2500%	625,000	933,709	1,083,712
SAPPI PAPIER HOLDING GMBH	6.6250%	800,000	778,000	686,000

BARBADOS

COLUMBUS INTERNATIONAL INC	11.5000%	1,050,000	1,050,000	1,105,125
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BELGIUM

BELGIUM GOVERNMENT BOND	3.7500%	3,971,000	5,543,257	5,061,855
DELHAIZE GROUP SA	5.7000%	760,000	718,444	780,194

BERMUDA

ASSURED GUARANTY COVT PFD	0.0000%	100	10,175	5,405
BUNGE LIMITED PERPETUAL PREF	0.0000%	400	40,637	36,900
DIGICEL GROUP LTD	10.5000%	235,000	235,000	236,175
FIDELITY INTERNATI SUB UNS NTS	6.2500%	985,000	1,394,528	1,288,279
INGERSOLL-RAND GLOBAL HOLDING	9.5000%	415,000	414,967	482,384
INTELSAT JACKSON (1/11) TLB	0.0000%	661,675	658,367	655,885
NOBLE GROUP LTD	4.8750%	600,000	599,052	549,000
PETROPLUS FINANCE LTD	9.3750%	600,000	604,500	303,000
QTEL INTERNATIONAL FINANCE LTD	4.7500%	500,000	495,805	503,750

BRAZIL

BANCO SAFRA SA	10.2500%	1,520,000	972,904	803,601
BANCO SANTANDER BRASIL SA/BRAZ	4.5000%	100,000	100,625	97,000
BANCO SANTANDER BRASIL SA/BRAZ	4.5000%	1,300,000	1,338,268	1,261,000
BANCO SANTANDER BRASIL SA/BRAZ	4.2500%	1,700,000	1,687,454	1,615,000
BANCO SANTANDER BRASIL SA/CAYM	2.6592%	200,000	200,000	189,520
BFF INTERNATIONAL LTD	7.2500%	825,000	888,950	909,563
BRAZIL (FEDERATIVE REPUBLIC)	10.0000%	393,000	244,234	200,882
BRAZIL (REPUBLIC OF)	6.0000%	2,000,000	2,348,656	2,342,400
BRAZIL NOTAS DO TESOURO NACION	10.0000%	1,000,000	449,096	508,003
BRAZIL NOTAS DO TESOURO NACION	10.0000%	5,785,000	2,484,411	2,866,791
BRAZIL NOTAS DO TESOURO NACION	10.0000%	401,000	243,831	203,709
BRAZIL NOTAS DO TESOURO NACION	10.0000%	14,065,000	6,757,658	6,969,993
BRAZIL(FEDERATIVE REPUBLIC OF)	5.8558%	1,155,000	696,395	705,911
BRAZIL(FEDERATIVE REPUBLIC OF)	5.8558%	4,000,000	2,414,811	2,444,713
BRAZILIAN GOVERNMENT INTERNATI	7.1250%	300,000	347,850	414,000
BRAZILIAN GOVERNMENT INTERNATI	5.8750%	350,000	361,086	413,875
BRAZILIAN GOVERNMENT INTERNATI	11.0000%	2,700,000	3,595,710	3,577,230
CENT ELET BRASILEIRAS SA	5.7500%	420,000	420,000	436,380
CENTRAIS ELETRICAS BRASILEIRAS	6.8750%	400,000	430,760	452,000
FED REPUBLIC OF BRAZIL	5.6250%	550,000	536,239	637,313
FED REPUBLIC OF BRAZIL	5.6250%	200,000	208,200	232,000
FED REPUBLIC OF BRAZIL	4.8750%	1,840,000	2,038,770	2,056,200
FED REPUBLIC OF BRAZIL	5.6250%	10,060,000	11,199,256	11,657,025
FEDERATIVE REPUBLIC OF BRAZIL	5.8750%	1,100,000	1,079,485	1,300,574
OGX PETROLEO E GAS PARTICIPACO	8.5000%	200,000	200,000	196,000
TELEMAR NORTE LESTE SA	5.5000%	1,437,000	1,101,220	1,415,445

BRITISH VIRGIN ISLANDS

ARCOS DORADOS HOLDINGS I 144A	5.8558%	985,000	628,189	549,403
GTL TRADE FINANCE INC	7.2500%	300,000	344,625	322,500

CAMBODIA

EMGESA SA ESP	0.0048%	1,940,000,000	1,053,260	1,077,834
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CANADA

AGRIUM INC	6.1250%	500,000	521,805	620,176
AXCAN PHARMA (COV-LITE 2/11)	0.0000%	521,063	519,326	497,615
BANK OF MONTREAL	2.8500%	4,250,000	4,427,213	4,405,367

	Coupon	Units	Cost	Market Value
BANK OF MONTREAL 144A	2.6250%	2,550,000	2,677,398	2,632,278
BANK OF NOVA SCOTIA	2.9000%	1,000,000	998,340	1,035,208
BANK OF NOVA SCOTIA	1.4500%	7,530,000	7,636,141	7,617,175
BOMBARDIER INC	7.5000%	320,000	320,000	342,400
BOMBARDIER INC	7.7500%	320,000	320,000	348,800
BURLINGTON RESOURCES FINANCE C	7.2000%	200,000	239,770	274,551
CANADIAN IMPERIAL BANK OF COMM	2.0000%	3,545,000	3,614,853	3,584,474
CANADIAN IMPERIAL BANK OF COMM	2.6000%	3,745,000	3,910,267	3,873,270
CANADIAN NATIONAL RAILWAY CO	2.8500%	350,000	347,687	354,754
CANADIAN NATL RAILWAY	1.4500%	250,000	248,090	248,598
CANADIAN PACIFIC RAILWAY	5.7500%	200,000	207,126	211,422
CANADIAN PACIFIC RAILWAY CO	4.4500%	1,570,000	1,563,328	1,580,524
CASCADES INC	7.7500%	635,000	625,691	628,650
CASCADES INC	7.8750%	255,000	251,336	247,350
CDP FINANCIAL INC	4.4000%	2,225,000	2,219,482	2,414,207
ENCANA CORP	3.9000%	700,000	699,881	703,224
ENCANA CORP	3.9000%	440,000	439,925	442,026
ENCANA CORP	4.7500%	1,000,000	1,002,650	1,051,061
EXPORT DEVELOPMENT CANADA	3.5000%	4,305,000	4,296,175	4,479,094
FAIRFAX FINANCIAL HOLDINGS LTD	5.8000%	550,000	548,053	524,258
GE CAPITAL CANADA FUNDING CO	4.6500%	1,450,000	1,461,350	1,507,929
GOVERNMENT OF CANADA	5.0000%	910,000	1,267,988	1,306,164
GOVERNMENT OF CANADA	5.0000%	4,115,000	4,247,862	4,426,984
GOVERNMENT OF CANADA	5.7500%	3,080,000	3,614,522	4,650,566
GOVERNMENT OF CANADA	3.0000%	10,015,000	10,556,518	10,307,016
GOVERNMENT OF CANADA	3.5000%	2,725,000	2,721,673	3,020,475
HARVEST OPERATIONS CORP	6.8750%	420,000	417,140	434,700
HARVEST OPERATIONS CORP	6.8750%	1,750,000	1,788,589	1,811,250
HARVEST OPERATIONS CORP	6.8750%	450,000	461,763	465,750
HONDA CANADA FINANCE INC	5.6750%	820,000	818,370	828,383
HUSKY ENERGY INC	5.9000%	850,000	944,639	923,840
HUSKY INTERNATIONAL (COV-LITE	0.0000%	497,488	492,513	495,313
KINROSS GOLD CORP	1.7500%	95,000	98,763	92,744
KINROSS GOLD CORP	6.8750%	300,000	306,141	306,137
KINROSS GOLD CORP 144A	3.6250%	600,000	596,076	584,570
MEG ENERGY (COV-LITE 3/11) TLB	0.0000%	399,000	399,000	396,881
MEG ENERGY CORP	6.5000%	1,825,000	1,837,989	1,866,063
NATIONAL BANK OF CANADA	2.2000%	2,805,000	2,803,541	2,828,223
NATIONAL MONEY MART CO	10.3750%	2,565,000	2,603,275	2,738,138
NATIONAL MONEY MART CO	10.3750%	136,000	140,554	145,180
NEXEN INC	6.4000%	275,000	274,384	291,296
NOVELIS (3/11) TLB	0.0000%	277,900	275,121	272,806
NOVELIS INC/GA	8.3750%	200,000	200,000	212,500
PRECISION DRILLING CORP	6.6250%	1,940,000	1,967,031	1,983,650
PRECISION DRILLING CORP	6.5000%	315,000	315,000	321,300
PRECISION DRILLING CORP	6.5000%	915,000	915,000	933,300
PROV OF NEW BRUNSWICK	2.7500%	1,820,000	1,800,544	1,902,508
PROVINCE OF ONTARIO CANADA	2.3000%	1,745,000	1,808,047	1,797,006
PROVINCE OF ONTARIO CANADA	1.3750%	490,000	488,457	495,130
PROVINCE OF QUEBEC	2.7500%	355,000	353,616	354,605
PROVINCE OF QUEBEC CANADA	3.5000%	2,000,000	2,035,270	2,141,742
PROVINCE OF QUEBEC CANADA	4.8750%	835,000	843,550	910,679
QUEBECOR MEDIA INC	7.7500%	640,000	641,070	657,600
ROYAL BANK OF CANADA	2.6250%	640,000	652,248	657,857
ROYAL BANK OF CANADA	3.1250%	1,500,000	1,568,462	1,573,829
TECK RESOURCES LTD	10.7500%	2,800,000	3,388,000	3,416,000
TECK RESOURCES LTD	10.7500%	405,000	513,199	494,100
TORONTO-DOMINION BANK	2.5000%	800,000	797,016	815,906
TORONTO-DOMINION BANK/THE	2.2000%	1,575,000	1,572,779	1,612,729
TORONTO-DOMINION BANK/THE	2.2000%	5,035,000	5,154,622	5,155,613
TRANSCANADA PIPELINES LTD	3.8000%	625,000	594,950	674,504
TRANSCANADA PIPELINES LTD	3.8000%	955,000	952,546	1,030,643
TRANSCANADA PIPELINES LTD	6.2000%	700,000	698,388	872,467
XSTRATA CANADA CORP	6.2000%	100,000	90,960	103,599
XSTRATA CANADA FIN CORP	6.0000%	300,000	296,337	307,834
XSTRATA CANADA FIN CORP	4.9500%	305,000	304,616	311,596
XSTRATA CANADA FIN CORP	6.0000%	215,000	212,375	220,614
CAYMAN ISLANDS				
BRASKEM FINANCE LTD	5.7500%	300,000	294,420	297,750
COSAN FIN LTD GTD SR NT 144A	7.0000%	900,000	853,875	974,250
CSN ISLANDS XI CORP	6.8750%	300,000	331,000	316,950
FIBRIA OVERSEAS FINANCE LTD	7.5000%	1,196,000	1,061,826	1,169,090
FIBRIA OVERSEAS FINANCE LTD	6.7500%	150,000	156,750	136,875
HUTCHISON WHAMPOA INTERNATIONAL	4.6250%	1,000,000	1,035,550	1,058,490
IPIC GMTN LTD	5.8750%	550,000	782,257	692,792
MUFG CAPITAL FINANCE 5 LTD	6.2990%	130,000	103,931	189,281
NOBLE HOLDING INTERNATIONAL LT	3.0500%	2,500,000	2,499,375	2,570,098
ODEBRECHT DRILLING NORBE VIII/	6.3500%	525,000	524,045	540,750
ODEBRECHT DRILLING NORBE VIII/	6.3500%	1,400,000	1,453,750	1,442,000
ODEBRECHT FINANCE LTD	7.0000%	100,000	110,042	107,000
ODEBRECHT FINANCE LTD	6.0000%	650,000	650,000	651,625

	Coupon	Units	Cost	Market Value
OFFSHORE GROUP INVESTMENTS LTD	11.5000%	365,000	364,819	394,656
OFFSHORE GROUP INVESTMENTS LTD	11.5000%	750,000	822,188	810,938
PETROBRAS INTERNATIONAL FIN	5.7500%	800,000	792,480	856,096
PETROBRAS INTERNATIONAL FIN	5.3750%	1,600,000	1,714,336	1,680,962
PETROBRAS INTERNATIONAL FINANC	5.3750%	1,200,000	1,253,906	1,260,721
PETROBRAS INTERNATIONAL FINANC	3.8750%	450,000	448,484	463,595
PETROBRAS INTERNATIONAL FINANC	6.8750%	1,500,000	1,728,750	1,737,278
PETROBRAS INTL FIN CO	7.8750%	1,600,000	1,813,600	1,913,168
SEAGATE HDD CAYMAN	7.7500%	500,000	523,750	531,875
SEAGATE HDD CAYMAN	6.8750%	705,000	682,519	724,388
TRANSOCEAN INC	7.3750%	915,000	1,048,380	984,714
TRANSOCEAN INC	5.2500%	2,550,000	2,441,625	2,621,390
TRANSOCEAN INC	6.5000%	1,300,000	1,396,872	1,340,739
TRANSOCEAN INC	6.3750%	185,000	184,900	196,633
VALE OVERSEAS LTD	6.2500%	1,000,000	1,018,370	1,126,917
VALE OVERSEAS LTD	6.8750%	300,000	300,298	343,620
VALE OVERSEAS LTD	4.6250%	795,000	786,870	822,113
VOTO-VOTORANTIM LTD	6.7500%	475,000	484,336	502,313
VOTO-VOTORANTIM OVERSEAS TRADI	6.6250%	800,000	803,200	848,000
XL GROUP LTD	5.7500%	740,000	740,000	780,979
CHILE				
BANCO DEL ESTADO DE CHILE	4.1250%	125,000	117,063	127,813
BANCO SANTANDER CHILE	3.7500%	600,000	598,296	598,161
BANCO SANTANDER CHILE	2.1623%	200,000	200,000	184,000
CELULOSA ARAUCO Y CONSTITUCION	5.0000%	100,000	99,093	103,884
CHILE GOVERNMENT INTERNATIONAL	0.0112%	837,000,000	1,889,555	1,675,772
COLBUN SA	6.0000%	125,000	125,611	132,321
REPUBLIC OF CHILE	3.8750%	200,000	200,693	217,182
REPUBLIC OF CHILE	3.2500%	6,000,000	6,058,000	6,154,500
COLOMBIA				
COLOMBIA (REP OF) BDS	8.1250%	65,000	86,962	90,350
COLOMBIA (REP OF) NTS	7.3750%	1,100,000	1,304,370	1,344,453
COLOMBIA (REPUBLIC OF)	7.3750%	2,085,000	2,238,590	2,930,259
COLOMBIA GOVERNMENT INTERNATIO	7.3750%	400,000	501,560	562,000
COLOMBIA GOVERNMENT INTERNATIO	6.1250%	200,000	216,960	247,000
COLOMBIA GOVERNMENT INTERNATIO	0.0066%	6,547,000,000	3,903,398	4,331,796
COLOMBIA GOVERNMENT INTERNATIO	0.0043%	1,625,000,000	1,018,621	1,002,161
COLOMBIA GOVERNMENT INTERNATIO	4.3750%	1,875,000	1,904,213	2,015,625
ECOPETROL SA	7.6250%	575,000	698,475	692,875
ECOPETROL SA	7.6250%	900,000	990,000	1,084,500
EMGESA SA ESP	0.0048%	111,000,000	65,538	61,452
REPUBLIC OF COLOMBIA	4.3750%	900,000	912,395	967,500
REPUBLIC OF COLOMBIA	0.0054%	7,467,000,000	4,000,183	5,422,774
REPUBLIC OF COLOMBIA	6.1250%	275,000	310,784	339,625
CROATIA				
CROATIA GOVERNMENT INTERNATION	6.6250%	1,600,000	1,736,060	1,492,000
CROATIA GOVERNMENT INTERNATION	6.6250%	540,000	535,599	503,550
CURACAO				
TEVA PHARMACEUT FIN BV	2.4000%	1,300,000	1,298,908	1,322,214
TEVA PHARMACEUT FIN BV	2.4000%	1,585,000	1,583,669	1,612,084
DENMARK				
DANSKE BANK A/S	1.6170%	2,300,000	2,300,000	2,216,844
DANSKE BANK A/S	3.8750%	3,045,000	3,012,680	2,826,640
DENMARK KINGDOM BDS	7.0000%	5,400,000	1,281,908	1,493,535
FIH ERHVERVS BANK A/S	2.0000%	2,175,000	2,169,606	2,205,985
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERNATION	9.0400%	92,904	99,752	101,837
DOMINION REPUBLIC REGS	8.6250%	600,000	390,800	623,874
EL SALVADOR				
REPUBLIC OF EL SALVADOR	7.3750%	225,000	247,500	244,463
FINLAND				
FINLAND GOVERNMENT BOND	4.3750%	500,000	641,810	745,592
FRANCE				
BANQUE PSA FINANCE	2.4810%	2,100,000	2,100,000	1,944,659
BNP PARIBAS HOME LOAN COVERED	2.2000%	3,000,000	2,898,330	2,884,707
BNP PARIBAS SUB NT 144A	5.1860%	1,200,000	1,147,416	792,000
BPCE SA	2.1850%	2,800,000	2,795,688	2,664,595
CIE GENERALE DE GEOPHYSIQUE -	6.5000%	2,600,000	2,507,596	2,522,000
CREDIT AGRICOLE SA EMTN	5.1360%	200,000	282,309	172,505
CREDIT AGRICOLE SA/LONDON	2.0112%	1,300,000	1,300,000	1,201,574
EDF SA	6.5000%	1,900,000	1,997,452	2,149,333
FRANCE (GOVT OF)	4.5000%	2,220,000	3,526,748	3,299,883
FRANCE (GOVT OF) OAT	5.0000%	1,590,000	2,501,678	2,340,993
FRANCE GOVERNMENT BOND OAT	3.0000%	4,250,000	6,283,867	5,781,574
FRANCE GOVERNMENT BOND OAT	3.2500%	1,775,000	2,431,508	2,431,755
FRANCE GOVERNMENT BOND OAT	4.0000%	400,000	594,949	547,040
FRANCE GOVERNMENT BOND OAT	3.7500%	2,540,000	3,463,434	3,513,010
FRANCE GOVERNMENT BOND OAT	2.5000%	500,000	645,133	619,977
FRANCE GOVERNMENT BOND OAT	3.2500%	2,440,000	3,441,701	3,187,314
FRANCE(GOVT OF)	2.5000%	2,960,000	4,188,098	3,961,592
RCI BANQUE SA	2.4505%	3,000,000	3,000,000	2,859,057

	Coupon	Units	Cost	Market Value
SANOFI	1.2000%	100,000	99,877	100,776
SANOFI	4.0000%	450,000	496,355	498,572
SANOFI	2.6250%	500,000	497,445	521,364
SOCIETE FINANCEMENT DE L'ECONO	2.1250%	3,775,000	3,773,037	3,778,262
SOCIETE FINANCEMENT DE L'ECONO	3.3750%	4,010,000	3,994,481	4,103,722
SOCIETE GENERALE SA	5.2000%	454,000	453,373	385,753
TOTAL CAPITAL SA	2.3000%	720,000	712,054	738,954
GERMANY				
BUNDESobligation	3.5000%	2,875,000	4,228,545	3,896,024
BUNDESREPUBLIK DEUTSCHLAND	3.5000%	8,300,000	12,579,098	12,026,659
BUNDESREPUBLIK DEUTSCHLAND	3.2500%	11,760,000	17,494,262	16,735,467
BUNDESREPUBLIK DEUTSCHLAND	4.0000%	680,000	1,051,613	1,011,605
BUNDESREPUBLIK DEUTSCHLAND	4.7500%	1,830,000	3,378,176	3,503,176
BUNDESREPUBLIK DEUTSCHLAND	2.5000%	6,237,000	8,494,023	8,641,460
BUNDESREPUBLIK DEUTSCHLAND	3.2500%	5,790,000	8,239,064	8,475,893
BUNDESREPUBLIK DEUTSCHLAND	4.7500%	670,000	1,000,102	1,205,401
BUNDESSCHATZANWEISUNGEN	1.7500%	18,055,000	25,427,774	24,008,816
DEUTSCHE BANK AG/LONDON	2.3750%	900,000	899,118	893,330
DEUTSCHE BANK AG/LONDON	3.4500%	600,000	598,962	609,685
DEUTSCHE BANK AG/LONDON	4.8750%	370,000	395,145	378,215
GERMANY (FED REP) BDS	3.7500%	850,000	1,197,970	1,163,895
KFW	2.2500%	600,000	795,210	806,312
KREDITANSTALT FUER WIEDERAUFBA	1.3750%	1,500,000	1,496,010	1,513,635
KREDITANSTALT FUER WIEDERAUFBA	1.3750%	2,200,000	2,193,554	2,220,117
KREDITANSTALT FUER WIEDERAUFBA	4.0000%	4,195,000	4,180,611	4,737,334
KREDITANSTALT FUR WIEDERAUFBAU	4.3750%	2,900,000	4,068,758	3,995,528
MORGAN STANLEY GAZPROM	9.6250%	1,800,000	2,178,800	1,915,704
MUNCHENER RUCKVERSICHERUNGS	7.6250%	225,000	285,180	393,339
MUNICH RE	6.0000%	400,000	552,282	481,723
HONG KONG				
HONG KONG GOVT SPL 144A	5.1250%	200,000	198,466	218,238
HUTCHINSON WHAMPOA FINANCE LTD	4.6250%	825,000	846,615	874,690
HUNGARY				
HUNGARY (GOVT OF) BDS HUF'A'	6.7500%	350,000,000	1,583,940	1,248,887
HUNGARY (REPUBLIC OF)	6.5000%	590,000,000	2,927,623	1,995,282
HUNGARY (REPUBLIC OF) BDS	8.0000%	629,500,000	3,308,689	2,499,728
HUNGARY GOVERNMENT INTERNATION	7.6250%	810,000	794,480	730,563
REPUBLIC OF HUNGARY	6.2500%	2,995,000	3,033,422	2,724,282
INDONESIA				
INDONESIA (REP OF)	11.0000%	0	0	0
INDONESIA (REP OF) BDS	11.0000%	0	0	0
INDONESIA (REPUBLIC OF)	11.0000%	0	0	0
INDONESIA (REPUBLIC OF)	12.5000%	10,795,000,000	1,314,820	1,299,042
INDONESIA (REPUBLIC OF)	12.8000%	0	0	0
INDONESIA (REPUBLIC OF)	9.5000%	0	0	0
INDONESIA (REPUBLIC OF)	10.7500%	0	0	0
INDONESIA (REPUBLIC OF)	11.6000%	0	0	0
INDONESIA (REPUBLIC OF)	10.0000%	0	0	0
INDONESIA (REPUBLIC OF)	12.9000%	0	0	0
INDONESIA GOVERNMENT	11.2500%	0	0	0
INDONESIA GOVERNMENT INTERNATI	7.7500%	850,000	1,090,788	1,147,500
INDONESIA GOVERNMENT INTERNATI	5.8750%	1,535,000	1,589,576	1,738,388
INDONESIA GOVERNMENT INTERNATI	6.8750%	925,000	1,073,000	1,089,188
INDONESIA GOVERNMENT INTERNATI	7.7500%	750,000	922,532	1,012,500
INDONESIA REP OF BDS	14.2750%	0	0	0
INDONESIA RETAIL BOND	7.9500%	26,802,000,000	3,107,271	3,099,772
REPUBLIC OF INDONESIA	4.8750%	865,000	905,325	925,550
REPUBLIC OF INDONESIA	4.8750%	2,000,000	2,152,500	2,140,000
IRAQ				
REPUBLIC OF IRAQ	5.8000%	7,375,000	4,179,188	6,069,404
IRELAND				
AK TRANSNEFT OJSC VIA TRANSCAP	7.7000%	1,500,000	1,500,000	1,616,517
AK TRANSNEFT OJSC VIA TRANSCAP	8.7000%	720,000	886,500	867,384
AWAS AVIATION CAPITAL LTD	7.0000%	904,000	912,475	904,000
ELAN FINANCE PLC / ELAN FINAN	8.7500%	115,000	113,517	122,763
FRESHWATER FINANCE	6.5760%	600,000	600,441	479,017
NOVATEK FINANCE LTD	6.6040%	400,000	401,875	404,000
NOVATEK FINANCE LTD	5.3260%	200,000	202,200	201,500
RZD CAPITAL LTD	5.7390%	2,750,000	2,823,150	2,763,750
TRANSCAPIT (TRANSNEFT) REGS	8.7000%	1,400,000	1,619,500	1,686,580
TRANSCAPITALINVEST LTD	6.1030%	100,000	105,000	101,893
TRANSCAPITALINVEST LTD 144A	8.7000%	100,000	104,250	120,470
TRANSCAPITALINVEST LTD REGS	5.6700%	600,000	640,500	622,500
VNESHECONOMBANK VIA VEB FINAN	6.9020%	1,350,000	1,350,000	1,383,750
WILLIS GROUP HOLDINGS PLC	4.1250%	1,000,000	1,035,790	1,015,637
WILLIS GROUP HOLDINGS PLC	5.7500%	830,000	845,172	880,215
ISLE OF MAN				
ANGLOGOLD ASHANTI HOLDINGS FIN	3.5000%	200,000	235,667	222,750
ANGLOGOLD ASHANTI HOLDINGS PLC	5.3750%	100,000	99,850	99,346
ANGLOGOLD ASHANTI HOLDINGS PLC	5.3750%	2,500,000	2,496,250	2,483,638
ITALY				

	Coupon	Units	Cost	Market Value
BUONI POLIENNALI DEL TES	5.0000%	4,175,000	5,419,450	4,264,443
INTESA SANPAOLO SPA	2.9061%	1,700,000	1,700,000	1,496,758
ITALY (REPUBLIC OF)	4.5000%	5,960,000	7,615,188	6,833,295
ITALY BUONI POLIENNALI DEL	3.7500%	5,425,000	7,448,668	6,416,389
ITALY BUONI POLIENNALI DEL TES	4.7500%	250,000	320,698	280,530
ITALY BUONI POLIENNALI DEL TES	5.0000%	500,000	639,352	558,464
ITALY BUONI POLIENNALI DEL TES	4.0000%	405,000	574,832	441,396
REPUBLIC OF ITALY	5.3750%	750,000	759,688	632,933
REPUBLIC OF ITALY	4.5000%	1,000,000	1,042,790	952,311
REPUBLIC OF ITALY	4.5000%	710,000	691,597	676,141
JAPAN				
EACCESS LTD	8.2500%	170,000	170,000	161,500
JERSEY C I				
HBOS CAP FDG NO 2 LP 144A	6.0710%	400,000	389,080	248,000
HSBC CAPITAL FUNDING LP/JERSEY	4.6100%	2,600,000	2,442,213	2,390,679
MAGNOLIA FUNDING LTD	3.0000%	1,272,911	1,706,330	1,650,942
UNITED BUSINESS MEDIA LTD	5.7500%	1,070,000	1,078,817	1,079,262
KAZAKHSTAN				
BTA BANK JSC	0.0100%	686,663	29,186	34,333
BTA BANK JSC	7.2000%	75,311	51,965	4,895
BTA BANK JSC	10.7500%	332,379	349,829	54,843
DEVELOPMENT BANK OF KAZAKHSTAN	5.5000%	1,360,000	1,377,606	1,346,400
HALYK SAVINGS BANK OF KAZAKHST	7.2500%	1,470,000	1,451,974	1,411,200
HALYK SAVINGS BANK-KAZAK	7.2500%	1,300,000	1,315,625	1,248,000
LIBERIA				
ROYAL CARIBBEAN CRUISES LTD	11.8750%	600,000	693,000	708,000
LUXEMBOURG				
ARCELORMITTAL	5.3750%	825,000	835,377	844,551
ARCELORMITTAL	9.8500%	1,230,000	1,423,862	1,368,026
ARCELORMITTAL	5.2500%	725,000	715,014	658,345
ARCELORMITTAL	6.1250%	215,000	221,607	212,326
COVIDIEN INTERNATIONAL FINANCE	4.2000%	1,400,000	1,396,901	1,532,945
COVIDIEN INTERNATIONAL FINANCE	2.8000%	500,000	500,872	519,053
CSN RESOURCES SA	6.5000%	200,000	210,250	209,000
ENEL FIN INTL S A GTD NT 144A	5.7000%	925,000	923,030	928,487
GAZ CAPITAL SA	5.8750%	200,000	250,910	267,419
GAZ CAPITAL SA REG S	6.2120%	1,100,000	1,197,625	1,138,500
GAZPROM INTL SA	7.2010%	1,340,608	1,367,113	1,416,017
GAZPROM OAO VIA GAZ CAPITAL SA	6.5100%	1,100,000	1,179,954	1,116,467
GAZPROM OAO VIA GAZ CAPITAL SA	7.2880%	1,300,000	1,069,450	1,346,267
GAZPROM OAO VIA GAZ CAPITAL SA	6.5100%	1,300,000	1,409,900	1,319,461
GAZPROM OAO VIA GAZ CAPITAL SA	9.2500%	3,400,000	4,255,200	4,042,260
HOLCIM US FINANCE SARL & CIE S	6.0000%	695,000	685,784	716,176
INTELSAT JACKSON HOLDINGS SA	7.2500%	1,570,000	1,592,425	1,593,550
INTELSAT JACKSON HOLDINGS SA	7.2500%	590,000	590,000	598,850
INTELSAT JACKSON HOLDINGS SA	7.5000%	935,000	926,375	945,519
INTELSAT JACKSON HOLDINGS SA	7.2500%	1,000,000	1,000,000	1,015,000
INTELSAT JACKSON HOLDINGS SA	7.2500%	485,000	485,500	492,275
INTELSAT JACKSON HOLDINGS SA	8.5000%	380,000	377,714	402,800
INTELSAT LUXEMBOURG SA	11.5000%	427,324	446,744	412,368
INTELSAT LUXEMBOURG SA	11.5000%	300,000	324,375	289,500
RUSSIAN AGRICULTURAL BANK OJSC	6.2990%	100,000	105,375	99,875
SBERBANK (SB CAP SA)	5.7170%	1,375,000	1,384,844	1,323,053
SBERBANK (SB CAP SA)	5.4000%	1,075,000	1,086,181	1,069,625
SBERBANK OF RUSSIA VIA SB CAPI	5.4990%	1,825,000	1,883,750	1,843,250
TELECOM ITALIA CAPITAL SA	5.2500%	425,000	359,125	389,865
TELECOM ITALIA CAPITAL SA	4.9500%	1,500,000	1,529,370	1,392,306
TELECOM ITALIA CAPITAL SA	6.1750%	1,585,000	1,712,847	1,524,556
TNK BP S A SR MTN 144A	7.8750%	800,000	866,000	855,000
TNK-BP FINANCE SA	7.8750%	1,100,000	1,250,932	1,184,524
TNK-BP FINANCE SA	7.2500%	200,000	205,550	206,000
TNK-BP FINANCE SA	6.6250%	200,000	216,750	203,000
TNK-BP FINANCE SA	7.5000%	850,000	846,821	896,750
TNK-BP FINANCE SA	7.2500%	2,400,000	2,358,312	2,472,000
TNK-BP FINANCE SA 7.5% GTD MTN	7.5000%	900,000	972,400	938,529
TYCO ELECTRONICS GROUP SA	6.5500%	300,000	353,835	346,559
TYCO INTERNATIONAL FINANCE SA	8.5000%	600,000	686,682	772,847
TYCO INTERNATIONAL FINANCE SA	4.1250%	600,000	597,918	639,475
TYCO INTERNATIONAL FINANCE SA	3.3750%	1,150,000	1,146,274	1,203,510
WIND ACQUISITION FINANCE SA	11.7500%	110,000	111,513	98,450
WIND ACQUISITION FINANCE SA	7.2500%	600,000	628,500	546,000
MALAYSIA				
MALAYSIA	3.7020%	1,100,000	364,802	350,084
MALAYSIA	5.7340%	3,350,000	1,150,291	1,208,487
MALAYSIA BDS	2.5090%	3,325,000	975,429	1,046,059
MALAYSIA GOVERNMENT BOND	5.0940%	4,300,000	1,414,850	1,419,924
MALAYSIA GOVERNMENT BOND	3.7410%	8,775,000	2,595,770	2,820,329
MALAYSIA GOVERNMENT BOND	3.8350%	1,960,000	572,680	632,492
MALAYSIA GOVERNMENT BOND	4.0120%	1,025,000	323,448	333,249
MARSHALL ISLANDS				
NAKILAT INC REGS	6.0670%	600,000	563,750	635,610

	Coupon	Units	Cost	Market Value
MEXICO				
AMERICA MOVIL SAB DE CV	2.3750%	775,000	768,707	772,841
AMERICA MOVIL SAB DE CV	5.0000%	1,300,000	1,338,153	1,436,204
AMERICA MOVIL SAB DE CV	5.0000%	710,000	735,496	784,388
BBVA BANCOMER SA/TEXAS	6.5000%	1,095,000	1,088,570	1,055,306
BBVA BANCOMER SA/TEXAS	6.5000%	200,000	199,000	192,750
CEMEX SAB DE CV	9.0000%	215,000	211,835	171,463
COCA-COLA FEMSA SAB DE CV	4.6250%	600,000	596,946	663,000
CORPORACION GEO SA DE CV	8.8750%	1,400,000	1,498,000	1,365,000
GRUPO KUO SAB DE SR NT 144A	9.7500%	350,000	353,063	371,000
MEXICAN BONOS	10.0000%	40,622,200	3,990,871	3,744,295
MEXICAN BONOS	10.0000%	65,000,000	6,766,829	5,768,832
MEXICAN BONOS	7.7500%	25,000,000	1,920,712	1,963,063
MEXICAN BONOS	6.5000%	27,500,000	2,282,232	1,967,711
MEXICAN BONOS	10.0000%	15,830,800	1,531,296	1,459,182
MEXICHEM SAB DE CV	8.7500%	400,000	400,000	464,000
MEXICO (UNITED MEXICAN STATES)	8.5000%	35,000,000	3,228,059	2,785,283
MEXICO (UNITED MEXICAN STATES)	5.6250%	236,000	266,774	270,591
MEXICO (UNITED MEXICAN STATES)	5.9500%	650,000	756,860	772,460
MEXICO (UTD MEX ST) BDS	9.5000%	10,000,000	883,210	801,485
MEXICO GOVERNMENT INTERNATIONA	6.7500%	991,000	1,070,312	1,290,778
MEXICO GOVERNMENT INTERNATIONA	6.0500%	1,400,000	1,571,589	1,711,500
MEXICO GOVERNMENT INTERNATIONA	5.7500%	1,090,000	1,092,680	1,160,850
MEXICO GOVERNMENT INTERNATIONA	5.1250%	1,300,000	1,431,900	1,482,624
MEXICO(UNITED MEXICAN STATES)	6.0500%	9,606,000	11,050,695	11,743,335
PETROLEOS MEXICANOS	5.5000%	400,000	396,044	434,000
PETROLEOS MEXICANOS	6.5000%	3,560,000	3,665,399	4,005,000
PETROLEOS MEXICANOS BD	6.5000%	400,000	431,800	450,000
PETROLEOS MEXICANOS PEMEX	5.5000%	2,150,000	2,272,475	2,329,095
SATMEX ESCROW SA DE CV	9.5000%	70,000	70,928	71,400
NETHERLANDS				
ARCOS DORADOS BV	7.5000%	300,000	301,350	331,500
COOPERATIEVE CENTRALE RAIFFEIS	11.0000%	1,670,000	1,820,300	1,953,900
DEUTSCHE TELEKOM INT FIN BDS	7.3750%	350,000	701,985	678,456
DEUTSCHE TELEKOM INTERNATIONAL	8.7500%	440,000	581,693	613,760
DEUTSCHE TELEKOM INTERNATIONAL	3.1250%	1,375,000	1,373,611	1,385,208
E ON INTL FIN B V GTD NT 144A	5.8000%	545,000	577,971	621,376
EMFNL 2008-APRX A2	2.0310%	2,000,000	1,781,580	2,077,040
EUROSAIL NL 2007-2 REGS	1.9810%	1,496,951	1,622,387	1,750,937
HEIDELBERGCEMENT FINANCE	8.0000%	2,200,000	3,460,306	2,913,049
ING BANK NV	4.0000%	1,180,000	1,206,295	1,140,167
MAJAPAHIT HLDG B V GTD NT 144A	7.2500%	100,000	110,250	111,120
MAJAPAHIT HOLDING BV	8.0000%	1,000,000	1,148,375	1,170,000
NEDERLANDSE WATERSCHAPS BANK NV	1.3750%	3,000,000	3,011,430	2,993,157
NETHERLANDS GOVERNMENT	3.5000%	1,250,000	1,770,145	1,800,128
NETHERLANDS GOVERNMENT BOND	4.0000%	775,000	1,179,704	1,279,082
NETHERLANDS GOVERNMENT BOND	4.0000%	1,360,000	2,099,884	1,981,579
NETHERLANDS GOVERNMENT BOND	4.2500%	870,000	1,304,412	1,198,803
NXP (ADD-ON 11/11) TLA2	0.0000%	455,000	436,800	439,644
RABOBANK NEDERLAND	4.1250%	725,000	911,260	946,476
SENSATA TECHNOLOGIES BV	6.5000%	3,055,000	3,076,181	3,016,813
SHELL INTERNATIONAL FINANCE BV	6.3750%	400,000	397,876	550,524
SHELL INTERNATIONAL FINANCE BV	1.8750%	400,000	399,524	407,444
SHELL INTERNATIONAL FINANCE BV	6.3750%	290,000	288,460	399,130
SHELL INTERNATIONAL FINANCE BV	3.1000%	400,000	399,724	428,856
UNIVAR 9/10 EXTENDED TLB1	0.0000%	466,475	466,475	448,474
UPC FINANCING 10/11 (USD) AB	0.0000%	620,000	601,400	606,050
NEW ZEALAND				
REYNOLDS GROUP 2/11 (USD) TLE	0.0000%	542,275	542,275	538,322
REYNOLDS GROUP 8/11 TLC	0.0000%	350,000	350,000	347,438
NIGERIA				
NIGERIA GOVERNMENT INTERNATION	6.7500%	850,000	912,156	884,000
NIGERIA GOVERNMENT INTERNATION	6.7500%	1,565,000	1,537,738	1,627,600
NORWAY				
DNB NOR BANK ASA	1.6770%	1,125,000	1,227,941	1,425,369
EKSPORTFINANS ASA	5.0000%	135,000	133,920	134,261
EKSPORTFINANS ASA	0.4853%	910,000	896,350	905,726
NORWAY (KINGDOM OF)	6.5000%	2,000,000	364,801	358,167
NORWAY GOVERNMENT BOND	4.5000%	2,000,000	309,134	385,157
STATOIL ASA	3.8750%	845,000	907,076	900,778
YARA INTERNATIONAL ASA	7.8750%	1,320,000	1,313,255	1,620,119
PANAMA				
PANAMA GOVERNMENT INTERNATIONA	6.7000%	315,000	346,218	411,721
PANAMA REP AMORT GLOBAL BD	6.7000%	550,000	654,560	717,750
PERU				
BANCO DE CREDITO DEL PERU/PANA	5.3750%	275,000	266,035	268,345
PERU (REPUBLIC OF)	7.1250%	415,000	435,449	521,863
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	150,000	172,050	190,500
PERUVIAN GOVERNMENT INTERNATIO	7.1250%	1,200,000	1,194,000	1,509,000
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	274,000	319,644	417,302
REPUBLIC OF PERU	7.3500%	375,000	403,715	498,431

	Coupon	Units	Cost	Market Value
PHILIPPINES				
PHILIPPINE GOVERNMENT BOND	6.3750%	155,620,252	3,628,847	3,883,172
PHILIPPINE GOVERNMENT INTERNAT	0.1457%	63,000,000	1,432,589	1,458,101
PHILIPPINE GOVERNMENT INTERNAT	0.1154%	48,000,000	1,121,389	1,110,934
PHILIPPINE GOVERNMENT INTERNAT	7.7500%	1,000,000	1,164,243	1,342,500
POLAND				
POLAND (GOVT OF)	5.2500%	2,100,000	703,468	615,821
POLAND (GOVT OF) BD	5.7500%	0	0	0
POLAND (GOVT OF) BDS PLN	5.0000%	3,375,000	1,060,929	986,343
POLAND (REPUBLIC OF)	5.2500%	4,750,000	1,556,625	1,367,616
POLAND GOVERNMENT BOND	5.7500%	3,900,000	1,370,146	1,156,241
POLAND GOVERNMENT BOND	5.2500%	5,900,000	1,804,380	1,647,866
POLAND GOVERNMENT BOND	5.5000%	5,250,000	1,769,066	1,549,496
POLAND GOVERNMENT BOND	5.7500%	3,375,000	1,072,075	973,005
POLAND GOVERNMENT BOND	5.0000%	6,450,000	2,261,002	1,861,962
POLAND GOVERNMENT INTERNATIONA	5.0000%	650,000	642,096	653,250
POLAND GOVERNMENT INTERNATIONA	6.3750%	775,000	890,281	858,313
POLAND GOVERNMENT INTERNATIONA	5.1250%	515,000	531,537	524,013
PUERTO RICO				
WARNER CHILCOTT CO LLC	7.7500%	2,635,000	2,651,106	2,690,994
WARNER CHILCOTT CO LLC	7.7500%	75,000	77,750	76,594
QATAR				
QATAR GOVERNMENT INTERNATIONAL	5.2500%	100,000	101,125	109,750
QATARI DIAR FINANCE QSC	5.0000%	900,000	899,721	958,500
RAS LAFFAN LIQUIFIED NAT GAS	5.2980%	352,480	341,440	378,035
RAS LAFFAN LNG 3	5.5000%	500,000	540,000	534,295
RES LAFFAN LIQUEFIELD BDS REGS	5.2980%	1,762,400	1,698,954	1,884,869
STATE OF QATAR	3.1250%	450,000	448,736	453,915
RUSSIA				
GAZPROM OAO LN PARTN CTF 144A	9.6250%	300,000	358,200	319,500
RUSSIA FOREIGN BOND	3.6250%	1,100,000	1,094,225	1,105,500
RUSSIAN FOREIGN BOND - EUROBON	5.0000%	3,100,000	3,205,125	3,199,665
RUSSIAN FOREIGN BOND - EUROBON	7.5000%	1,628,250	1,853,004	1,890,805
RUSSIAN FOREIGN BOND - EUROBON	7.8500%	155,000,000	5,518,126	4,897,581
RUSSIAN FOREIGN BOND -EUROBOND	7.8500%	20,000,000	760,072	632,681
VEB FINANCE LTD	6.9020%	500,000	544,200	514,260
SENEGAL				
REPUBLIC OF SENEGAL	8.7500%	1,500,000	1,556,525	1,486,170
SENEGAL GOVERNMENT INTERNATIONA	8.7500%	1,025,000	1,026,838	1,014,750
SINGAPORE				
DBS BANK LTD/SINGAPORE	0.6806%	1,375,000	1,210,000	1,347,500
SINGAPORE (GOVT OF) BDS	3.6250%	18,910,000	15,236,715	15,724,475
TEMASEK FINANCIAL I LTD 144A	4.5000%	2,155,000	2,142,135	2,355,919
SOUTH AFRICA				
ESKOM HOLDINGS LTD	5.7500%	2,045,000	2,030,847	2,080,788
REPUBLIC OF SOUTH AFRICA	5.5000%	500,000	501,774	560,275
SOUTH AFRICA GOVERNMENT BOND	7.2500%	46,175,000	6,118,418	5,499,203
SOUTH AFRICA GOVERNMENT BOND	8.2500%	23,600,000	3,210,674	3,039,815
SOUTH AFRICA GOVERNMENT BOND	6.7500%	9,000,000	1,153,022	1,028,600
SOUTH AFRICA GOVERNMENT BOND	8.2500%	10,400,000	1,499,116	1,339,579
SOUTH AFRICA GOVERNMENT INTERN	5.5000%	400,000	397,180	448,000
SOUTH AFRICA GOVERNMENT INTERN	6.2500%	200,000	198,874	232,500
EXPORT-IMPORT BANK OF KOREA	5.8750%	300,000	306,000	322,878
EXPORT-IMPORT BANK OF KOREA	4.1250%	500,000	517,261	512,631
EXPORT-IMPORT BANK OF KOREA	4.0000%	1,100,000	1,053,586	1,061,529
EXPORT-IMPORT BANK OF KOREA	5.8750%	2,700,000	2,739,790	2,895,680
EXPORT-IMPORT BANK OF KOREA	4.0000%	700,000	695,660	675,518
EXPORT-IMPORT BANK OF KOREA	1.5918%	2,100,000	2,100,000	2,098,755
HYNIX SEMICONDUCTOR INC 144A	7.8750%	1,100,000	857,750	1,122,000
KHFC	4.1250%	700,000	703,843	725,389
KOREA (REPUBLIC OF)	5.2500%	4,400,000,000	4,089,699	4,052,070
KOREA (REPUBLIC OF)	4.2500%	2,487,000,000	1,953,299	2,207,555
KOREA (REPUBLIC OF)	5.5000%	1,710,000,000	1,597,329	1,629,950
KOREA DEVELOPMENT BANK	4.0000%	400,000	398,048	405,416
KOREA DEVELOPMENT BANK	8.0000%	800,000	917,560	881,013
KOREA DEVELOPMENT BANK	8.0000%	600,000	598,398	660,162
KOREA ELECTRIC POWER CORP	3.0000%	100,000	99,664	100,216
KOREA NATIONAL OIL CORP	4.0000%	350,000	347,855	359,427
KOREA TREASURY BOND	5.7500%	140,000,000	136,779	136,440
KOREA TREASURY BOND	5.0000%	2,830,000,000	2,449,171	2,559,464
SPAIN				
BONOS Y OBLIG DEL ESTADO	3.3000%	3,175,000	4,615,603	4,094,794
BONOS Y OBLIG DEL ESTADO	4.0000%	525,000	683,752	645,844
CEMEX ESPANA LUXEMBOURG	9.2500%	335,000	313,249	255,438
GRIFOLS 10/10 (USD) TLB	0.0000%	462,675	458,048	461,157
SPAIN GOVERNMENT BOND	5.5000%	985,000	1,314,771	1,306,553
SPAIN GOVERNMENT BOND	4.7000%	2,330,000	2,533,249	2,524,249
TELEFONICA EMISIONES SAU	3.9920%	495,000	495,000	475,943
TELEFONICA EMISIONES SAU	4.7500%	400,000	547,000	510,675
TELEFONICA EMISIONES SAU	6.2210%	300,000	325,497	307,458
TELEFONICA EMISIONES SAU	7.0450%	0	0	0

	Coupon	Units	Cost	Market Value
TELEFONICA EMISIONES SAU	5.8550%	300,000	300,000	305,030
TELEFONICA EMISIONES SAU	2.5820%	540,000	540,000	526,930
TELEFONICA EMISIONES SAU	5.8770%	1,730,000	1,822,399	1,709,705
SRI LANKA				
REPUBLIC OF SRI LANKA	6.2500%	1,250,000	1,258,438	1,231,706
SRI LANKA GOVERNMENT INTERNATI	6.2500%	375,000	378,915	375,000
SUPRANATIONAL GEOGRAPHIC FOCUS				
CORP ANDINA DE FOMENTO	8.1250%	300,000	299,475	368,491
CORP ANDINA DE FOMENTO	3.7500%	1,000,000	1,008,580	1,015,408
EUROPEAN INVESTMENT BANK	4.2500%	1,700,000	1,843,259	1,779,429
EUROPEAN INVESTMENT BANK	0.8750%	1,000,000	986,340	983,118
EUROPEAN INVESTMENT BANK	2.3750%	885,000	879,805	905,547
EUROPEAN INVESTMENT BANK	7.0000%	2,740,000	2,543,545	2,812,374
SWEDEN				
SWEDEN (KINGDOM OF) BDS	3.0000%	8,640,000	1,371,610	1,367,694
SWEDEN GOVERNMENT BOND	4.5000%	13,035,000	1,962,519	2,141,982
SWITZERLAND				
CREDIT SUISSE AG/GUERNSEY	5.8600%	500,000	500,000	406,250
CREDIT SUISSE AG/LONDON	6.1250%	525,000	792,038	730,851
CREDIT SUISSE/NEW YORK NY	6.0000%	400,000	329,400	394,492
CREDIT SUISSE/NEW YORK NY	5.3000%	100,000	99,916	103,131
CREDIT SUISSE/NEW YORK NY	5.3000%	1,575,000	1,680,053	1,624,313
UBS AG/STAMFORD CT	5.8750%	175,000	179,200	182,184
UBS AG/STAMFORD CT	5.7500%	1,475,000	1,218,173	1,528,211
UBS AG/STAMFORD CT	5.8750%	1,400,000	1,465,156	1,457,469
UBS AG/STAMFORD CT	5.8750%	300,000	296,289	298,782
UBS AG/STAMFORD CT	4.8750%	450,000	449,015	446,931
THAILAND				
THAILAND	5.2500%	18,000,000	599,033	597,497
THAILAND	5.1250%	21,000,000	706,935	734,253
TURKEY				
TURKEY (REP OF)	6.8750%	2,275,000	2,111,283	2,380,970
TURKEY (REPUBLIC OF)	16.0000%	1,000,000	691,873	534,258
TURKEY (REPUBLIC OF)	16.0000%	1,680,000	1,221,712	956,264
TURKEY (REPUBLIC OF)	7.5000%	600,000	690,000	684,558
TURKEY GOVERNMENT BOND	10.0000%	3,150,000	2,149,517	1,648,054
TURKEY GOVERNMENT BOND	4.0000%	15,729,998	11,116,351	8,562,129
TURKEY GOVERNMENT BOND	9.0000%	650,000	377,768	330,403
TURKEY GOVERNMENT BOND	10.5000%	3,925,000	2,236,224	2,141,646
TURKEY GOVERNMENT INTERNATIONA	7.2500%	575,000	584,744	626,187
TURKEY GOVERNMENT INTERNATIONA	7.0000%	100,000	88,841	109,812
TURKIYE GARANTI BANKASI AS	3.0612%	300,000	300,000	270,000
UNITED ARAB EMIRATES				
TAQA ABU DHABI NATL ENER 144A	5.8750%	270,000	268,691	280,800
UNITED KINGDOM				
ABBEY NATIONAL TREASURY SERVIC	3.8750%	1,400,000	1,399,678	1,313,910
ABBEY NATL TREASURY SERV	2.1366%	1,300,000	1,300,000	1,169,597
ARRAN RESIDENTIAL MTG 1A A1B	2.6600%	2,104,217	3,018,920	2,727,860
ASTRAZENECA PLC	6.4500%	400,000	495,172	539,530
ASTRAZENECA PLC	5.9000%	940,000	1,082,062	1,135,428
ASTRAZENECA PLC	5.4000%	538,000	536,972	556,584
AVIVA	0.8992%	1,625,000	1,489,750	1,514,570
BARCLAYS BANK PLC	5.2000%	660,000	715,968	680,341
BARCLAYS BANK PLC	6.7500%	1,465,000	1,515,499	1,624,133
BARCLAYS BANK PLC	5.0000%	175,000	177,179	181,241
BARCLAYS BANK PLC	5.0000%	2,000,000	1,997,420	2,071,328
BG ENERGY CAPITAL PLC	4.0000%	430,000	426,603	443,230
BP CAPITAL MARKETS PLC	3.8750%	1,000,000	1,021,690	1,067,807
BP CAPITAL MARKETS PLC	3.1250%	200,000	199,432	209,485
BP CAPITAL MARKETS PLC	3.2000%	300,000	299,724	314,407
BP CAPITAL MARKETS PLC	3.5610%	300,000	300,000	312,325
BP CAPITAL MARKETS PLC	5.2500%	4,300,000	4,657,330	4,612,025
BP CAPITAL MARKETS PLC	3.1250%	900,000	923,531	942,681
BP CAPITAL MARKETS PLC	2.2480%	595,000	595,000	598,794
BRITISH TELE COMMUNICATIONS BD	5.7500%	950,000	1,469,086	1,578,470
BRITISH TELECOMMUNICATIONS PLC	9.6250%	400,000	493,152	563,720
BUMP 2009-3 A	2.9170%	86,896	122,496	112,917
GRANITE MASTER ISSUER PLC 05-2	1.0800%	2,118,397	2,906,878	2,626,247
HOLMES MASTER ISSUER PLC	2.5810%	2,400,000	3,314,160	3,105,562
HSBC HOLDINGS PLC	7.6250%	1,000,000	970,480	1,009,265
HSBC HOLDINGS PLC	4.8750%	1,085,000	1,084,013	1,146,729
HSBC HOLDINGS PLC	5.1000%	955,000	952,928	1,014,776
HSBC HOLDINGS PLC BDS	5.3750%	770,000	989,670	1,018,116
HSC BANK PLC	4.0000%	1,190,000	1,508,560	1,569,403
LBG CAPITAL NO.1 PLC	7.8750%	653,000	572,320	494,974
LLOYDS TSB BANK PLC	6.3750%	440,000	438,684	440,939
LLOYDS TSB BANK PLC	6.3750%	3,200,000	3,190,432	3,206,832
LLOYDS TSB BANK PLC	5.8000%	350,000	340,998	332,282
LLOYDS TSB BANK PLC	12.0000%	1,300,000	1,300,000	1,190,748
LLOYDS TSB BANK PLC	7.5000%	1,300,000	2,105,038	2,118,360
MORPHEUS(ELOC 19) 144A	1.2167%	59,926	109,319	86,146

	Coupon	Units	Cost	Market Value
ROYAL BANK OF SCOTLAND GROUP P	6.4000%	500,000	499,455	468,094
ROYAL BANK OF SCOTLAND GROUP P	9.1180%	1,812,000	2,019,112	1,449,618
ROYAL BANK OF SCOTLAND PLC/THE	3.9500%	400,000	399,172	375,082
ROYAL BANK OF SCOTLAND PLC/THE	4.8750%	450,000	453,011	430,282
ROYAL BANK OF SCOTLAND PLC/THE	3.9500%	925,000	923,085	867,376
ROYAL BANK OF SCOTLAND PLC/THE	4.8750%	3,000,000	2,993,040	2,868,546
ROYAL BANK OF SCOTLAND PLC/THE	2.6250%	3,900,000	3,974,100	3,925,245
ROYAL BK OF SCOTLAND PLC	5.5000%	300,000	383,784	361,505
STANDARD CHARTERED BANK	6.4000%	1,355,000	1,397,092	1,383,338
TSY 2% 2016	2.0000%	4,600,000	7,350,476	7,505,302
UNITED KINGDOM GILT	4.2500%	850,000	1,432,342	1,705,101
UNITED KINGDOM GILT	4.7500%	3,825,000	7,304,880	7,711,891
UNITED KINGDOM GILT	4.2500%	2,075,000	3,594,704	3,969,676
UNITED KINGDOM GILT	4.2500%	1,345,000	2,466,016	2,564,964
UNITED KINGDOM GILT	4.7500%	1,700,000	3,292,505	3,427,507
UNITED KINGDOM GILT	4.0000%	915,000	1,616,563	1,680,123
UNITED KINGDOM GILT	2.2500%	2,000,000	3,246,547	3,238,807
VIRGIN MEDIA FINANCE PLC	9.5000%	250,000	254,240	280,625
VIRGIN MEDIA SECURED FINANCE P	5.2500%	0	0	0
VODAFONE GROUP PLC	6.1500%	100,000	98,473	124,440
VODAFONE GROUP PLC	4.1500%	215,000	214,856	227,968
VODAFONE GROUP PLC	5.6250%	855,000	800,353	992,770
VODAFONE GROUP PLC	5.4500%	300,000	299,223	329,226
VODAFONE GROUP PLC	5.6250%	675,000	784,634	783,765
WPP FINANCE UK	8.0000%	770,000	900,677	857,710
Total of International Fixed Income Securities			896,722,338	892,721,504

Futures Contracts

0.03%

3MO EURO EURIBOR (LIF)		33	0	17,671
3MO EURO EURIBOR FUTURE (LIF)		40	0	38,295
3MO EURO EURIBOR FUTURE (LIF)		89	0	58,482
3MO EURO EURIBOR FUTURE (LIF)		11	0	13,566
3MO EURO EURIBOR FUTURE (LIF)		12	0	12,560
3MO EURO EURIBOR FUTURE (LIF)		6	0	7,789
90DAY EUROSOLLAR FUTURE (CME)		94	0	-8,788
90DAY EUROSOLLAR FUTURE (CME)		298	0	476,800
AUSTRALIAN 10YR BOND FUT (SFE)		20	0	29,040
CANADA 10YR BOND FUTURE (MSE)		12	0	17,088
EURO BUXL 30 YR BOND FUT (EUX)		-35	0	-121,119
EURO-BOBL FUTURE (EUX)		-2	0	-1,324
EURO-BUND FUTURE (EUX)		368	0	1,636,818
UK LONG GILT FUTURE (LIF)		-95	0	-70,959
US 10YR TREAS NTS FUTURE (CBT)		-254	0	-279,336
US 10YR TREAS NTS FUTURE (CBT)		-557	0	-683,874
US 10YR TREAS NTS FUTURE (CBT)		231	0	138,016
US 10YR TREAS NTS FUTURE (CBT)		7	0	12,429
US 2YR TREAS NTS FUT (CBT)		3	0	47
US 2YR TREAS NTS FUT (CBT)		75	0	5,859
US 5YR TREAS NTS FUTURE (CBT)		257	0	113,117
US 5YR TREAS NTS FUTURE (CBT)		398	0	225,312
US 5YR TREAS NTS FUTURE (CBT)		-156	0	-74,639
US TREAS BD FUTURE (CBT)		53	0	94,041
US TREAS BD FUTURE (CBT)		78	0	98,083
US TREAS BD FUTURE (CBT)		23	0	10,242
US ULTRA BOND (CBT)		7	0	6,025
US ULTRA BOND (CBT)		-12	0	-44,849
Total Futures Contracts				1,726,391

Credit Default Swaps

CDS SP UL CMBX.NA.AA.1	0.2500%	2,425,000	0	1,635,178
CDS SP UL NEIMAN MARCUS	0.0000%	-300,000	-23,344	-300,000
CDS_SP UL CMBX.NA.AA.1	0.0000%	-2,425,000	-315,132	-2,425,000
CDS_SP UL NEIMAN MARCUS	5.0000%	300,000	23,344	292,200
Total Credit Default Swaps			-315,132	-797,623

Cash Equivalent Securities

7.83%

Master Notes/Money Markets

CASH COLLATERAL AT BK OF	0.0000%	952,000	952,000	952,000
DREYFUS GOVT CASH MGMT FUND	0.0000%	11,945,906	11,945,906	11,945,906
HSBC CASH COLLATERAL	0.0900%	180,000	180,000	180,000
MORGAN ST REV REPO	0.0700%	38,100,000	38,100,000	38,100,000
SWAP COLLATERAL WITH JP MORGAN	0.0000%	10,000	10,000	10,000

	Coupon	Units	Cost	Market Value
U S TREASURY BILL	0.0000%	57,725,000	57,723,380	57,723,380
UMC CASH SWEEP ACCOUNT	2.7096%	164,868,102	164,868,102	164,868,102
UNITED STATES TREASURY BILL	0.0000%	1,200,000	1,199,788	1,199,788
VODAFONE GROUP DISC	0.0000%	5,600,000	5,550,309	5,550,309
Total of Master Notes/Money Markets			280,529,485	280,529,485
Total of Cash Equivalent Securities			280,529,485	280,529,485
Preferred Securities				0.07%
CITIGROUP CAPITAL XIII		20,500	541,055	534,230
GMAC CAPITAL TRUST I		43,000	1,102,767	831,620
QWEST CORP		29,000	725,000	769,660
SLM CORP MED TERM NT SER A CPI		10,000	112,500	195,790
VORNADO REALTY LP		750	18,750	20,610
Total of Preferred Securities			2,500,072	2,351,910
Domestic Equities				0.00%
FORMICA BERMUDA HOLDINGS LTD		13,340	675,100	31,482
Total of Domestic Equities			675,100	31,482
Total of FIXED INCOME FUND			3,496,169,058	3,582,212,368