

	Coupon	Units	Cost	Market Value
STABLE VALUE FUND - Assets				
Domestic Fixed Income Securities				87.62%
U.S. Government & Federal Agency Obligations				
CALIFORNIA ST	5.9500%	890,000	894,503	1,002,799
CALIFORNIA ST	5.9500%	445,000	447,252	501,399
CALIFORNIA ST	7.5500%	70,000	71,801	85,590
CALIFORNIA ST	6.2000%	100,000	108,350	114,083
CALIFORNIA ST	6.2000%	650,000	700,070	747,338
COMMIT TO PUR FHLMC GOLD SFM	3.5000%	1,025,000	1,048,687	1,052,387
COMMIT TO PUR FHLMC GOLD SFM	4.0000%	2,875,000	2,987,694	3,015,156
COMMIT TO PUR FHLMC GOLD SFM	4.5000%	2,825,000	2,978,104	2,993,176
COMMIT TO PUR FHLMC GOLD SFM	5.0000%	1,555,000	1,664,336	1,670,896
COMMIT TO PUR FHLMC GOLD SFM	3.5000%	150,000	156,141	156,352
COMMIT TO PUR FHLMC GOLD SFM	4.0000%	300,000	313,922	314,625
COMMIT TO PUR FHLMC GOLD SFM	3.0000%	1,500,000	1,538,438	1,548,281
COMMIT TO PUR FHLMC GOLD SFM	6.0000%	1,500,000	1,634,297	1,647,188
COMMIT TO PUR FHLMC GOLD SFM	4.0000%	2,000,000	2,066,875	2,097,500
COMMIT TO PUR FNMA SF MTG	3.0000%	1,805,000	1,855,751	1,863,944
COMMIT TO PUR FNMA SF MTG	3.5000%	2,110,000	2,202,934	2,206,269
COMMIT TO PUR FNMA SF MTG	3.5000%	1,280,000	1,304,646	1,316,400
COMMIT TO PUR FNMA SF MTG	4.0000%	1,470,000	1,549,013	1,550,161
COMMIT TO PUR FNMA SF MTG	4.0000%	5,005,000	5,213,733	5,257,596
COMMIT TO PUR FNMA SF MTG	4.5000%	4,690,000	4,960,414	4,990,453
COMMIT TO PUR FNMA SF MTG	5.0000%	5,215,000	5,607,762	5,633,830
COMMIT TO PUR FNMA SF MTG	5.5000%	200,000	217,250	216,938
COMMIT TO PUR FNMA SF MTG	5.5000%	2,090,000	2,270,973	2,275,814
COMMIT TO PUR FNMA SF MTG	6.0000%	935,000	1,025,286	1,029,523
COMMIT TO PUR FNMA SF MTG	4.5000%	350,000	372,805	373,078
COMMIT TO PUR FNMA SF MTG	4.5000%	550,000	584,375	585,234
COMMIT TO PUR FNMA SF MTG	5.5000%	150,000	163,025	163,336
COMMIT TO PUR FNMA SF MTG	4.5000%	2,500,000	2,654,297	2,664,844
COMMIT TO PUR FNMA SF MTG	4.5000%	1,000,000	1,055,614	1,064,063
COMMIT TO PUR FNMA SF MTG	5.0000%	3,500,000	3,762,500	3,773,438
COMMIT TO PUR FNMA SF MTG	3.0000%	6,000,000	6,127,822	6,195,937
COMMIT TO PUR FNMA SF MTG	4.0000%	1,000,000	1,044,766	1,047,813
COMMIT TO PUR FNMA SF MTG	3.0000%	1,000,000	1,025,156	1,029,531
COMMIT TO PUR FNMA SF MTG	3.5000%	4,500,000	4,667,344	4,705,313
COMMIT TO PUR FNMA SF MTG	3.5000%	1,500,000	1,537,969	1,542,656
COMMIT TO PUR FNMA SF MTG	6.0000%	2,000,000	2,184,375	2,202,188
COMMIT TO PUR FNMA SF MTG	4.0000%	1,000,000	1,037,583	1,050,469
COMMIT TO PUR FNMA SF MTG	4.0000%	1,250,000	1,309,961	1,318,164
COMMIT TO PUR GNMA II JUMBOS	4.0000%	2,430,000	2,589,713	2,598,961
COMMIT TO PUR GNMA II JUMBOS	4.5000%	6,160,000	6,698,377	6,708,624
COMMIT TO PUR GNMA II JUMBOS	4.5000%	3,000,000	3,259,219	3,260,156
COMMIT TO PUR GNMA II JUMBOS	4.0000%	2,000,000	2,128,438	2,139,062
COMMIT TO PUR GNMA II JUMBOS	3.5000%	1,250,000	1,287,129	1,300,977
COMMIT TO PUR GNMA II JUMBOS	5.0000%	500,000	549,531	552,812
COMMIT TO PUR GNMA SF MTG	4.0000%	965,000	1,032,921	1,035,113
COMMIT TO PUR GNMA SF MTG	4.0000%	350,000	374,555	375,430
COMMIT TO PUR GNMA SF MTG	3.5000%	300,000	312,621	312,621
COMMIT TO PUR GNMA SF MTG	5.5000%	3,000,000	3,333,750	3,367,031
COMMIT TO PUR GNMA SF MTG	4.5000%	3,500,000	3,794,766	3,813,359
COMMIT TO PUR GNMA SF MTG	4.0000%	9,000,000	9,610,169	9,653,906
FEDERAL FARM CR BK CONS BD	5.1250%	585,000	583,508	691,226
FEDERAL FARM CR BK CONS BD	5.1250%	325,000	324,171	384,014
FEDERAL FARM CR BK CONS BD	1.1250%	200,000	198,806	202,761
FEDERAL FARM CR BK CONS BD	5.1250%	50,000	57,271	59,079
FEDERAL HOME LN BK CONS BD	5.0000%	130,000	130,912	150,260
FEDERAL HOME LN BK CONS BD	5.2500%	280,000	273,624	350,450
FEDERAL HOME LN BK CONS BD	5.2500%	60,000	58,634	75,096
FEDERAL HOME LN BK CONS BD	4.5000%	0	0	0
FEDERAL HOME LN BK CONS BD	5.3750%	50,000	58,118	59,300
FEDERAL HOME LN BK CONS BD	5.6250%	25,000	29,310	33,120
FEDERAL HOME LN BK CONS BD	4.7500%	50,000	58,589	58,747
FEDERAL HOME LN BK CONS BD	5.0000%	75,000	87,311	90,008
FEDERAL HOME LN BK CONS BD	4.0000%	225,000	246,796	238,572

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FEDERAL HOME LN BK CONS BD	3.6250%	100,000	108,486	105,688
FEDERAL HOME LN BK CONS BD	3.1250%	200,000	210,694	209,581
FEDERAL HOME LN BK CONS BD	1.6250%	0	0	0
FEDERAL HOME LN BK CONS BD	2.8750%	300,000	321,803	321,345
FEDERAL HOME LN BK CONS BD	2.7500%	35,000	36,113	37,255
FEDERAL HOME LN BK CONS BD	5.2500%	250,000	278,555	278,247
FEDERAL HOME LN BK CONS BD	0.8750%	350,000	346,584	353,012
FEDERAL HOME LN BK CONS BD	1.0000%	400,000	403,715	403,378
FEDERAL HOME LN BK CONS BD	1.8750%	600,000	616,714	613,412
FEDERAL HOME LN BK CONS BD	1.3750%	3,050,000	3,055,420	3,110,106
FEDERAL HOME LN BK CONS BD	0.3750%	380,000	379,152	379,576
FEDERAL HOME LN MTG CORP	5.0500%	1,365,000	1,371,946	1,545,901
FEDERAL HOME LN MTG CORP	1.6000%	3,335,000	3,335,000	3,357,408
FEDERAL HOME LN MTG CORP	3.7500%	1,085,000	1,142,839	1,238,561
FEDERAL HOME LN MTG CORP	3.0000%	4,170,000	4,397,490	4,424,879
FEDERAL HOME LN MTG CORP	2.8750%	7,205,000	7,644,106	7,683,815
FEDERAL HOME LN MTG CORP	2.5000%	510,000	518,311	540,128
FEDERAL HOME LN MTG CORP	1.0000%	2,505,000	2,503,597	2,531,859
FEDERAL HOME LN MTG CORP	1.0000%	1,542,817	1,542,817	1,544,891
FEDERAL HOME LN MTG CORP	0.3750%	1,295,000	1,293,836	1,293,388
FEDERAL HOME LN MTG CORP	0.6250%	0	0	0
FEDERAL HOME LN MTG CORP	5.0500%	385,000	386,476	436,023
FEDERAL HOME LN MTG CORP	1.6000%	960,000	960,000	966,450
FEDERAL HOME LN MTG CORP	3.7500%	330,000	346,833	376,705
FEDERAL HOME LN MTG CORP	3.0000%	1,345,000	1,418,375	1,427,209
FEDERAL HOME LN MTG CORP	2.8750%	2,165,000	2,298,181	2,308,877
FEDERAL HOME LN MTG CORP	1.0000%	720,000	719,597	727,720
FEDERAL HOME LN MTG CORP	1.0000%	500,000	504,327	504,867
FEDERAL HOME LN MTG CORP	0.3750%	280,000	279,748	279,651
FEDERAL HOME LN MTG CORP	0.6250%	540,000	538,526	539,605
FEDERAL HOME LN MTG CORP	6.7500%	15,000	22,180	22,549
FEDERAL HOME LN MTG CORP	6.2500%	175,000	239,351	254,699
FEDERAL HOME LN MTG CORP	4.5000%	75,000	83,434	83,627
FEDERAL HOME LN MTG CORP	5.2500%	100,000	119,041	117,803
FEDERAL HOME LN MTG CORP	5.5000%	175,000	209,663	208,689
FEDERAL HOME LN MTG CORP	4.1250%	0	0	0
FEDERAL HOME LN MTG CORP	3.7500%	190,000	210,806	216,891
FEDERAL HOME LN MTG CORP	0.8750%	750,000	743,363	755,873
FEDERAL HOME LN MTG CORP	1.7500%	165,000	169,374	170,236
FEDERAL HOME LN MTG CORP	0.6250%	350,000	349,982	351,362
FEDERAL HOME LN MTG CORP	1.3750%	350,000	350,073	355,660
FEDERAL HOME LN MTG CORP	0.7500%	800,000	803,886	804,458
FEDERAL HOME LN MTG CORP	1.0000%	300,000	302,734	302,920
FEDERAL HOME LN MTG CORP	5.1250%	1,490,000	1,707,650	1,794,097
FEDERAL HOME LN MTG CORP	2.0000%	1,510,000	1,504,383	1,570,198
FEDERAL HOME LN MTG CORP	0.3750%	2,750,000	2,743,703	2,745,559
FEDERAL NATL MTG ASSN	1.5000%	3,910,000	3,910,000	3,920,162
FEDERAL NATL MTG ASSN	0.8750%	7,270,000	7,340,294	7,305,470
FEDERAL NATL MTG ASSN	0.5500%	1,600,000	1,600,000	1,598,093
FEDERAL NATL MTG ASSN	1.5000%	2,890,000	2,887,399	2,897,138
FEDERAL NATL MTG ASSN	1.3750%	2,460,000	2,487,641	2,481,727
FEDERAL NATL MTG ASSN	0.7500%	0	0	0
FEDERAL NATL MTG ASSN	7.1250%	0	0	0
FEDERAL NATL MTG ASSN	5.2500%	1,780,000	2,036,704	2,113,015
FEDERAL NATL MTG ASSN	5.3750%	4,825,000	5,513,130	5,829,690
FEDERAL NATL MTG ASSN	2.7500%	3,675,000	3,828,583	3,850,908
FEDERAL NATL MTG ASSN	1.5000%	1,140,000	1,140,000	1,142,963
FEDERAL NATL MTG ASSN	0.8750%	2,080,000	2,100,103	2,090,148
FEDERAL NATL MTG ASSN	0.5500%	420,000	420,000	419,499
FEDERAL NATL MTG ASSN	1.5000%	795,000	794,285	796,964
FEDERAL NATL MTG ASSN	1.3750%	280,000	283,146	282,473
FEDERAL NATL MTG ASSN	0.7500%	0	0	0
FEDERAL NATL MTG ASSN	7.1250%	0	0	0
FEDERAL NATL MTG ASSN	5.2500%	70,000	81,862	83,096
FEDERAL NATL MTG ASSN	5.3750%	1,700,000	1,966,818	2,053,984
FEDERAL NATL MTG ASSN	2.7500%	370,000	382,564	387,710
FEDERAL NATL MTG ASSN	0.7500%	325,000	326,524	326,815
FEDERAL NATL MTG ASSN	1.2500%	325,000	330,160	329,699
FEDERAL NATL MTG ASSN	1.1250%	275,000	279,889	278,569
FEDERAL NATL MTG ASSN	0.5000%	300,000	300,848	300,708
FEDERAL NATL MTG ASSN	0.8750%	175,000	176,190	175,854

	Coupon	Units	Cost	Market Value
FEDERAL NATL MTG ASSN	0.6250%	325,000	324,527	324,409
FEDERAL NATL MTG ASSN	0.7500%	275,000	275,731	275,848
FEDERAL NATL MTG ASSN	5.0000%	75,000	85,143	85,288
FEDERAL NATL MTG ASSN	6.6250%	190,000	258,610	281,419
FEDERAL NATL MTG ASSN	5.0000%	225,000	262,778	267,068
FEDERAL NATL MTG ASSN	5.3750%	100,000	115,306	120,823
FEDERAL NATL MTG ASSN	4.7500%	0	0	0
FEDERAL NATL MTG ASSN	1.5000%	725,000	736,082	737,757
FEDERAL NATL MTG ASSN	2.3750%	300,000	316,695	316,521
FEDERAL NATL MTG ASSN	1.0000%	375,000	377,075	378,879
FEDERAL NATL MTG ASSN	2.3750%	5,775,000	6,055,342	6,101,594
FEDERAL NATL MTG ASSN	0.7500%	1,070,000	1,069,968	1,073,299
FEDERAL NATL MTG ASSN	5.3750%	1,140,000	1,336,354	1,377,378
FHLMC POOL #1G-1616	4.9970%	60,788	60,750	64,307
FHLMC POOL #1H-2605	5.6110%	155,495	156,449	166,414
FHLMC POOL #1J-0301	5.5350%	71,270	71,464	75,171
FHLMC POOL #78-1285	2.4630%	61,348	60,875	63,803
FHLMC POOL #78-3036	2.2270%	158,456	156,104	163,218
FHLMC POOL #84-7611	2.5380%	83,146	82,831	88,083
FHLMC POOL #A1-1745	4.5000%	89,452	86,049	95,149
FHLMC POOL #A1-4481	4.5000%	120,365	114,836	128,030
FHLMC POOL #A1-8211	6.5000%	57,813	59,403	66,243
FHLMC POOL #A1-9457	5.5000%	56,276	57,582	61,299
FHLMC POOL #A2-0300	6.5000%	20,262	21,234	22,994
FHLMC POOL #A2-0860	4.5000%	62,706	60,512	66,661
FHLMC POOL #A2-1459	5.0000%	141,106	136,675	151,826
FHLMC POOL #A2-4611	4.5000%	33,609	32,107	35,728
FHLMC POOL #A2-7579	5.5000%	41,165	40,927	44,839
FHLMC POOL #A3-3669	5.5000%	194,014	196,530	211,209
FHLMC POOL #A3-7175	5.0000%	206,295	204,426	221,968
FHLMC POOL #A3-9300	5.5000%	155,763	153,743	169,568
FHLMC POOL #A4-1017	6.5000%	56,102	57,325	63,419
FHLMC POOL #A4-1965	5.0000%	118,143	115,448	127,118
FHLMC POOL #A4-3941	5.5000%	51,529	50,289	56,039
FHLMC POOL #A4-6663	5.0000%	119,210	128,784	128,266
FHLMC POOL #A4-7038	5.0000%	234,057	229,504	251,839
FHLMC POOL #A4-7597	5.0000%	141,277	135,902	152,010
FHLMC POOL #A4-8374	5.0000%	526,593	507,175	566,765
FHLMC POOL #A4-9667	6.5000%	44,963	45,188	50,620
FHLMC POOL #A5-1418	6.0000%	103,183	102,530	113,683
FHLMC POOL #A5-1893	6.0000%	108,717	110,781	119,780
FHLMC POOL #A5-3801	6.0000%	146,674	147,717	161,599
FHLMC POOL #A5-4174	6.0000%	69,159	72,195	76,311
FHLMC POOL #A6-1562	5.5000%	136,392	137,180	148,331
FHLMC POOL #A6-2582	6.0000%	238,004	241,239	261,775
FHLMC POOL #A6-3982	6.0000%	100,082	102,099	110,078
FHLMC POOL #A6-7374	6.0000%	189,186	191,832	208,082
FHLMC POOL #A6-8049	6.0000%	327,219	355,033	359,901
FHLMC POOL #A6-8070	5.5000%	42,102	41,878	45,741
FHLMC POOL #A6-8432	6.0000%	60,728	64,144	66,794
FHLMC POOL #A6-8726	6.5000%	79,623	81,738	89,342
FHLMC POOL #A7-0490	5.5000%	147,134	146,881	159,852
FHLMC POOL #A7-3172	5.0000%	150,769	144,644	162,176
FHLMC POOL #A7-5517	6.0000%	215,431	220,042	236,881
FHLMC POOL #A7-6559	6.0000%	63,488	63,875	69,809
FHLMC POOL #A7-7265	5.5000%	30,466	30,581	33,100
FHLMC POOL #A7-7764	5.5000%	416,355	441,998	452,345
FHLMC POOL #A7-7830	5.5000%	114,154	113,529	124,021
FHLMC POOL #A7-9380	6.0000%	263,434	266,110	289,664
FHLMC POOL #A7-9713	6.0000%	450,000	491,485	494,805
FHLMC POOL #A8-1326	5.5000%	56,087	55,281	60,935
FHLMC POOL #A8-2868	5.5000%	37,419	36,670	40,653
FHLMC POOL #A8-2872	5.5000%	154,648	166,247	168,016
FHLMC POOL #A8-3066	5.5000%	59,229	63,681	64,349
FHLMC POOL #A8-3516	6.5000%	149,700	155,330	167,787
FHLMC POOL #A8-4716	6.5000%	11,701	12,184	13,115
FHLMC POOL #A8-4786	4.5000%	686,015	687,033	727,560
FHLMC POOL #A8-5962	4.0000%	189,551	189,196	199,093
FHLMC POOL #A8-6673	4.5000%	194,676	194,524	206,466
FHLMC POOL #A8-6997	4.5000%	516,809	514,386	548,106
FHLMC POOL #A8-8026	4.5000%	273,998	276,406	290,591

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FHLMC POOL #A8-8305	4.5000%	378,810	381,207	401,750
FHLMC POOL #A8-9179	4.5000%	236,479	240,821	250,801
FHLMC POOL #A8-9865	4.5000%	515,317	519,624	546,524
FHLMC POOL #A9-0037	4.5000%	587,827	602,018	623,426
FHLMC POOL #A9-0606	5.0000%	401,077	417,026	431,423
FHLMC POOL #A9-0974	4.5000%	234,023	236,528	248,196
FHLMC POOL #A9-1259	4.5000%	231,193	234,228	245,122
FHLMC POOL #A9-2322	4.5000%	343,949	346,260	364,671
FHLMC POOL #A9-3010	4.5000%	301,658	314,478	319,831
FHLMC POOL #A9-3012	4.0000%	191,318	193,874	200,948
FHLMC POOL #A9-3108	6.0000%	430,229	466,597	472,662
FHLMC POOL #A9-3261	4.0000%	102,981	106,956	108,165
FHLMC POOL #A9-3520	4.5000%	412,643	430,955	437,504
FHLMC POOL #A9-3547	4.5000%	240,216	251,232	254,688
FHLMC POOL #A9-5258	4.0000%	337,173	329,903	354,146
FHLMC POOL #A9-6651	4.0000%	490,457	486,012	515,222
FHLMC POOL #A9-6905	4.5000%	133,935	135,944	142,004
FHLMC POOL #A9-7052	5.0000%	132,957	141,413	143,225
FHLMC POOL #A9-7473	4.5000%	89,902	95,085	95,297
FHLMC POOL #B1-2368	5.0000%	82,020	80,309	88,410
FHLMC POOL #B1-3458	4.5000%	55,427	54,600	59,072
FHLMC POOL #B1-4031	4.5000%	101,880	98,282	110,012
FHLMC POOL #B1-4858	4.0000%	66,396	63,128	70,368
FHLMC POOL #B1-5090	4.5000%	85,698	83,595	91,333
FHLMC POOL #B1-6296	5.5000%	56,751	58,613	61,375
FHLMC POOL #C0-1396	6.5000%	126,182	131,545	143,635
FHLMC POOL #C0-1416	7.0000%	4,058	4,257	4,663
FHLMC POOL #C0-1598	5.0000%	130,078	125,118	140,041
FHLMC POOL #C0-1648	5.0000%	285,551	282,473	307,423
FHLMC POOL #C0-1754	5.5000%	63,462	64,191	69,166
FHLMC POOL #C0-1839	5.0000%	206,563	198,107	222,256
FHLMC POOL #C0-1844	4.5000%	59,292	57,217	63,031
FHLMC POOL #C0-3479	5.0000%	17,625	18,891	18,955
FHLMC POOL #C5-3560	6.5000%	2,207	2,312	2,518
FHLMC POOL #C5-4693	8.0000%	28,104	30,133	34,023
FHLMC POOL #C5-8962	6.0000%	47,626	49,345	53,053
FHLMC POOL #C6-2298	5.5000%	10,995	10,878	11,984
FHLMC POOL #C6-5058	7.0000%	23,151	24,417	26,604
FHLMC POOL #C7-0091	7.0000%	1,462	1,534	1,680
FHLMC POOL #C7-4707	5.5000%	28,533	29,438	31,098
FHLMC POOL #C7-5377	5.5000%	35,708	36,143	38,918
FHLMC POOL #C7-5952	5.5000%	284,632	289,347	310,215
FHLMC POOL #C7-6019	6.0000%	215,861	223,416	240,457
FHLMC POOL #C7-7280	6.5000%	21,933	22,883	25,022
FHLMC POOL #C7-9952	5.5000%	57,195	61,556	62,336
FHLMC POOL #C9-0645	5.5000%	56,604	58,515	61,851
FHLMC POOL #C9-0654	5.5000%	69,952	72,313	76,436
FHLMC POOL #C9-0683	5.0000%	43,980	45,025	47,968
FHLMC POOL #C9-0892	5.0000%	130,094	130,602	141,563
FHLMC POOL #C9-1034	6.0000%	65,925	66,687	72,427
FHLMC POOL #C9-1177	4.5000%	73,474	71,361	78,222
FHLMC POOL #D6-4246	6.5000%	4,189	4,023	4,708
FHLMC POOL #D8-1313	9.0000%	1,198	1,262	1,366
FHLMC POOL #D9-1400	8.0000%	7,703	7,994	7,810
FHLMC POOL #E0-0493	8.0000%	18	8	18
FHLMC POOL #E0-1377	4.5000%	84,643	85,014	89,661
FHLMC POOL #E0-1641	4.5000%	17,996	17,816	19,073
FHLMC POOL #E0-2710	4.0000%	189,157	197,019	198,581
FHLMC POOL #E0-2905	4.0000%	438,698	458,439	464,528
FHLMC POOL #E8-5142	6.5000%	52,661	55,738	57,860
FHLMC POOL #E8-9785	5.5000%	67,166	69,454	72,839
FHLMC POOL #E9-1434	6.0000%	3,696	3,837	4,022
FHLMC POOL #E9-1483	6.0000%	0	0	0
FHLMC POOL #E9-1522	6.0000%	9,289	9,645	10,109
FHLMC POOL #E9-5375	5.0000%	145,917	149,998	157,148
FHLMC POOL #E9-5779	5.0000%	101,984	104,948	109,834
FHLMC POOL #E9-7104	4.5000%	46,953	46,013	50,070
FHLMC POOL #E9-7298	4.5000%	97,849	99,760	104,345
FHLMC POOL #E9-9735	5.0000%	69,122	69,252	74,442
FHLMC POOL #G0-0286	8.0000%	304	179	360
FHLMC POOL #G0-1444	6.5000%	25,299	26,418	28,862

	Coupon	Units	Cost	Market Value
FHLMC POOL #G0-1469	5.5000%	25,932	25,646	28,262
FHLMC POOL #G0-1563	5.5000%	479,729	477,780	522,846
FHLMC POOL #G0-1563	5.5000%	105,666	105,105	115,164
FHLMC POOL #G0-1644	5.5000%	104,875	105,957	114,302
FHLMC POOL #G0-1721	6.5000%	90,950	93,849	102,961
FHLMC POOL #G0-1740	5.5000%	87,969	86,010	95,820
FHLMC POOL #G0-1771	5.5000%	83,731	83,424	91,204
FHLMC POOL #G0-1823	6.0000%	115,545	118,072	128,205
FHLMC POOL #G0-1864	5.0000%	421,524	414,410	453,811
FHLMC POOL #G0-1931	5.5000%	65,268	63,499	71,053
FHLMC POOL #G0-1941	5.0000%	176,173	181,596	189,557
FHLMC POOL #G0-1962	5.0000%	115,174	111,175	123,924
FHLMC POOL #G0-2023	5.5000%	33,937	33,826	36,966
FHLMC POOL #G0-2069	5.5000%	192,931	185,546	210,031
FHLMC POOL #G0-2109	6.0000%	53,564	54,727	59,148
FHLMC POOL #G0-2163	5.0000%	103,714	97,961	111,593
FHLMC POOL #G0-2199	5.0000%	162,537	154,271	174,886
FHLMC POOL #G0-2741	5.5000%	42,955	42,518	46,815
FHLMC POOL #G0-2939	5.5000%	214,334	209,478	232,862
FHLMC POOL #G0-2976	5.5000%	242,835	234,450	263,826
FHLMC POOL #G0-3238	6.0000%	134,929	146,485	148,406
FHLMC POOL #G0-3355	5.0000%	471,079	504,937	506,721
FHLMC POOL #G0-3680	5.5000%	382,496	378,641	416,396
FHLMC POOL #G0-3696	5.5000%	81,336	83,315	88,367
FHLMC POOL #G0-3698	6.0000%	108,335	119,194	119,155
FHLMC POOL #G0-3776	6.0000%	150,701	163,581	165,753
FHLMC POOL #G0-3812	5.5000%	2,815,339	3,034,407	3,058,701
FHLMC POOL #G0-3914	6.5000%	212,895	226,234	238,882
FHLMC POOL #G0-3941	6.0000%	1,611,808	1,752,212	1,772,794
FHLMC POOL #G0-4002	5.5000%	65,366	65,571	71,017
FHLMC POOL #G0-4122	5.5000%	38,911	39,358	42,317
FHLMC POOL #G0-4156	6.0000%	246,753	249,298	271,321
FHLMC POOL #G0-4287	5.0000%	181,807	178,199	195,562
FHLMC POOL #G0-4538	5.5000%	27,436	27,376	29,808
FHLMC POOL #G0-4560	5.0000%	47,209	45,984	50,795
FHLMC POOL #G0-4581	6.5000%	41,049	42,704	46,060
FHLMC POOL #G0-4815	5.0000%	40,591	41,250	43,662
FHLMC POOL #G0-4816	5.0000%	480,551	504,917	516,910
FHLMC POOL #G0-4817	5.0000%	134,952	145,179	145,163
FHLMC POOL #G0-4832	5.0000%	114,427	120,864	123,085
FHLMC POOL #G0-4837	5.5000%	299,556	298,807	325,778
FHLMC POOL #G0-4913	5.0000%	161,068	163,660	173,355
FHLMC POOL #G0-4916	5.0000%	106,827	111,600	114,942
FHLMC POOL #G0-5527	4.0000%	283,065	287,455	297,314
FHLMC POOL #G0-5671	5.5000%	3,822,653	4,135,035	4,157,270
FHLMC POOL #G0-5676	4.0000%	960,289	973,493	1,008,628
FHLMC POOL #G0-5741	4.5000%	1,464,744	1,540,156	1,553,448
FHLMC POOL #G0-5860	5.5000%	474,092	507,982	515,073
FHLMC POOL #G0-5940	6.0000%	99,836	108,275	109,808
FHLMC POOL #G0-5958	5.0000%	307,607	325,295	330,833
FHLMC POOL #G0-6020	5.5000%	593,723	638,160	645,045
FHLMC POOL #G0-6066	6.0000%	229,610	246,507	252,543
FHLMC POOL #G0-6193	5.5000%	425,465	457,940	462,243
FHLMC POOL #G0-6193	5.5000%	189,543	202,375	205,928
FHLMC POOL #G0-6222	4.0000%	26,991	28,189	28,350
FHLMC POOL #G0-6506	4.0000%	2,294,931	2,288,745	2,410,452
FHLMC POOL #G0-6602	4.5000%	3,305,656	3,420,321	3,532,703
FHLMC POOL #G0-8020	5.0000%	127,196	126,680	136,860
FHLMC POOL #G0-8053	6.0000%	62,209	63,842	68,695
FHLMC POOL #G0-8068	5.5000%	159,052	161,139	173,149
FHLMC POOL #G0-8094	5.0000%	555,792	540,703	598,017
FHLMC POOL #G0-8100	5.5000%	194,874	192,529	212,145
FHLMC POOL #G0-8106	6.0000%	140,126	140,235	154,734
FHLMC POOL #G0-8117	6.0000%	107,323	108,313	118,244
FHLMC POOL #G0-8157	6.5000%	114,857	116,975	129,308
FHLMC POOL #G0-8160	5.5000%	154,148	157,665	167,642
FHLMC POOL #G0-8178	5.0000%	49,749	51,303	53,513
FHLMC POOL #G0-8210	6.0000%	145,312	143,927	159,826
FHLMC POOL #G0-8238	6.5000%	151,045	155,057	169,483
FHLMC POOL #G0-8344	4.5000%	461,792	469,116	489,758
FHLMC POOL #G0-8364	4.5000%	141,859	147,267	150,450

	Coupon	Units	Cost	Market Value
FHLMC POOL #G0-8368	4.5000%	1,777,930	1,842,449	1,885,600
FHLMC POOL #G0-8372	4.5000%	983,256	1,039,179	1,042,801
FHLMC POOL #G0-8402	5.0000%	148,090	155,217	159,271
FHLMC POOL #G0-8441	4.0000%	685,346	674,477	719,845
FHLMC POOL #G0-8463	4.0000%	149,341	156,482	156,882
FHLMC POOL #G1-1776	4.5000%	92,107	88,336	98,107
FHLMC POOL #G1-4047	5.5000%	769,480	835,608	834,476
FHLMC POOL #G1-8049	5.5000%	131,840	134,992	143,141
FHLMC POOL #G1-8302	4.0000%	261,078	273,317	274,084
FHLMC POOL #G1-8345	4.0000%	318,466	323,268	334,331
FHLMC POOL #G1-8401	3.5000%	977,070	1,019,053	1,019,305
FHLMC POOL #J0-0681	4.5000%	95,046	92,596	101,238
FHLMC POOL #J0-3944	6.0000%	104,787	106,883	114,165
FHLMC POOL #J0-7003	4.5000%	100,000	105,625	106,108
FHLMC POOL #J0-9902	4.0000%	134,849	135,112	141,566
FHLMC POOL #J1-2233	4.0000%	411,639	417,942	432,145
FHLMC POOL #J1-3542	3.5000%	480,571	480,796	501,344
FHLMC POOL #J1-5383	4.0000%	845,772	892,818	888,963
FHLMC POOL #J1-5847	4.0000%	967,477	1,011,014	1,024,441
FHLMC POOL #J1-5982	3.5000%	292,958	298,497	305,621
FHLMC POOL #J1-6059	4.0000%	485,468	512,017	510,259
FHLMC POOL #Q0-0093	4.0000%	218,874	220,909	229,926
FHLMC POOL #Q0-0285	4.5000%	378,715	401,792	401,442
FHLMC POOL #Q0-0291	5.0000%	601,884	645,709	648,363
FHLMC POOL #Q0-0760	4.5000%	313,316	330,254	332,119
FHLMC POOL #Q0-0816	4.5000%	212,446	218,189	225,195
FHLMC POOL #Q0-1059	4.5000%	150,595	159,231	159,633
FHLMC POOL #Q0-1348	4.5000%	1,139,863	1,202,021	1,208,269
FHLMC POOL #Q0-1838	4.0000%	198,324	203,282	208,339
FHLMC POOL #Q0-2171	5.0000%	902,431	977,023	972,119
FHLMC POOL #Q0-2583	4.5000%	169,055	178,063	179,201
FHLMC POOL #Q0-2606	5.0000%	5,902,298	6,392,926	6,358,089
FHLMC POOL #Q0-3548	4.5000%	2,899,463	3,089,740	3,073,467
FHLMC POOL #Q0-4243	4.0000%	309,121	322,500	324,730
FHLMC MULTICLASS MTG	4.5000%	1,148,697	1,110,826	1,151,279
FHLMC MULTICLASS MTG	4.5000%	3,719,349	3,576,968	3,748,198
FHLMC MULTICLASS MTG	5.0000%	6,941,535	6,779,657	7,042,967
FHLMC MULTICLASS MTG 2736 BC	5.0000%	1,550,809	1,522,701	1,564,282
FHLMC MULTICLASS MTG 2764 QD	5.0000%	1,718,393	1,698,256	1,720,549
FHLMC MULTICLASS MTG 2772 YE	5.0000%	2,378,476	2,332,393	2,398,176
FHLMC MULTICLASS MTG 3102 PG	5.0000%	3,946,895	3,949,670	3,963,716
FNMA POOL #0124653	7.5000%	2,134	2,144	2,475
FNMA POOL #0190377	5.0000%	377,303	364,238	407,914
FNMA POOL #0250102	8.0000%	380	406	449
FNMA POOL #0250998	7.5000%	2,593	2,749	2,861
FNMA POOL #0251121	8.0000%	152	157	154
FNMA POOL #0251507	6.5000%	2,173	2,268	2,419
FNMA POOL #0251729	6.5000%	2,164	2,258	2,409
FNMA POOL #0251787	6.5000%	1,776	1,853	1,977
FNMA POOL #0251825	6.5000%	5,030	5,250	5,599
FNMA POOL #0252023	6.5000%	725	756	807
FNMA POOL #0252059	6.5000%	13,658	13,827	15,614
FNMA POOL #0252104	6.5000%	5,758	6,009	6,410
FNMA POOL #0252111	6.5000%	13,307	13,471	15,212
FNMA POOL #0252207	6.5000%	1,786	1,864	1,988
FNMA POOL #0252210	6.5000%	740	772	824
FNMA POOL #0252347	6.0000%	31,099	32,499	34,259
FNMA POOL #0252348	6.5000%	3,846	4,013	4,281
FNMA POOL #0252499	6.5000%	2,876	3,001	3,201
FNMA POOL #0254229	6.5000%	2,717	2,839	3,025
FNMA POOL #0254305	6.5000%	2,621	2,738	2,918
FNMA POOL #0254476	5.5000%	90,526	92,053	98,959
FNMA POOL #0254479	6.5000%	149,378	154,886	169,642
FNMA POOL #0254507	5.5000%	3,616	3,920	3,912
FNMA POOL #0254767	5.5000%	293,411	304,184	320,745
FNMA POOL #0254799	5.0000%	44,066	45,450	48,288
FNMA POOL #0254803	5.0000%	148,874	154,131	160,798
FNMA POOL #0254829	5.5000%	1,261,843	1,352,932	1,379,397
FNMA POOL #0254868	5.0000%	133,728	128,630	144,619
FNMA POOL #0254903	5.0000%	168,206	162,318	181,904
FNMA POOL #0254950	5.5000%	297,219	293,829	324,908

	Coupon	Units	Cost	Market Value
FNMA POOL #0255086	4.0000%	116,043	111,977	123,437
FNMA POOL #0255190	5.5000%	170,359	174,299	186,124
FNMA POOL #0255269	5.5000%	123,802	122,718	135,258
FNMA POOL #0255316	5.0000%	69,007	69,001	74,545
FNMA POOL #0255319	5.0000%	238,743	234,435	257,902
FNMA POOL #0255805	4.5000%	46,412	48,914	49,637
FNMA POOL #0256196	5.5000%	97,130	96,143	105,966
FNMA POOL #0256673	5.5000%	178,805	174,810	194,848
FNMA POOL #0256811	7.0000%	91,739	94,505	104,780
FNMA POOL #0257062	5.0000%	132,774	129,786	143,525
FNMA POOL #0257314	5.0000%	30,908	31,913	33,268
FNMA POOL #0259480	6.5000%	178,982	183,569	203,673
FNMA POOL #0294303	8.5000%	630	14	657
FNMA POOL #0320419	7.5000%	5,496	5,520	5,551
FNMA POOL #0323003	6.5000%	424	442	472
FNMA POOL #0323287	6.5000%	670	700	746
FNMA POOL #0323809	6.5000%	1,524	1,591	1,697
FNMA POOL #0323979	6.5000%	35,283	36,793	40,334
FNMA POOL #0357797	5.5000%	139,880	141,060	152,736
FNMA POOL #0401625	9.0000%	10,934	11,125	12,598
FNMA POOL #0411459	6.5000%	872	910	971
FNMA POOL #0412557	6.5000%	1,029	1,074	1,146
FNMA POOL #0420784	6.5000%	492	513	547
FNMA POOL #0421199	7.0000%	3,976	4,153	4,616
FNMA POOL #0425587	6.5000%	1,995	2,082	2,221
FNMA POOL #0428002	6.5000%	4,149	4,330	4,618
FNMA POOL #0428038	6.5000%	662	691	737
FNMA POOL #0428063	6.5000%	470	490	523
FNMA POOL #0429195	6.5000%	1,769	1,846	1,969
FNMA POOL #0429560	6.5000%	1,983	2,069	2,207
FNMA POOL #0434837	6.5000%	1,264	1,319	1,407
FNMA POOL #0439486	6.5000%	5,409	5,240	6,183
FNMA POOL #0441396	6.5000%	4,161	4,212	4,757
FNMA POOL #0441550	6.5000%	4,726	4,895	5,402
FNMA POOL #0446445	6.5000%	2,325	2,426	2,588
FNMA POOL #0448048	6.5000%	981	1,024	1,092
FNMA POOL #0457546	7.5000%	10,065	10,357	10,997
FNMA POOL #0486203	6.0000%	40,381	40,860	45,013
FNMA POOL #0489508	7.0000%	24,553	25,646	28,633
FNMA POOL #0490105	6.5000%	1,241	1,295	1,381
FNMA POOL #0504666	7.0000%	10,856	11,340	12,660
FNMA POOL #0504775	7.0000%	28,726	30,005	33,500
FNMA POOL #0508888	7.0000%	10,945	11,433	12,765
FNMA POOL #0509728	6.5000%	1,583	1,652	1,762
FNMA POOL #0527289	6.5000%	2,682	2,799	2,986
FNMA POOL #0528119	7.0000%	13,927	14,548	16,242
FNMA POOL #0535521	6.5000%	33,673	35,114	38,493
FNMA POOL #0535533	8.0000%	34,043	36,575	41,139
FNMA POOL #0535834	6.5000%	6,773	7,069	7,540
FNMA POOL #0535912	6.5000%	96,481	99,406	110,293
FNMA POOL #0536948	7.5000%	4,209	4,462	5,012
FNMA POOL #0545300	5.5000%	242,253	262,845	263,170
FNMA POOL #0545304	7.5000%	2,813	2,713	3,360
FNMA POOL #0545579	4.5000%	14,312	14,312	15,293
FNMA POOL #0545993	6.0000%	74,012	76,527	82,503
FNMA POOL #0554897	6.5000%	1,579	1,654	1,805
FNMA POOL #0555071	6.5000%	145,070	149,762	165,838
FNMA POOL #0555249	5.5000%	33,339	34,724	35,972
FNMA POOL #0555515	6.5000%	70,016	73,696	76,698
FNMA POOL #0555531	5.5000%	912,299	1,006,380	997,289
FNMA POOL #0555880	5.5000%	3,657,573	3,928,462	3,998,314
FNMA POOL #0555882	5.0000%	42,316	43,460	45,705
FNMA POOL #0572236	7.0000%	16,503	16,772	18,160
FNMA POOL #0574878	6.0000%	11,398	11,391	12,327
FNMA POOL #0576678	6.0000%	13,536	13,519	14,639
FNMA POOL #0577941	6.0000%	572	571	619
FNMA POOL #0577986	6.0000%	16,782	16,771	18,150
FNMA POOL #0579132	6.0000%	13,362	13,354	14,451
FNMA POOL #0579430	8.0000%	5,975	6,397	6,878
FNMA POOL #0580165	5.5000%	14,097	14,562	15,314
FNMA POOL #0580348	6.0000%	13,779	13,762	14,902

		Coupon	Units	Cost	Market Value
FNMA	POOL #0581505	7.0000%	6,900	7,170	8,023
FNMA	POOL #0582049	6.0000%	26,310	26,293	28,405
FNMA	POOL #0584168	6.5000%	227	237	258
FNMA	POOL #0588938	6.5000%	16,429	17,276	18,705
FNMA	POOL #0590659	7.0000%	18,160	18,969	21,116
FNMA	POOL #0595757	7.0000%	3,218	3,361	3,742
FNMA	POOL #0597237	7.0000%	337	354	391
FNMA	POOL #0598422	5.5000%	8,811	9,109	9,572
FNMA	POOL #0614325	7.0000%	36,508	37,934	42,450
FNMA	POOL #0624639	7.0000%	13,319	13,839	15,487
FNMA	POOL #0630608	6.0000%	12,578	12,728	14,022
FNMA	POOL #0638265	6.5000%	23,176	24,433	26,320
FNMA	POOL #0639296	6.0000%	20,871	21,119	23,265
FNMA	POOL #0642409	7.0000%	1,968	2,056	2,281
FNMA	POOL #0665491	6.0000%	10,100	10,220	11,258
FNMA	POOL #0669000	6.0000%	57,409	58,091	63,996
FNMA	POOL #0669140	6.0000%	14,827	15,003	16,528
FNMA	POOL #0670840	6.0000%	119,297	120,714	132,983
FNMA	POOL #0672416	6.5000%	90,556	94,164	102,840
FNMA	POOL #0674636	5.5000%	177,473	176,170	192,908
FNMA	POOL #0675683	4.5000%	87,026	86,332	93,183
FNMA	POOL #0683378	5.0000%	86,645	88,405	93,584
FNMA	POOL #0689070	5.0000%	118,132	116,535	127,753
FNMA	POOL #0689288	5.0000%	211,595	207,098	228,828
FNMA	POOL #0696784	5.5000%	170,432	173,548	186,310
FNMA	POOL #0697253	5.0000%	171,452	170,836	185,415
FNMA	POOL #0697350	5.0000%	151,435	151,506	163,768
FNMA	POOL #0711602	4.5000%	93,545	88,949	99,829
FNMA	POOL #0723406	4.5000%	212,706	208,419	227,756
FNMA	POOL #0725162	6.0000%	50,254	50,733	56,019
FNMA	POOL #0725232	5.0000%	815,046	799,813	881,424
FNMA	POOL #0725232	5.0000%	3,888,037	4,091,704	4,204,685
FNMA	POOL #0725339	5.0000%	82,300	81,489	88,891
FNMA	POOL #0725424	5.5000%	861,886	936,796	942,180
FNMA	POOL #0725548	5.5000%	105,764	107,036	116,145
FNMA	POOL #0725594	5.5000%	2,031,345	2,181,791	2,219,316
FNMA	POOL #0725703	6.0000%	84,489	84,733	94,181
FNMA	POOL #0725704	6.0000%	96,334	96,613	107,386
FNMA	POOL #0725705	5.0000%	214,013	207,961	232,057
FNMA	POOL #0725762	6.0000%	97,228	97,510	108,383
FNMA	POOL #0725946	5.5000%	178,194	174,945	194,683
FNMA	POOL #0726251	4.5000%	77,724	78,149	83,223
FNMA	POOL #0726891	5.5000%	114,968	118,830	125,678
FNMA	POOL #0727384	4.5000%	120,857	119,837	129,408
FNMA	POOL #0730721	4.5000%	71,224	70,423	76,263
FNMA	POOL #0735224	5.5000%	441,885	435,588	483,051
FNMA	POOL #0735230	5.5000%	227,930	221,519	249,021
FNMA	POOL #0735408	5.0000%	90,500	89,538	97,762
FNMA	POOL #0735500	5.5000%	180,303	174,471	196,874
FNMA	POOL #0735502	6.0000%	159,206	161,271	176,924
FNMA	POOL #0735503	6.0000%	325,457	330,313	362,794
FNMA	POOL #0735676	5.0000%	5,206,824	5,560,725	5,630,876
FNMA	POOL #0735795	5.0000%	241,802	234,926	261,495
FNMA	POOL #0735976	2.6590%	176,113	175,769	187,081
FNMA	POOL #0738611	4.5000%	146,078	140,817	155,890
FNMA	POOL #0738673	4.5000%	88,154	85,730	94,391
FNMA	POOL #0739436	5.5000%	121,532	120,925	133,462
FNMA	POOL #0740916	5.5000%	134,090	134,865	146,582
FNMA	POOL #0743468	6.5000%	48,115	49,258	54,532
FNMA	POOL #0745017	4.5000%	184,260	177,379	197,182
FNMA	POOL #0745154	6.0000%	129,962	130,592	143,735
FNMA	POOL #0745162	6.0000%	295,319	315,276	326,615
FNMA	POOL #0745275	5.0000%	126,980	131,146	137,281
FNMA	POOL #0745347	6.0000%	100,853	103,138	111,541
FNMA	POOL #0745418	5.5000%	466,073	451,327	508,910
FNMA	POOL #0745515	5.0000%	116,571	114,368	126,029
FNMA	POOL #0745524	5.0000%	362,130	355,029	391,133
FNMA	POOL #0745580	5.0000%	157,611	162,315	170,398
FNMA	POOL #0746347	4.5000%	57,975	56,381	62,077
FNMA	POOL #0746378	4.5000%	66,844	65,006	71,573
FNMA	POOL #0748900	5.5000%	372,530	371,773	407,235

		Coupon	Units	Cost	Market Value
FNMA	POOL #0750502	6.0000%	66,515	68,189	74,146
FNMA	POOL #0753106	5.5000%	1,461,609	1,582,877	1,597,773
FNMA	POOL #0763792	5.5000%	89,378	91,053	98,151
FNMA	POOL #0765652	5.5000%	344,095	350,762	376,151
FNMA	POOL #0770295	2.3750%	144,142	142,914	151,883
FNMA	POOL #0771195	6.0000%	119,398	123,353	132,685
FNMA	POOL #0772377	4.5000%	74,902	71,222	79,910
FNMA	POOL #0773104	4.5000%	37,258	36,059	39,871
FNMA	POOL #0775153	5.0000%	140,397	136,558	151,832
FNMA	POOL #0775554	5.0000%	163,105	161,525	176,388
FNMA	POOL #0776383	2.3780%	77,617	76,637	81,550
FNMA	POOL #0776746	5.5000%	91,606	91,020	100,083
FNMA	POOL #0777357	4.5000%	123,824	121,774	132,744
FNMA	POOL #0778475	5.5000%	72,973	73,435	79,772
FNMA	POOL #0779344	5.0000%	120,372	117,249	130,175
FNMA	POOL #0779478	6.0000%	52,654	53,370	58,513
FNMA	POOL #0783579	2.3330%	186,376	184,716	196,799
FNMA	POOL #0785101	5.5000%	72,102	74,625	78,507
FNMA	POOL #0790212	6.0000%	125,053	124,359	138,970
FNMA	POOL #0793353	6.0000%	145,130	144,325	161,281
FNMA	POOL #0793993	6.0000%	95,929	98,605	106,604
FNMA	POOL #0810851	5.5000%	163,896	165,765	179,062
FNMA	POOL #0811532	4.5000%	152,059	146,167	162,628
FNMA	POOL #0812316	5.5000%	17,797	18,334	19,495
FNMA	POOL #0813898	5.0000%	119,991	118,678	129,714
FNMA	POOL #0816407	5.0000%	64,092	62,630	69,285
FNMA	POOL #0817422	5.0000%	227,942	225,164	246,435
FNMA	POOL #0819157	4.5000%	183,070	176,948	195,195
FNMA	POOL #0819209	5.0000%	141,457	141,192	152,920
FNMA	POOL #0821020	5.0000%	64,361	63,135	69,577
FNMA	POOL #0824550	5.0000%	255,464	255,145	276,190
FNMA	POOL #0824605	6.0000%	136,052	135,298	151,193
FNMA	POOL #0826585	5.0000%	510,448	531,503	551,860
FNMA	POOL #0829187	5.0000%	100,423	102,212	108,570
FNMA	POOL #0831896	5.5000%	446,652	486,990	485,216
FNMA	POOL #0832414	5.0000%	381,021	362,863	411,933
FNMA	POOL #0835144	5.0000%	197,598	190,157	213,628
FNMA	POOL #0835752	5.0000%	39,742	39,363	42,966
FNMA	POOL #0836313	4.0000%	74,507	71,818	79,209
FNMA	POOL #0836391	5.5000%	76,791	76,898	83,848
FNMA	POOL #0841471	5.0000%	386,310	401,461	417,651
FNMA	POOL #0843432	5.0000%	307,368	294,113	332,401
FNMA	POOL #0844048	5.0000%	121,521	116,698	131,380
FNMA	POOL #0844415	5.5000%	225,112	221,348	245,802
FNMA	POOL #0844809	5.0000%	86,498	83,214	93,516
FNMA	POOL #0848324	5.5000%	241,495	239,495	263,691
FNMA	POOL #0848640	6.0000%	97,453	98,412	107,780
FNMA	POOL #0851619	6.5000%	32,646	36,865	36,735
FNMA	POOL #0864682	4.0000%	291,728	273,176	310,409
FNMA	POOL #0870614	5.0000%	178,580	171,019	193,041
FNMA	POOL #0870884	2.2700%	62,352	62,391	65,167
FNMA	POOL #0872758	6.0000%	207,587	205,511	229,001
FNMA	POOL #0880087	6.0000%	197,553	201,257	217,932
FNMA	POOL #0880170	6.0000%	140,433	140,389	154,920
FNMA	POOL #0880622	5.5000%	138,066	146,393	150,626
FNMA	POOL #0882129	5.5000%	76,789	73,538	83,847
FNMA	POOL #0888019	5.5000%	138,287	135,975	150,486
FNMA	POOL #0888130	5.0000%	255,560	252,366	276,374
FNMA	POOL #0888146	5.5000%	244,628	243,175	267,264
FNMA	POOL #0888221	5.5000%	423,500	433,492	462,027
FNMA	POOL #0888222	6.0000%	155,176	159,395	171,184
FNMA	POOL #0888405	5.0000%	142,203	148,847	153,740
FNMA	POOL #0888564	5.0000%	38,952	37,930	42,109
FNMA	POOL #0888637	6.0000%	1,294,801	1,423,068	1,427,160
FNMA	POOL #0888743	6.0000%	173,293	174,458	191,658
FNMA	POOL #0889190	6.0000%	20,142	21,300	22,195
FNMA	POOL #0889204	5.5000%	1,008,199	1,092,755	1,095,574
FNMA	POOL #0889535	5.5000%	218,681	212,052	239,691
FNMA	POOL #0889579	6.0000%	7,664,377	8,378,551	8,476,673
FNMA	POOL #0889582	5.0000%	185,179	176,209	200,203
FNMA	POOL #0889842	5.0000%	163,875	159,829	177,170

	Coupon	Units	Cost	Market Value
FNMA POOL #0889996	5.5000%	164,499	175,757	179,259
FNMA POOL #0890001	5.0000%	153,008	165,655	165,421
FNMA POOL #0890154	5.0000%	323,570	336,412	349,922
FNMA POOL #0890169	5.0000%	90,962	96,903	97,906
FNMA POOL #0890306	4.0000%	121,087	125,950	127,895
FNMA POOL #0892566	6.0000%	44,164	43,385	48,720
FNMA POOL #0893511	6.0000%	226,888	233,676	250,293
FNMA POOL #0893524	6.5000%	41,860	43,083	47,016
FNMA POOL #0894047	6.0000%	270,580	272,281	300,184
FNMA POOL #0897100	6.5000%	147,716	166,919	165,909
FNMA POOL #0897100	6.5000%	108,161	110,240	121,482
FNMA POOL #0899288	5.5000%	73,412	80,386	79,712
FNMA POOL #0899611	5.5000%	175,133	168,881	190,847
FNMA POOL #0899948	6.5000%	216,394	236,884	242,234
FNMA POOL #0903078	5.0000%	68,612	73,093	74,086
FNMA POOL #0903132	6.0000%	134,197	135,014	148,879
FNMA POOL #0903742	6.5000%	700,357	790,446	786,613
FNMA POOL #0908182	5.5000%	23,734	23,960	25,783
FNMA POOL #0909567	2.8540%	57,962	58,315	61,247
FNMA POOL #0912666	5.0000%	82,748	78,016	89,448
FNMA POOL #0916951	6.0000%	112,020	118,478	123,471
FNMA POOL #0920162	6.5000%	2,170	2,211	2,440
FNMA POOL #0920177	5.5000%	83,475	83,475	90,970
FNMA POOL #0928000	6.0000%	95,575	96,530	105,434
FNMA POOL #0928470	5.5000%	90,156	92,368	98,245
FNMA POOL #0929009	6.0000%	119,426	122,001	131,634
FNMA POOL #0929063	6.5000%	51,591	58,228	57,429
FNMA POOL #0929321	5.5000%	288,199	310,444	314,057
FNMA POOL #0929785	6.5000%	97,732	110,361	109,280
FNMA POOL #0930467	4.5000%	64,568	66,510	68,894
FNMA POOL #0930627	4.0000%	309,398	322,995	326,406
FNMA POOL #0930741	4.5000%	379,040	400,260	404,200
FNMA POOL #0931019	5.0000%	313,108	333,167	338,413
FNMA POOL #0931740	4.0000%	129,857	135,833	136,996
FNMA POOL #0931952	6.5000%	81,727	90,871	92,100
FNMA POOL #0932367	4.5000%	266,435	266,560	285,076
FNMA POOL #0932474	4.5000%	386,382	402,516	411,489
FNMA POOL #0933736	5.0000%	131,809	129,173	142,482
FNMA POOL #0934427	6.0000%	239,895	261,036	264,343
FNMA POOL #0935063	5.5000%	444,604	478,922	484,496
FNMA POOL #0935487	4.5000%	391,817	392,430	417,278
FNMA POOL #0936470	6.0000%	86,821	87,527	95,778
FNMA POOL #0936548	6.0000%	247,050	248,807	272,304
FNMA POOL #0937182	5.5000%	240,805	232,828	262,410
FNMA POOL #0937346	6.5000%	131,546	135,123	147,254
FNMA POOL #0938721	5.5000%	43,687	45,520	47,436
FNMA POOL #0940146	6.5000%	7,144	8,063	7,997
FNMA POOL #0940847	6.0000%	286,973	291,278	316,308
FNMA POOL #0941874	6.5000%	187,717	211,863	210,601
FNMA POOL #0943999	5.5000%	120,523	116,145	131,337
FNMA POOL #0945686	4.5000%	21,535	22,696	22,978
FNMA POOL #0946595	6.5000%	660,390	745,724	739,247
FNMA POOL #0946833	6.0000%	41,498	41,518	45,740
FNMA POOL #0948294	6.5000%	693,987	783,257	776,856
FNMA POOL #0949408	5.5000%	46,938	47,100	50,967
FNMA POOL #0953012	5.5000%	284,464	279,641	309,987
FNMA POOL #0954717	6.5000%	240,900	245,304	269,666
FNMA POOL #0956875	6.0000%	43,376	44,264	47,796
FNMA POOL #0960005	6.0000%	165,971	182,302	182,937
FNMA POOL #0960377	6.0000%	199,276	200,552	219,646
FNMA POOL #0960401	5.0000%	78,982	78,710	85,110
FNMA POOL #0960445	5.5000%	48,178	48,321	52,501
FNMA POOL #0960663	6.0000%	142,748	146,138	157,875
FNMA POOL #0961475	5.5000%	76,641	77,509	83,517
FNMA POOL #0962064	5.5000%	888,269	963,494	975,462
FNMA POOL #0962280	5.0000%	94,102	89,573	101,722
FNMA POOL #0962406	4.5000%	56,092	58,853	59,850
FNMA POOL #0963822	6.0000%	312,253	338,355	344,075
FNMA POOL #0963822	6.0000%	71,203	73,550	78,459
FNMA POOL #0964570	5.0000%	51,339	50,810	55,258
FNMA POOL #0965873	5.5000%	210,050	211,658	229,159

		Coupon	Units	Cost	Market Value
FNMA	POOL #0966327	6.0000%	23,332	23,824	25,717
FNMA	POOL #0967071	6.0000%	80,140	87,916	88,332
FNMA	POOL #0969062	4.5000%	67,752	63,322	72,154
FNMA	POOL #0971053	4.5000%	671,742	680,139	715,392
FNMA	POOL #0973903	4.0000%	31,716	29,981	33,459
FNMA	POOL #0973949	4.0000%	86,270	82,334	91,012
FNMA	POOL #0974532	5.0000%	109,580	111,378	118,453
FNMA	POOL #0975235	6.5000%	45,246	49,531	50,593
FNMA	POOL #0981038	5.5000%	58,707	57,909	63,974
FNMA	POOL #0981366	4.5000%	63,970	62,240	68,256
FNMA	POOL #0981531	4.5000%	191,649	177,874	204,102
FNMA	POOL #0981723	5.5000%	160,368	157,236	174,757
FNMA	POOL #0982893	5.0000%	41,917	43,253	45,117
FNMA	POOL #0983280	4.5000%	204,438	195,174	217,722
FNMA	POOL #0983654	5.0000%	146,220	141,399	158,060
FNMA	POOL #0985715	4.5000%	51,689	51,181	55,153
FNMA	POOL #0986519	5.5000%	104,161	112,201	113,507
FNMA	POOL #0987890	6.5000%	85,668	96,738	95,791
FNMA	POOL #0992996	4.5000%	130,017	137,777	138,729
FNMA	POOL #0994744	4.0000%	82,254	83,385	86,775
FNMA	POOL #0994777	5.5000%	227,504	243,464	248,982
FNMA	POOL #0995112	5.5000%	132,545	144,599	144,811
FNMA	POOL #0995238	5.0000%	310,159	330,828	334,225
FNMA	POOL #0995266	5.0000%	74,473	79,162	80,158
FNMA	POOL #0995753	4.5000%	586,617	624,747	625,556
FNMA	POOL #0AA0317	4.5000%	569,744	570,901	606,766
FNMA	POOL #0AA0472	4.0000%	1,815,652	1,835,582	1,909,034
FNMA	POOL #0AA1747	4.5000%	368,348	367,629	392,283
FNMA	POOL #0AA2139	5.0000%	128,314	130,615	138,684
FNMA	POOL #0AA2224	4.0000%	155,882	156,802	163,900
FNMA	POOL #0AA3052	4.5000%	106,713	109,722	113,796
FNMA	POOL #0AA5347	4.5000%	387,866	396,168	413,069
FNMA	POOL #0AA6042	4.5000%	389,891	390,135	415,226
FNMA	POOL #0AA7209	4.0000%	106,835	106,743	112,329
FNMA	POOL #0AA7706	4.0000%	667,813	651,953	702,160
FNMA	POOL #0AA7740	4.0000%	183,082	190,677	193,147
FNMA	POOL #0AA7803	4.5000%	264,253	277,177	281,794
FNMA	POOL #0AA8129	5.0000%	117,666	125,241	127,127
FNMA	POOL #0AA8754	4.0000%	246,757	240,809	259,448
FNMA	POOL #0AA9144	4.5000%	82,725	85,582	88,216
FNMA	POOL #0AA9591	5.5000%	505,093	545,816	550,412
FNMA	POOL #0AB0035	4.5000%	410,588	426,274	437,268
FNMA	POOL #0AB2480	4.5000%	5,631,132	5,750,793	6,044,555
FNMA	POOL #0AB3453	4.0000%	94,426	98,351	99,563
FNMA	POOL #0AC1607	4.5000%	625,206	633,778	665,832
FNMA	POOL #0AC2953	4.5000%	3,571,666	3,700,581	3,803,752
FNMA	POOL #0AC5047	4.5000%	199,383	203,059	212,339
FNMA	POOL #0AC5407	4.5000%	413,077	420,306	439,919
FNMA	POOL #0AC5695	4.5000%	103,940	106,092	110,694
FNMA	POOL #0AC5750	5.5000%	115,840	123,840	125,769
FNMA	POOL #0AC6699	4.0000%	43,716	44,400	46,120
FNMA	POOL #0AC6795	4.5000%	660,904	663,176	703,850
FNMA	POOL #0AC7283	4.5000%	29,829	31,607	31,809
FNMA	POOL #0AC8512	4.5000%	181,584	192,195	193,383
FNMA	POOL #0AD0111	6.5000%	237,879	268,478	266,284
FNMA	POOL #0AD0527	5.5000%	226,915	242,462	247,274
FNMA	POOL #0AD1017	4.0000%	337,664	342,861	356,226
FNMA	POOL #0AD1593	4.5000%	377,465	378,762	401,992
FNMA	POOL #0AD1952	4.0000%	249,682	247,497	262,523
FNMA	POOL #0AD3859	4.0000%	249,958	255,290	263,699
FNMA	POOL #0AD4084	4.5000%	540,608	545,592	575,736
FNMA	POOL #0AD4739	3.5000%	442,207	442,795	462,846
FNMA	POOL #0AD4825	4.0000%	61,294	62,314	64,664
FNMA	POOL #0AD6194	5.0000%	357,888	375,014	387,035
FNMA	POOL #0AD6388	4.0000%	141,082	145,490	148,837
FNMA	POOL #0AD7136	5.0000%	421,768	453,401	456,118
FNMA	POOL #0AD7371	5.0000%	106,588	111,385	115,269
FNMA	POOL #0AD7856	4.5000%	243,300	254,553	259,110
FNMA	POOL #0AD8035	4.5000%	590,663	620,057	629,044
FNMA	POOL #0AD8950	5.0000%	569,725	603,108	616,125
FNMA	POOL #0AD9194	5.0000%	173,607	184,607	187,746

	Coupon	Units	Cost	Market Value
FNMA POOL #0AE0113	4.0000%	541,775	550,938	569,946
FNMA POOL #0AE0113	4.0000%	928,983	949,786	977,288
FNMA POOL #0AE0313	4.5000%	587,382	619,964	625,154
FNMA POOL #0AE0967	3.5000%	470,451	440,754	484,303
FNMA POOL #0AE2559	4.0000%	377,112	389,884	396,507
FNMA POOL #0AE2786	3.5000%	100,000	103,875	104,667
FNMA POOL #0AE3049	4.5000%	535,679	560,454	570,487
FNMA POOL #0AE3833	4.0000%	399,960	416,505	420,531
FNMA POOL #0AE4446	4.0000%	472,682	466,109	496,993
FNMA POOL #0AE4719	4.0000%	544,305	561,655	574,227
FNMA POOL #0AE5639	4.5000%	210,346	223,065	224,014
FNMA POOL #0AE6039	4.5000%	461,476	487,289	491,462
FNMA POOL #0AE6090	4.0000%	1,903,502	1,919,265	2,012,406
FNMA POOL #0AE7005	4.0000%	898,392	923,519	944,598
FNMA POOL #0AE7758	3.5000%	243,169	252,440	254,518
FNMA POOL #0AH0936	3.5000%	669,840	639,593	689,496
FNMA POOL #0AH1114	4.0000%	366,628	382,153	386,573
FNMA POOL #0AH1115	4.5000%	1,512,504	1,619,325	1,623,548
FNMA POOL #0AH5620	4.0000%	491,329	518,216	518,953
FNMA POOL #0AH5646	3.5000%	388,740	367,116	400,876
FNMA POOL #0AH6221	4.5000%	513,617	543,551	546,991
FNMA POOL #0AH6827	4.0000%	209,335	216,874	221,104
FNMA POOL #0AH7285	4.0000%	634,605	621,764	667,442
FNMA POOL #0AH8955	3.5000%	395,630	382,386	407,240
FNMA POOL #0AH9289	3.5000%	343,452	327,406	353,530
FNMA POOL #0AI1058	4.5000%	123,054	127,592	131,050
FNMA POOL #0AI1186	4.0000%	920,918	960,632	968,570
FNMA POOL #0AI3435	4.0000%	345,163	361,666	364,568
FNMA POOL #0AI4052	4.0000%	88,814	94,059	93,807
FNMA POOL #0AI4815	4.5000%	495,944	526,941	528,171
FNMA POOL #0AI5062	4.0000%	348,890	366,062	366,943
FNMA POOL #0AI7977	4.0000%	153,197	159,660	161,124
FNMA POOL #0AI9583	4.0000%	242,209	251,916	254,741
FNMA POOL #0AI9940	5.0000%	1,925,744	2,074,388	2,085,589
FNMA POOL #0AJ0303	3.5000%	243,999	255,627	255,387
FNMA POOL #0AJ4147	3.5000%	349,425	363,839	365,733
FNMA POOL #0AL0007	5.0000%	1,988,817	2,134,871	2,150,789
FNMA POOL #0AL0408	5.5000%	710,292	774,329	772,064
FNMA POOL #0AL0534	3.9790%	2,572,665	2,715,770	2,716,762
FNMA POOL #0MA0426	5.0000%	405,073	418,649	438,062
FNMA POOL #0MA0533	4.0000%	480,439	498,944	505,149
FNMA POOL #0MA0549	4.5000%	290,300	308,376	309,570
FNMA POOL #0MA0665	4.0000%	363,835	367,530	382,548
FNMA POOL #0MA0776	4.5000%	1,931,273	2,021,198	2,065,517
FNMA POOL #0MA0790	4.5000%	141,543	148,520	150,740
FNMA GTD REMIC P/T	6.3500%	34,519	38,174	35,466
FNMA GTD REMIC P/T	6.3500%	11,949	13,214	12,277
FNMA GTD REMIC P/T 03-106 WD	4.5000%	1,938,112	1,867,856	1,958,839
FNMA GTD REMIC P/T 03-88 TG	4.5000%	547,089	539,140	549,726
FNMA GTD REMIC P/T 03-T4 A1	0.4953%	42,154	42,154	41,578
FNMA GTD REMIC P/T 03-W9 A	0.5163%	50,355	50,355	47,885
FNMA GTD REMIC P/T 05-1 CL GD	5.0000%	9,060,000	9,028,148	9,207,375
FNMA GTD REMIC P/T 2003-W5 A	0.4963%	36,884	36,884	35,095
GNMA POOL #0328182	8.5000%	2,716	2,737	3,209
GNMA POOL #0385200	6.0000%	1,202	1,248	1,371
GNMA POOL #0464844	7.5000%	10,661	10,895	12,707
GNMA POOL #0472568	7.5000%	11,163	11,407	11,670
GNMA POOL #0475253	7.5000%	6,085	6,218	6,371
GNMA POOL #0479443	8.0000%	22,035	22,714	26,672
GNMA POOL #0486622	7.5000%	19,068	19,485	19,489
GNMA POOL #0487710	4.5000%	204,850	215,956	223,907
GNMA POOL #0487862	5.5000%	162,937	179,943	183,635
GNMA POOL #0488008	7.5000%	9,836	10,051	9,902
GNMA POOL #0489647	6.0000%	4,442	4,594	5,068
GNMA POOL #0490931	7.5000%	28,935	29,568	30,586
GNMA POOL #0491739	6.0000%	5,833	6,033	6,650
GNMA POOL #0502999	6.0000%	2,872	2,971	3,279
GNMA POOL #0503735	7.5000%	9,604	9,814	9,947
GNMA POOL #0506114	8.0000%	97,951	106,522	109,381
GNMA POOL #0510535	8.0000%	1,226	1,263	1,478
GNMA POOL #0542977	7.0000%	31,071	32,892	36,466

	Coupon	Units	Cost	Market Value
GNMA POOL #0543737	7.0000%	1,692	1,791	1,979
GNMA POOL #0546205	4.5000%	344,385	373,887	375,670
GNMA POOL #0557672	7.0000%	51,709	54,731	60,687
GNMA POOL #0569235	6.0000%	18,034	18,654	20,524
GNMA POOL #0569898	7.0000%	58,714	62,145	68,860
GNMA POOL #0570584	6.0000%	42,993	43,819	48,929
GNMA POOL #0575792	5.5000%	146,665	149,117	165,479
GNMA POOL #0577400	6.5000%	58,249	60,843	67,530
GNMA POOL #0580184	5.0000%	27,098	27,496	29,545
GNMA POOL #0582353	6.0000%	59,807	61,863	68,065
GNMA POOL #0585469	7.0000%	43,387	45,936	50,885
GNMA POOL #0587033	7.0000%	2,060	2,180	2,416
GNMA POOL #0593598	6.0000%	19,325	19,990	21,994
GNMA POOL #0594761	6.0000%	11,207	11,592	12,754
GNMA POOL #0595079	6.0000%	43,080	44,561	49,028
GNMA POOL #0598138	5.5000%	66,724	68,579	75,325
GNMA POOL #0604471	5.5000%	63,548	63,459	71,740
GNMA POOL #0607108	5.5000%	7,665	7,838	8,649
GNMA POOL #0607654	5.5000%	65,484	68,185	73,925
GNMA POOL #0615285	5.5000%	83,904	86,120	94,781
GNMA POOL #0615583	5.0000%	182,667	181,040	203,442
GNMA POOL #0617788	6.0000%	383,517	396,820	434,789
GNMA POOL #0617858	6.0000%	36,084	36,981	40,908
GNMA POOL #0619149	5.5000%	4,422	4,521	4,992
GNMA POOL #0649484	5.0000%	351,724	348,866	391,194
GNMA POOL #0651719	5.5000%	82,163	80,597	92,395
GNMA POOL #0656301	6.0000%	150,633	151,998	170,771
GNMA POOL #0656491	6.0000%	16,839	17,341	19,106
GNMA POOL #0659695	6.0000%	111,672	113,155	126,706
GNMA POOL #0664472	6.5000%	79,887	82,383	91,031
GNMA POOL #0666011	6.0000%	309,107	331,614	350,334
GNMA POOL #0677590	6.5000%	105,089	108,636	119,749
GNMA POOL #0682323	5.5000%	60,753	61,992	68,243
GNMA POOL #0684206	5.5000%	44,367	44,811	49,837
GNMA POOL #0684694	6.0000%	41,103	42,471	46,585
GNMA POOL #0687719	5.5000%	147,960	146,804	166,201
GNMA POOL #0689542	5.5000%	212,661	231,602	238,879
GNMA POOL #0690910	5.5000%	61,926	61,035	69,560
GNMA POOL #0691304	6.0000%	45,900	47,449	52,022
GNMA POOL #0698314	4.5000%	178,794	182,286	195,428
GNMA POOL #0698462	5.0000%	199,997	220,216	221,753
GNMA POOL #0699307	6.0000%	100,177	100,631	113,538
GNMA POOL #0701754	4.5000%	65,827	66,136	71,951
GNMA POOL #0701864	5.0000%	331,587	343,762	367,657
GNMA POOL #0708681	5.5000%	31,119	32,373	35,072
GNMA POOL #0711043	4.5000%	991,458	1,018,336	1,083,695
GNMA POOL #0711186	4.5000%	436,126	440,623	475,745
GNMA POOL #0717072	5.0000%	274,268	279,732	304,103
GNMA POOL #0717173	4.5000%	400,218	424,357	437,451
GNMA POOL #0723354	5.0000%	712,792	759,068	790,331
GNMA POOL #0725385	4.5000%	484,092	489,992	529,128
GNMA POOL #0726362	4.5000%	222,421	225,879	243,113
GNMA POOL #0729511	4.5000%	346,545	351,025	378,026
GNMA POOL #0730990	4.5000%	448,041	462,217	488,742
GNMA POOL #0736038	5.0000%	462,741	496,904	513,078
GNMA POOL #0736677	5.0000%	403,047	419,799	446,891
GNMA POOL #0737270	5.0000%	376,816	397,953	417,807
GNMA POOL #0737294	5.0000%	454,966	484,538	504,457
GNMA POOL #0737915	4.0000%	464,524	463,399	499,058
GNMA POOL #0737996	4.0000%	390,855	391,069	421,257
GNMA POOL #0738019	4.5000%	217,515	227,354	237,274
GNMA POOL #0738111	4.0000%	400,000	426,406	429,737
GNMA POOL #0745815	4.0000%	123,182	126,743	132,340
GNMA POOL #0761807	4.5000%	473,006	512,324	515,975
GNMA POOL #0780498	7.5000%	589	582	687
GNMA POOL #0782336	6.0000%	72,657	76,222	82,410
GNMA POOL #0782361	5.5000%	117,269	120,146	131,756
GNMA POOL #0782710	5.0000%	318,047	349,528	352,648
GNMA POOL #0783289	4.5000%	374,710	395,348	409,365
GNMA GTD MULTI P/T 07-69 AC	4.8500%	4,973,508	4,940,285	4,995,576
GNMA GTD REMIC P/T 06-068 A	3.8880%	133,848	129,832	133,803

	Coupon	Units	Cost	Market Value
GNMA GTD REMIC P/T 06-55 A	4.2480%	910,101	887,327	914,596
GNMA GTD REMIC P/T 07-015 A	4.5120%	2,176,312	2,143,672	2,215,843
GNMA GTD REMIC P/T 07-034 A	4.2720%	2,327,987	2,275,619	2,367,409
GNMA GTD REMIC P/T 07-4 A	4.2060%	1,480,309	1,439,618	1,504,854
GNMA GTD REMIC P/T 2006-15 A	3.7270%	64,357	61,781	64,291
GNMA GTD REMIC P/T 2006-67 A	3.9470%	2,388,611	2,328,897	2,435,022
GNMA II POOL #0004835	5.0000%	1,830,299	1,987,590	2,026,026
GNMA II POOL #0004922	4.0000%	1,285,919	1,307,189	1,377,902
GNMA II POOL #0004923	4.5000%	935,715	990,176	1,022,532
GNMA II POOL #0004950	5.5000%	323,679	352,052	363,300
GNMA II POOL #0005017	4.5000%	2,383,453	2,536,981	2,604,592
GNMA II POOL #0005018	5.0000%	450,090	488,911	498,222
GNMA II POOL #0005031	5.5000%	27,094	29,488	30,410
GNMA II POOL #0005054	4.0000%	144,057	146,285	154,362
GNMA II POOL #0005055	4.5000%	417,306	438,562	456,024
GNMA II POOL #0005082	4.5000%	334,099	358,216	365,097
GNMA II POOL #0005082	4.5000%	479,280	505,640	523,748
GNMA II POOL #0005115	4.5000%	410,161	447,332	448,217
GNMA II POOL #0005115	4.5000%	966,984	1,020,168	1,056,702
GNMA II POOL #0005140	4.5000%	2,442,750	2,576,338	2,669,391
GNMA II POOL #0005204	4.5000%	358,268	387,657	391,508
GNMA II POOL #0737037	5.0000%	391,178	407,681	433,731
GNMA II POOL #0782909	5.5000%	123,633	132,867	138,153
GNMA MULTI REMIC P/T 07-55 A	3.9090%	4,037,841	3,944,926	4,060,614
HARBORVIEW MORTGAGE LOAN 4 3A	1.0453%	18,097	17,799	13,308
HARBORVIEW MORTGAGE LOAN 4 3A	1.0453%	27,804	27,346	20,446
ILLINOIS ST	4.4210%	630,000	630,000	653,946
ILLINOIS ST	5.8770%	235,000	235,000	253,252
ILLINOIS ST	3.3210%	325,000	328,429	330,788
TENNESSEE VALLEY AUTH BD	3.8750%	320,000	328,332	365,090
U S TREASURY BOND	6.5000%	345,000	448,177	523,430
U S TREASURY BOND	6.0000%	130,000	180,995	187,363
U S TREASURY BOND	4.3750%	15,000	19,559	19,486
U S TREASURY BOND	10.6250%	160,000	228,519	217,912
U S TREASURY BOND	9.8750%	300,000	421,138	406,781
U S TREASURY BOND	8.7500%	350,000	473,527	493,281
U S TREASURY BOND	8.5000%	50,000	73,186	76,902
U S TREASURY BOND	8.7500%	375,000	576,681	587,197
U S TREASURY BOND	8.0000%	150,000	232,488	234,445
U S TREASURY BOND	7.6250%	75,000	105,182	116,766
U S TREASURY BOND	6.2500%	255,000	329,549	364,969
U S TREASURY BOND	7.5000%	20,000	28,703	31,919
U S TREASURY BOND	6.0000%	175,000	224,759	252,219
U S TREASURY BOND	6.1250%	145,000	190,222	215,506
U S TREASURY BOND	5.2500%	190,000	259,009	261,963
U S TREASURY BOND	5.2500%	200,000	230,774	276,312
U S TREASURY BOND	5.3750%	316,000	441,471	450,399
U S TREASURY BOND	5.0000%	370,000	438,712	520,601
U S TREASURY BOND	4.5000%	575,000	593,414	757,742
U S TREASURY BOND	3.5000%	360,000	345,201	404,944
U S TREASURY BOND	4.2500%	50,000	59,430	63,609
U S TREASURY BOND	4.3750%	515,000	553,104	668,615
U S TREASURY BOND	4.6250%	1,085,000	1,401,867	1,463,394
U S TREASURY BOND	3.8750%	840,000	941,715	1,006,950
U S TREASURY BOND	4.2500%	480,000	465,731	612,150
U S TREASURY BOND	3.7500%	70,000	80,014	82,327
U S TREASURY BOND	3.1250%	215,000	219,640	225,246
U S TREASURY NOTE	4.2500%	750,000	822,210	805,488
U S TREASURY NOTE	4.0000%	9,750,000	10,496,411	10,514,771
U S TREASURY NOTE	4.0000%	400,000	428,680	444,250
U S TREASURY NOTE	4.1250%	1,060,000	1,128,589	1,189,105
U S TREASURY NOTE	5.1250%	10,840,000	12,320,124	12,898,754
U S TREASURY NOTE	3.5000%	6,205,000	6,823,839	7,074,184
U S TREASURY NOTE	2.7500%	11,975,000	12,278,089	13,115,427
U S TREASURY NOTE	1.8750%	5,610,000	5,648,483	5,813,363
U S TREASURY NOTE	2.3750%	14,410,000	14,696,861	15,431,078
U S TREASURY NOTE	3.1250%	4,265,000	4,440,926	4,729,151
U S TREASURY NOTE	1.3750%	2,085,000	2,121,106	2,107,234
U S TREASURY NOTE	3.3750%	13,285,000	14,239,665	15,143,864
U S TREASURY NOTE	3.6250%	1,570,000	1,821,568	1,820,833
U S TREASURY NOTE	1.3750%	22,750,000	22,994,850	23,074,370

	Coupon	Units	Cost	Market Value
U S TREASURY NOTE	3.2500%	3,475,000	3,860,207	3,890,916
U S TREASURY NOTE	1.3750%	7,450,000	7,536,141	7,568,150
U S TREASURY NOTE	3.5000%	2,695,000	3,101,145	3,100,304
U S TREASURY NOTE	2.7500%	8,610,000	8,789,791	9,423,240
U S TREASURY NOTE	1.1250%	2,060,000	2,080,682	2,087,118
U S TREASURY NOTE	1.0000%	11,990,000	12,087,642	12,132,849
U S TREASURY NOTE	2.3750%	19,695,000	20,313,029	21,167,516
U S TREASURY NOTE	2.6250%	11,340,000	11,280,709	12,230,371
U S TREASURY NOTE	1.2500%	1,245,000	1,271,412	1,277,293
U S TREASURY NOTE	1.8750%	20,305,000	20,446,389	21,229,832
U S TREASURY NOTE	0.5000%	27,155,000	26,836,397	27,272,744
U S TREASURY NOTE	2.6250%	2,050,000	1,940,510	2,206,952
U S TREASURY NOTE	1.2500%	4,940,000	5,056,898	5,066,588
U S TREASURY NOTE	1.3750%	4,950,000	5,102,561	5,100,822
U S TREASURY NOTE	0.7500%	10,380,000	10,458,822	10,480,146
U S TREASURY NOTE	0.6250%	6,925,000	6,950,969	6,965,304
U S TREASURY NOTE	2.6250%	6,320,000	6,779,486	6,881,393
U S TREASURY NOTE	1.0000%	12,800,000	12,992,740	13,011,994
U S TREASURY NOTE	3.1250%	5,970,000	6,265,985	6,665,875
U S TREASURY NOTE	1.5000%	5,640,000	5,753,047	5,832,555
U S TREASURY NOTE	0.5000%	4,790,000	4,809,085	4,811,703
U S TREASURY NOTE	2.1250%	6,850,000	6,886,004	7,025,531
U S TREASURY NOTE	0.2500%	6,515,000	6,501,257	6,498,713
U S TREASURY NOTE	1.3750%	825,000	820,105	829,448
U S TREASURY NOTE	3.5000%	2,245,000	2,508,662	2,559,475
U S TREASURY NOTE	3.1250%	170,000	178,474	178,102
U S TREASURY NOTE	2.7500%	5,415,000	5,582,975	5,930,692
U S TREASURY NOTE	1.8750%	7,870,000	7,905,462	8,155,288
U S TREASURY NOTE	2.3750%	4,270,000	4,524,430	4,572,568
U S TREASURY NOTE	3.1250%	2,415,000	2,622,164	2,677,820
U S TREASURY NOTE	3.3750%	2,020,000	2,143,762	2,302,642
U S TREASURY NOTE	1.3750%	8,665,000	8,764,485	8,788,546
U S TREASURY NOTE	3.2500%	90,000	99,977	100,772
U S TREASURY NOTE	2.5000%	170,000	182,206	181,422
U S TREASURY NOTE	1.3750%	375,000	379,336	380,947
U S TREASURY NOTE	3.5000%	810,000	932,070	931,817
U S TREASURY NOTE	1.1250%	1,020,000	1,030,241	1,033,427
U S TREASURY NOTE	1.0000%	1,490,000	1,503,601	1,507,752
U S TREASURY NOTE	2.3750%	2,695,000	2,865,862	2,896,494
U S TREASURY NOTE	2.6250%	3,765,000	3,807,344	4,060,613
U S TREASURY NOTE	1.8750%	5,360,000	5,370,376	5,604,132
U S TREASURY NOTE	0.5000%	9,520,000	9,412,328	9,561,279
U S TREASURY NOTE	2.6250%	895,000	888,939	963,523
U S TREASURY NOTE	1.3750%	1,555,000	1,598,282	1,602,379
U S TREASURY NOTE	0.7500%	2,780,000	2,799,772	2,806,821
U S TREASURY NOTE	0.5000%	280,000	275,833	281,291
U S TREASURY NOTE	0.6250%	1,295,000	1,299,856	1,302,537
U S TREASURY NOTE	2.6250%	1,560,000	1,673,417	1,698,572
U S TREASURY NOTE	1.0000%	3,405,000	3,455,999	3,461,394
U S TREASURY NOTE	3.1250%	395,000	425,745	441,042
U S TREASURY NOTE	1.5000%	2,405,000	2,446,431	2,487,109
U S TREASURY NOTE	0.5000%	1,395,000	1,400,558	1,401,321
U S TREASURY NOTE	2.1250%	1,790,000	1,801,254	1,835,869
U S TREASURY NOTE	0.2500%	1,910,000	1,905,971	1,905,225
U S TREASURY NOTE	1.3750%	410,000	407,567	412,210
U S TREASURY NOTE	4.2500%	1,000,000	1,088,306	1,064,609
U S TREASURY NOTE	4.2500%	1,250,000	1,377,573	1,342,480
U S TREASURY NOTE	4.2500%	575,000	636,118	633,398
U S TREASURY NOTE	4.1250%	450,000	503,632	504,809
U S TREASURY NOTE	4.5000%	550,000	635,135	635,895
U S TREASURY NOTE	5.1250%	200,000	237,227	237,984
U S TREASURY NOTE	4.6250%	300,000	350,650	355,992
U S TREASURY NOTE	4.5000%	350,000	397,484	415,106
U S TREASURY NOTE	3.5000%	175,000	186,690	199,514
U S TREASURY NOTE	3.8750%	190,000	210,058	221,617
U S TREASURY NOTE	4.0000%	175,000	196,869	206,103
U S TREASURY NOTE	3.7500%	325,000	349,529	378,092
U S TREASURY NOTE	1.5000%	900,000	921,905	922,360
U S TREASURY NOTE	1.7500%	700,000	720,866	721,383
U S TREASURY NOTE	2.7500%	500,000	505,423	547,617
U S TREASURY NOTE	1.8750%	725,000	751,737	751,281

	Coupon	Units	Cost	Market Value
U S TREASURY NOTE	3.1250%	770,000	832,938	863,363
U S TREASURY NOTE	2.6250%	100,000	106,305	108,094
U S TREASURY NOTE	3.2500%	365,000	384,780	405,007
U S TREASURY NOTE	3.6250%	5,930,000	6,540,054	6,868,144
U S TREASURY NOTE	3.0000%	240,000	254,795	264,356
U S TREASURY NOTE	2.3750%	600,000	633,705	633,047
U S TREASURY NOTE	2.3750%	890,000	941,397	940,132
U S TREASURY NOTE	3.1250%	675,000	746,655	748,459
U S TREASURY NOTE	2.1250%	0	0	0
U S TREASURY NOTE	2.7500%	235,000	255,701	256,572
U S TREASURY NOTE	1.1250%	500,000	492,814	504,610
U S TREASURY NOTE	2.2500%	925,000	976,158	977,103
U S TREASURY NOTE	1.3750%	1,350,000	1,351,903	1,367,982
U S TREASURY NOTE	3.6250%	1,465,000	1,671,057	1,699,057
U S TREASURY NOTE	1.3750%	750,000	761,194	760,694
U S TREASURY NOTE	3.2500%	500,000	556,623	559,844
U S TREASURY NOTE	1.7500%	1,350,000	1,393,774	1,376,789
U S TREASURY NOTE	3.1250%	325,000	339,169	361,969
U S TREASURY NOTE	1.3750%	1,000,000	1,012,894	1,015,859
U S TREASURY NOTE	3.5000%	115,000	131,657	132,295
U S TREASURY NOTE	2.1250%	640,000	666,877	675,650
U S TREASURY NOTE	1.1250%	2,075,000	2,099,780	2,102,315
U S TREASURY NOTE	2.5000%	525,000	546,392	567,779
U S TREASURY NOTE	1.8750%	375,000	377,041	392,930
U S TREASURY NOTE	1.0000%	1,250,000	1,254,916	1,264,893
U S TREASURY NOTE	2.6250%	975,000	1,036,606	1,051,553
U S TREASURY NOTE	1.2500%	675,000	683,963	692,929
U S TREASURY NOTE	1.8750%	25,000	24,967	26,166
U S TREASURY NOTE	0.7500%	1,350,000	1,360,393	1,361,549
U S TREASURY NOTE	1.2500%	425,000	434,913	436,024
U S TREASURY NOTE	2.6250%	555,000	520,474	597,492
U S TREASURY NOTE	1.8750%	1,000,000	1,038,207	1,045,547
U S TREASURY NOTE	1.0000%	850,000	847,940	862,551
U S TREASURY NOTE	2.6250%	350,000	379,533	381,199
U S TREASURY NOTE	0.5000%	1,100,000	1,094,605	1,105,070
U S TREASURY NOTE	3.6250%	375,000	423,770	435,381
U S TREASURY NOTE	1.2500%	1,100,000	1,120,428	1,123,289
U S TREASURY NOTE	2.8750%	100,000	108,625	110,438
U S TREASURY NOTE	1.2500%	1,430,000	1,445,617	1,460,947
U S TREASURY NOTE	2.0000%	225,000	226,833	237,586
U S TREASURY NOTE	2.1250%	225,000	224,895	238,711
U S TREASURY NOTE	1.0000%	1,365,000	1,374,016	1,387,607
U S TREASURY NOTE	3.1250%	800,000	881,726	893,250
U S TREASURY NOTE	1.7500%	900,000	936,179	941,133
U S TREASURY NOTE	0.7500%	1,300,000	1,299,983	1,314,117
U S TREASURY NOTE	0.6250%	1,475,000	1,488,142	1,486,408
U S TREASURY NOTE	0.3750%	700,000	700,686	701,668
U S TREASURY NOTE	0.5000%	625,000	627,614	627,832
U S TREASURY NOTE	2.1250%	360,000	363,832	369,225
U S TREASURY NOTE	1.0000%	400,000	400,954	404,375
U S TREASURY NOTE	1.0000%	75,000	75,214	75,773
U S TREASURY NOTE	0.1250%	1,000,000	997,621	998,008
U S TREASURY NOTE	1.0000%	500,000	501,681	504,844
U S TREASURY NOTE	0.3750%	625,000	624,538	625,391
U S TREASURY NOTE	0.2500%	75,000	74,991	75,009
U S TREASURY NOTE	4.0000%	8,480,000	9,243,840	9,145,154
U S TREASURY NOTE	4.7500%	1,385,000	1,548,074	1,529,775
U S TREASURY NOTE	4.7500%	1,545,000	1,861,242	1,860,276
U S TREASURY NOTE	3.5000%	1,275,000	1,432,108	1,453,599
U S TREASURY NOTE	3.1250%	2,255,000	2,383,447	2,362,464
U S TREASURY NOTE	2.7500%	1,235,000	1,336,671	1,352,614
U S TREASURY NOTE	1.7500%	580,000	598,397	598,986
U S TREASURY NOTE	1.8750%	1,685,000	1,756,305	1,746,081
U S TREASURY NOTE	3.1250%	995,000	1,103,323	1,115,644
U S TREASURY NOTE	3.0000%	4,845,000	5,126,059	5,341,235
U S TREASURY NOTE	3.1250%	8,350,000	8,904,548	9,258,714
U S TREASURY NOTE	1.3750%	11,155,000	11,312,688	11,293,567
U S TREASURY NOTE	3.1250%	5,295,000	5,682,381	5,885,721
U S TREASURY NOTE	1.3750%	4,290,000	4,348,317	4,347,143
U S TREASURY NOTE	1.3750%	6,000,000	6,106,406	6,085,548
U S TREASURY NOTE	1.7500%	5,115,000	5,222,895	5,216,502

	Coupon	Units	Cost	Market Value
U S TREASURY NOTE	1.3750%	6,525,000	6,628,154	6,628,480
U S TREASURY NOTE	1.8750%	1,010,000	1,049,759	1,057,107
U S TREASURY NOTE	2.2500%	800,000	854,938	853,500
U S TREASURY NOTE	1.2500%	3,190,000	3,202,336	3,255,545
U S TREASURY NOTE	3.1250%	515,000	543,255	575,029
U S TREASURY NOTE	0.7500%	20,880,000	21,055,091	21,106,736
U S TREASURY NOTE	2.3750%	9,695,000	10,150,026	10,388,794
U S TREASURY NOTE	2.2500%	3,755,000	3,958,368	3,993,795
U S TREASURY NOTE	0.5000%	995,000	995,800	999,198
U S TREASURY NOTE	0.5000%	13,130,000	13,166,605	13,189,492
U S TREASURY NOTE	2.1250%	2,375,000	2,368,903	2,435,859
U S TREASURY NOTE	1.3750%	5,185,000	5,148,327	5,212,952
U S TREASURY NOTE	2.0000%	9,480,000	9,535,671	9,588,129
U S TREASURY NOTE	0.2500%	11,715,000	11,678,025	11,676,563
UNITED STATES TREAS NT	0.8750%	3,940,000	3,939,823	3,947,080
Total of U.S. Government & Federal Agency Obligations			1,099,001,428	1,125,258,176

Domestic Corporate & Other Bonds

ABBOTT LABORATORIES	5.8750%	180,000	183,787	211,160
ABBOTT LABORATORIES	5.1250%	100,000	111,648	116,114
ABBOTT LABORATORIES	5.6000%	925,000	1,060,312	1,104,592
ABBOTT LABORATORIES	5.1250%	400,000	459,900	464,456
ACE INA HOLDINGS INC	5.7000%	75,000	73,329	86,499
ADOBE SYSTEMS INC	4.7500%	190,000	196,854	206,256
AEP TEXAS CENTRAL TRANSIT 1 A4	5.9600%	486,380	541,345	508,233
AEP TEXAS CENTRAL TRANSIT A A3	5.0900%	2,350,000	2,462,674	2,577,553
AEP TEXAS CENTRAL TRANSIT A A4	5.1700%	1,000,000	1,045,527	1,166,585
AEP TEXAS CENTRAL TRANSIT A A5	5.3063%	790,000	876,675	960,340
AETNA INC	6.0000%	100,000	100,807	115,061
AETNA INC	6.5000%	625,000	733,768	762,605
AGILENT TECHNOLOGIES INC	5.0000%	85,000	92,919	95,177
ALCOA INC	5.5500%	150,000	106,103	159,954
ALLSTATE CORP/THE	5.0000%	125,000	124,738	134,893
ALLY AUTO RECEIVABLES TRU 1 A4	2.2300%	600,000	611,438	615,563
ALLY AUTO RECEIVABLES TRU 5 A4	1.7500%	8,250,000	8,240,434	8,355,471
AMERICAN EXPRESS CO	4.8750%	200,000	199,410	209,146
AMERICAN EXPRESS CO	6.1500%	250,000	254,717	285,914
AMERICAN EXPRESS CO	7.0000%	150,000	136,716	181,262
AMERICAN EXPRESS CO	8.1250%	750,000	948,098	969,653
AMERICAN EXPRESS CREDIT CORP	5.8750%	5,375,000	5,202,520	5,649,958
AMERICAN EXPRESS CREDIT CORP	5.8750%	1,247,000	1,247,252	1,340,223
AMERICAN INTERNATIONAL GROUP I	5.6000%	75,000	76,079	72,288
AMERICAN INTERNATIONAL GROUP I	5.4500%	100,000	99,182	95,564
AMERICAN INTERNATIONAL GROUP I	5.8500%	100,000	100,651	97,802
AMERICAN INTERNATIONAL GROUP I	8.2500%	90,000	104,092	95,265
AMERICAN INTERNATIONAL GROUP I	4.2500%	275,000	284,625	274,624
AMERICAN INTERNATIONAL GROUP I	6.4000%	150,000	160,029	151,385
AMERICREDIT AUTOMOBILE REC 3 C	3.3400%	3,700,000	3,782,094	3,725,503
AMERISOURCEBERGEN CORP	5.8750%	25,000	24,002	28,495
AMGEN INC	3.8750%	2,025,000	2,019,330	2,043,458
AMGEN INC	3.8750%	935,000	932,382	943,523
AMGEN INC	5.8500%	125,000	123,175	143,750
AMGEN INC	4.1000%	145,000	153,358	148,736
AMGEN INC	5.8500%	430,000	496,333	494,500
AMGEN INC	2.3000%	340,000	347,742	342,323
AMGEN INC	3.8750%	265,000	264,258	267,415
ANADARKO PETROLEUM CORP	5.9500%	415,000	442,425	470,423
ANADARKO PETROLEUM CORP	6.3750%	100,000	110,336	115,913
ANALOG DEVICES INC	5.0000%	1,060,000	1,055,506	1,156,889
ANALOG DEVICES INC	5.0000%	535,000	532,732	583,902
AON CORP	5.0000%	50,000	51,495	55,155
APACHE CORP	6.9000%	95,000	114,906	120,806
APACHE CORP	5.2500%	175,000	189,271	185,152
AT&T INC	2.9500%	3,555,000	3,548,530	3,704,797
AT&T INC	5.6250%	1,320,000	1,330,105	1,514,262
AT&T INC	2.9500%	2,225,000	2,220,951	2,318,755
AT&T INC	5.5000%	180,000	176,933	208,355
AT&T INC	5.8000%	235,000	278,348	277,307
AT&T INC	5.6250%	225,000	252,646	258,113

	Coupon	Units	Cost	Market Value
AT&T INC	4.9500%	1,425,000	1,519,114	1,485,162
AT&T INC	5.5000%	695,000	771,706	804,483
ATMOS ENERGY CORP	5.1250%	150,000	149,976	155,538
AVALONBAY COMMUNITIES INC	3.9500%	75,000	73,272	74,869
AVALONBAY COMMUNITIES INC	5.7000%	100,000	112,373	112,091
AXIS SPECIALTY FINANCE LLC	5.8750%	225,000	230,240	231,323
BANC OF AMERICA COMMERCIAL 2 AAB	5.7567%	1,585,000	1,626,978	1,702,669
BANC OF AMERICA COMMERCIAL 2 AAB	5.7567%	340,000	349,005	365,241
BANC OF AMERICA COMMERCIAL 1 A3	5.4490%	420,000	422,109	441,954
BANC OF AMERICA COMMERCIAL 1 A3	5.4490%	1,500,000	1,579,453	1,578,408
BANC OF AMERICA COMMERCIAL 2 A4	5.8067%	225,000	240,231	240,473
BANC OF AMERICA COMMERCIAL 3 A4	5.8890%	1,220,000	1,240,016	1,337,469
BANC OF AMERICA COMMERCIAL 3 A4	5.8890%	385,000	391,316	422,070
BANC OF AMERICA COMMERCIAL 3 A4	4.6680%	150,000	149,098	162,432
BANC OF AMERICA COMMERCIAL 3 A4	5.8890%	100,000	103,500	109,629
BANC OF AMERICA COMMERCIAL 3 A4	4.6680%	1,000,000	1,050,859	1,082,877
BANC OF AMERICA COMMERCIAL 4 A4	5.6340%	1,000,000	1,086,094	1,106,546
BANC OF AMERICA COMMERCIAL 4 A4	5.6340%	300,000	308,215	331,964
BANC OF AMERICA COMMERCIAL 5 A3	5.6200%	4,000,000	4,021,951	4,210,616
BANC OF AMERICA COMMERCIAL 5 A3	5.6200%	1,700,000	1,709,329	1,789,512
BANC OF AMERICA COMMERCIAL 5 A3	5.3900%	135,000	130,148	141,132
BANC OF AMERICA COMMERCIAL 5 A4	5.4140%	255,000	242,520	275,545
BANC OF AMERICA COMMERCIAL 6 A4	5.3560%	1,425,000	1,521,076	1,532,224
BANC OF AMERICA COMMERCIAL 6 A4	5.3560%	605,000	645,790	650,523
BANC OF AMERICA MERRILL L 6 A5	4.8110%	155,000	157,077	166,079
BANK OF AMERICA CORP	5.7500%	1,800,000	1,832,886	1,671,718
BANK OF AMERICA CORP	5.6500%	3,405,000	3,419,944	3,244,124
BANK OF AMERICA CORP	6.5000%	845,000	816,524	850,974
BANK OF AMERICA CORP	3.6250%	5,700,000	5,681,418	5,254,152
BANK OF AMERICA CORP	5.6500%	1,725,000	1,732,463	1,643,499
BANK OF AMERICA CORP	6.5000%	395,000	381,689	397,793
BANK OF AMERICA CORP	3.6250%	2,800,000	2,790,872	2,580,987
BANK OF AMERICA CORP	5.1250%	475,000	478,124	472,886
BANK OF AMERICA CORP	5.7500%	100,000	99,667	94,452
BANK OF AMERICA CORP	5.6500%	225,000	229,090	214,369
BANK OF AMERICA CORP	6.0000%	750,000	790,536	732,471
BANK OF AMERICA CORP	5.7500%	650,000	668,772	613,939
BANK OF AMERICA CORP	4.9000%	1,575,000	1,654,506	1,576,274
BANK OF AMERICA NA	5.3000%	340,000	328,848	306,650
BANK OF NEW YORK MELLON CORP/T	3.1000%	1,015,000	1,013,295	1,058,696
BANK OF NEW YORK MELLON CORP/T	4.9500%	425,000	451,176	440,660
BANK OF NEW YORK MELLON CORP/T	4.5000%	50,000	52,809	52,153
BANK ONE ISSUANCE TRUST C3 C3	4.7700%	425,000	410,523	442,889
BAXTER INTERNATIONAL INC	4.6250%	180,000	193,934	199,051
BB&T CORP	4.7500%	175,000	186,951	179,412
BB&T CORP	5.2000%	175,000	187,359	187,355
BEAR STEARNS COMMERCIAL PWR9 A4A	4.8710%	65,000	69,997	70,498
BEAR STEARNS COMMERCIAL PW10 A4	5.4050%	125,000	122,402	137,597
BEAR STEARNS COMMERCIAL PW11 A2	5.5707%	3,500,000	3,519,131	3,498,373
BEAR STEARNS COMMERCIAL PW11 A4	5.6187%	1,000,000	1,095,781	1,108,604
BEAR STEARNS COMMERCIAL PW12 A4	5.9022%	300,000	313,359	334,638
BEAR STEARNS COMMERCIAL PW13 A4	5.5820%	200,000	204,313	204,939
BEAR STEARNS COMMERCIAL PW15 A2	5.2050%	250,243	251,611	250,273
BEAR STEARNS COMMERCIAL PW15 A4	5.3310%	1,750,000	1,519,902	1,842,789
BEAR STEARNS COMMERCIAL PW15 A4	5.3310%	150,000	158,250	157,953
BEAR STEARNS COMMERCIAL PW16 A4	5.9038%	150,000	139,945	164,222
BEAR STEARNS COMMERCIAL PWR4 A3	5.4680%	250,000	261,045	269,003
BEAR STEARNS COMMERCIAL PWR5 A5	4.9780%	300,000	307,453	321,856
BEAR STEARNS COMMERCIAL PWR6 A6	4.8250%	80,000	66,963	85,678
BEAR STEARNS COMMERCIAL T12 A3	4.2400%	1,242,083	1,237,183	1,250,313
BEAR STEARNS COMMERCIAL T20 A2	5.1270%	2,825,852	2,841,287	2,824,762
BEAR STEARNS COS LLC/THE	5.7000%	150,000	154,010	163,130
BEAR STEARNS COS LLC/THE	5.5500%	160,000	150,424	169,152
BEAR STEARNS COS LLC/THE	6.4000%	100,000	92,622	111,723
BEAR STEARNS COS LLC/THE	7.2500%	135,000	147,303	158,267
BEAR STEARNS COS LLC/THE	6.4000%	200,000	227,158	223,446
BECTON DICKINSON	3.1250%	1,905,000	1,901,095	1,970,698
BECTON DICKINSON	3.1250%	875,000	873,206	905,176
BECTON DICKINSON	3.1250%	100,000	102,873	103,449
BERKSHIRE HATHAWAY FINANCE COR	5.4000%	140,000	137,187	163,271
BERKSHIRE HATHAWAY FINANCE COR	5.4000%	1,650,000	1,870,049	1,924,260

	Coupon	Units	Cost	Market Value
BERKSHIRE HATHAWAY INC	3.2000%	170,000	171,357	180,228
BLACK & DECKER CORP	4.7500%	100,000	98,758	108,659
BLACKROCK INC	5.0000%	125,000	125,281	136,413
BOSTON PROPERTIES LP	6.2500%	37,000	40,874	38,454
BOSTON PROPERTIES LP	5.6250%	100,000	107,402	111,603
BOSTON SCIENTIFIC CORP	6.0000%	140,000	156,449	156,287
BOTTLING GROUP LLC	5.5000%	200,000	226,376	231,698
BRANDYWINE OPERATING PARTNERSH	5.7500%	14,000	13,920	14,089
BROADCOM CORP	2.7000%	1,360,000	1,354,682	1,374,986
BROADCOM CORP	2.7000%	625,000	622,556	631,887
BURLINGTON NORTHERN SANTA FE L	3.4500%	890,000	887,802	917,313
BURLINGTON NORTHERN SANTA FE L	3.4500%	410,000	408,987	422,582
BURLINGTON NORTHERN SANTA FE L	5.7500%	100,000	101,167	116,839
BURLINGTON NORTHERN SANTA FE L	5.6500%	265,000	296,654	305,824
BURLINGTON NORTHERN SANTA FE L	5.7500%	375,000	423,563	438,148
C BASS MTG LN 07-SP2 A-1 144A	0.3373%	25	25	25
CAPITAL AUTO RECEIVABLES 3 A4	5.2100%	90,956	83,076	91,263
CAPITAL ONE BANK USA NA	5.1250%	180,000	167,249	190,609
CAPITAL ONE FINANCIAL CORP	6.1500%	185,000	197,716	192,498
CAPITAL ONE FINANCIAL CORP	7.3750%	1,550,000	1,789,218	1,703,004
CAPITAL ONE MULTI-ASSET A3 A3	5.0500%	500,000	481,973	570,689
CAPITAL ONE MULTI-ASSET A3 A3	5.0500%	2,250,000	2,191,729	2,368,934
CAPITAL ONE MULTI-ASSET A7 A7	4.7000%	1,200,000	1,276,125	1,229,309
CAPITAL ONE MULTI-ASSET A7 A7	5.7500%	3,050,000	3,291,484	3,606,900
CARDINAL HEALTH INC	4.0000%	40,000	34,618	42,806
CAROLINA POWER & LIGHT CO	5.2500%	100,000	104,135	114,576
CATERPILLAR FINANCIAL SERVICES	5.8500%	90,000	90,784	107,237
CATERPILLAR FINANCIAL SERVICES	5.4500%	130,000	151,614	151,968
CATERPILLAR FINANCIAL SERVICES	7.1500%	140,000	136,482	179,310
CATERPILLAR FINANCIAL SERVICES	6.1250%	700,000	787,558	775,024
CATERPILLAR INC	5.7000%	125,000	124,055	146,682
CATERPILLAR INC	3.9000%	735,000	753,656	806,926
CBS CORP	8.2000%	3,100,000	3,653,350	3,514,789
CBS CORP	8.8750%	100,000	99,546	128,439
CD 2006-CD2 COML 2006-CD2 A4	5.5049%	1,200,000	1,292,250	1,297,442
CD 2006-CD2 COML MTG CTF A-2	5.4080%	2,287,743	2,299,161	2,286,516
CELLCO PARTNERSHIP / VERIZON W	8.5000%	125,000	141,699	168,713
CENTERPOINT ENERGY RESOURCES C	6.1500%	50,000	50,694	57,684
CENTERPOINT ENERGY TRANSI 1 A4	5.6300%	215,414	232,194	226,299
CENTERPOINT ENERGY TRANSI A A2	4.9700%	962,364	961,980	969,818
CENTERPOINT ENERGY TRANSI A A4	5.1700%	3,940,000	4,222,950	4,531,169
CHASE ISSUANCE TRUST A17 A	5.1200%	7,975,000	7,819,309	8,254,900
CHASE ISSUANCE TRUST A2 A2	5.1600%	550,000	536,164	634,867
CHASE MORTGAGE FINANCE A1 2A2	2.8021%	361,354	360,168	347,551
CHUBB CORP	6.3750%	100,000	98,205	98,750
CIGNA CORP	5.3750%	400,000	435,670	438,162
CIGNA CORP	4.0000%	545,000	539,779	539,951
CISCO SYSTEMS INC	4.9500%	585,000	583,678	678,152
CISCO SYSTEMS INC	5.5000%	350,000	373,335	407,306
CISCO SYSTEMS INC	1.6250%	290,000	292,546	295,435
CISCO SYSTEMS INC	5.5000%	275,000	310,615	320,026
CITIBANK CREDIT CARD I A10 A10	4.7500%	2,800,000	2,755,629	3,009,568
CITIBANK CREDIT CARD ISS A1 A1	5.3500%	1,730,000	1,897,088	2,061,636
CITIBANK CREDIT CARD ISS A2 A2	4.8500%	1,100,000	1,075,664	1,229,893
CITIBANK CREDIT CARD ISS A3 A3	5.3000%	3,950,000	3,956,080	4,574,503
CITIBANK CREDIT CARD ISS A3 A3	6.1500%	1,000,000	1,002,813	1,379,434
CITIBANK CREDIT CARD ISS A4 A4	4.4000%	500,000	494,844	509,309
CITIBANK CREDIT CARD ISS A7 A7	4.1500%	2,845,000	2,558,870	3,146,431
CITIBANK CREDIT CARD ISS A8 A8	4.9000%	3,300,000	3,558,844	3,671,361
CITIBANK CREDIT CARD ISS A8 A8	5.6500%	7,900,000	8,790,234	9,480,875
CITIBANK CREDIT CARD ISS A8 A8	5.6500%	700,000	807,977	840,077
CITIBANK CREDIT CARD ISS C4 C4	5.0000%	700,000	653,953	729,803
CITIGROUP COMMERCIAL MOR C3 A2	4.6390%	7,154,001	6,997,507	7,182,209
CITIGROUP COMMERCIAL MOR C4 A3	5.9188%	300,000	303,996	335,698
CITIGROUP COMMERCIAL MOR C6 A4	5.8853%	100,000	111,297	110,250
CITIGROUP FUNDING INC	2.2500%	0	0	0
CITIGROUP INC	5.5000%	1,230,000	1,223,752	1,255,735
CITIGROUP INC	6.1250%	3,735,000	4,012,551	3,975,373
CITIGROUP INC	6.5000%	1,340,000	1,339,209	1,394,890
CITIGROUP INC	5.5000%	565,000	562,130	576,822
CITIGROUP INC	6.1250%	580,000	577,941	617,327

	Coupon	Units	Cost	Market Value
CITIGROUP INC	6.5000%	900,000	899,469	936,867
CITIGROUP INC	5.3750%	325,000	335,728	334,188
CITIGROUP INC	5.0000%	250,000	248,759	247,427
CITIGROUP INC	5.5000%	445,000	435,406	448,359
CITIGROUP INC	6.1250%	100,000	102,302	106,723
CITIGROUP INC	6.1250%	140,000	138,151	149,010
CITIGROUP INC	8.5000%	150,000	175,470	176,563
CITIGROUP INC	5.3750%	100,000	104,983	102,827
CITIGROUP INC	5.0000%	525,000	552,940	519,597
CITIGROUP INC	6.1250%	1,225,000	1,343,943	1,307,358
CITIGROUP INC	6.1250%	275,000	304,741	292,698
CITIGROUP/DEUTSCHE BAN CD4 A2B	5.2050%	6,930,118	6,938,239	7,017,216
CITIGROUP/DEUTSCHE BANK CD1 A4	5.3994%	300,000	303,973	331,555
CITIGROUP/DEUTSCHE BANK CD3 A5	5.6170%	150,000	152,191	164,326
CITIGROUP/DEUTSCHE BANK CD4 A4	5.3220%	975,000	1,041,955	1,034,137
CLIFFS NATURAL RESOURCES INC	4.8750%	670,000	666,529	667,585
CLIFFS NATURAL RESOURCES INC	4.8750%	310,000	308,394	308,883
CLOROX CO	5.0000%	150,000	152,259	162,073
CNA FINANCIAL CORP	5.8500%	40,000	38,401	42,149
CNA FINANCIAL CORP	5.8750%	100,000	105,093	102,725
COCA-COLA CO/THE	3.3000%	2,125,000	2,123,151	2,237,689
COCA-COLA CO/THE	3.1500%	100,000	103,570	104,950
COCA-COLA REFRESHMENTS USA INC	7.3750%	470,000	551,075	533,841
COMCAST CORP	5.9000%	1,160,000	1,182,492	1,327,727
COMCAST CORP	6.3000%	825,000	982,765	975,808
COMCAST CORP	5.9000%	115,000	112,054	131,628
COMCAST CORP	6.5000%	100,000	105,410	117,618
COMCAST CORP	5.7000%	120,000	106,710	138,091
COMCAST CORP	6.5000%	525,000	597,669	595,159
COMCAST CORP	5.8750%	1,070,000	1,224,272	1,237,206
COMMERCIAL MORTGAGE LO LS1 A4B	6.2060%	2,095,000	1,994,620	2,251,381
COMMERCIAL MORTGAGE LO LS1 A4B	6.2060%	120,000	82,988	128,957
COMMERCIAL MORTGAGE PASS C8 A4	5.3060%	1,000,000	893,906	1,084,409
COMMERCIAL MORTGAGE PASS C8 A4	5.3060%	350,000	343,608	379,543
COMMONWEALTH EDISON CO	5.8000%	140,000	137,991	165,282
COMMONWEALTH REIT	6.2500%	50,000	52,742	53,012
CONOCOPHILLIPS	5.7500%	135,000	133,141	162,675
CONOCOPHILLIPS	6.6500%	80,000	87,014	99,763
CONSOLIDATED EDISON CO OF NEW	7.1250%	100,000	128,176	128,639
CONSOLIDATED NATURAL GAS CO	5.0000%	130,000	129,836	142,463
CONSUMERS ENERGY CO	5.1500%	80,000	76,607	90,782
CONTINENTAL AIRLINES 1999-1 CL	6.5450%	89	80	93
COSTCO WHOLESALE CORP	5.5000%	100,000	99,841	119,439
COVENTRY HEALTH CARE INC	5.4500%	230,000	232,087	255,578
COX COMMUNICATIONS INC	5.4500%	150,000	152,157	166,504
CREDIT SUISSE FIRST BOST C2 A4	4.8320%	1,000,000	1,047,188	1,052,731
CREDIT SUISSE FIRST BOST C4 A5	5.1040%	240,000	201,638	262,038
CREDIT SUISSE FIRST BOST C5 AM	5.1000%	200,000	207,125	209,382
CREDIT SUISSE FIRST BOST C6 AM	5.2300%	230,000	228,230	242,965
CREDIT SUISSE MORTGAGE C C1 A3	5.3830%	645,000	648,225	651,691
CREDIT SUISSE MORTGAGE C C1 A3	6.4128%	985,000	973,212	1,061,836
CREDIT SUISSE MORTGAGE C C1 A3	6.4128%	460,000	454,495	495,883
CREDIT SUISSE MORTGAGE C C1 A3	5.5944%	210,675	215,991	222,820
CREDIT SUISSE MORTGAGE C C1 AM	5.5944%	775,000	785,478	786,594
CREDIT SUISSE MORTGAGE C C4 A3	5.4670%	1,500,000	1,274,023	1,595,270
CREDIT SUISSE MORTGAGE C C4 A3	5.4670%	225,000	191,199	239,290
CREDIT SUISSE MORTGAGE C C4 A4	5.9871%	1,110,000	1,117,614	1,159,736
CREDIT SUISSE MORTGAGE C C4 A4	5.9871%	520,000	523,588	543,300
CREDIT SUISSE MORTGAGE C C4 A4	5.9871%	225,000	235,143	235,082
CREDIT SUISSE MORTGAGE C C5 A3	5.3110%	750,000	631,641	800,509
CREDIT SUISSE MORTGAGE C C5 A3	5.6940%	165,000	165,580	172,266
CREDIT SUISSE MORTGAGE C C5 A4	5.6950%	600,000	603,000	626,002
CREDIT SUISSE MORTGAGE C C5 A4	5.6950%	335,000	336,675	349,518
CREDIT SUISSE USA INC	5.1250%	150,000	148,995	158,003
CRH AMERICA INC	5.3000%	150,000	152,639	155,796
CRH AMERICA INC	6.0000%	125,000	134,678	133,527
CSX CORP	5.5000%	175,000	180,906	185,851
CSX CORP	6.2500%	250,000	289,640	297,602
CSX CORP	7.3750%	350,000	423,729	436,248
CVS CAREMARK CORP	5.7500%	1,095,000	1,095,732	1,277,692
CVS CAREMARK CORP	4.8750%	200,000	198,284	218,708

	Coupon	Units	Cost	Market Value
CVS CAREMARK CORP	5.7500%	100,000	112,419	116,684
CVS CAREMARK CORP	5.7500%	1,175,000	1,327,330	1,371,039
CW CAPITAL COBALT LTD C1 A4	5.2230%	150,000	148,031	159,543
CW CAPITAL COBALT LTD C2 A2	5.3340%	256,638	265,941	261,511
CW CAPITAL COBALT LTD C3 A4	6.0104%	1,150,000	1,227,535	1,234,320
CW CAPITAL COBALT LTD C3 A4	6.0104%	100,000	102,336	107,332
DAIMLER CHRYSLER AUTO TR B A4A	5.3200%	381,112	382,005	383,617
DAIMLER FINANCE NORTH AMERICA	6.5000%	350,000	359,758	381,219
DAIMLER FINANCE NORTH AMERICA	1.9500%	790,000	789,747	787,726
DEERE & CO	4.3750%	100,000	107,438	112,034
DELL INC	5.8750%	100,000	104,286	117,432
DELTA AIR LINES	7.7500%	2,193,113	2,241,197	2,357,597
DELTA AIR LINES	7.7500%	570,209	582,714	612,975
DELTA AIR LINES 2010-1 CLASS A	6.2000%	839,506	852,099	894,074
DELTA AIR LINES 2010-1 CLASS A	6.2000%	424,470	430,837	452,060
DETROIT EDISON SECURITIZA 1 A6	6.6200%	195,000	224,067	221,758
DEVON ENERGY CORPORATION	4.0000%	770,000	764,664	842,238
DIRECTV HOLDINGS LLC / DIRECTV	5.0000%	2,595,000	2,583,556	2,777,218
DIRECTV HOLDINGS LLC / DIRECTV	3.5000%	685,000	683,705	706,183
DIRECTV HOLDINGS LLC / DIRECTV	5.2000%	190,000	187,270	204,785
DIRECTV HOLDINGS LLC / DIRECTV	5.0000%	115,000	118,287	123,075
DIRECTV HOLDINGS LLC / DIRECTV	4.7500%	975,000	1,059,204	1,053,161
DIRECTV HOLDINGS LLC / DIRECTV	3.5000%	100,000	103,786	103,092
DISCOVER BANK/GREENWOOD DE	8.7000%	675,000	823,582	769,625
DISCOVER CARD MASTER TRU A1 A1	5.6500%	2,850,000	2,523,012	3,410,167
DISCOVERY COMMUNICATIONS LLC	5.0500%	145,000	154,358	158,997
DOMINION RESOURCES INC/VA	4.4500%	2,080,000	2,074,821	2,316,694
DOMINION RESOURCES INC/VA	4.4500%	960,000	957,610	1,069,243
DOMINION RESOURCES INC/VA	8.8750%	25,000	33,294	33,176
DOMINION RESOURCES INC/VA	5.2000%	100,000	106,646	115,439
DOW CHEMICAL CO/THE	8.5500%	825,000	823,301	1,079,371
DOW CHEMICAL CO/THE	8.5500%	399,000	398,178	522,023
DOW CHEMICAL CO/THE	8.5500%	200,000	199,056	261,666
DOW CHEMICAL CO/THE	7.6000%	425,000	491,039	480,598
DR PEPPER SNAPPLE GROUP INC	6.8200%	225,000	263,306	280,439
DTE ENERGY CO	6.3500%	75,000	75,464	86,851
DUKE ENERGY CAROLINAS LLC	3.9000%	100,000	100,430	109,745
DUKE ENERGY CORP	6.3000%	250,000	249,530	275,821
DUKE ENERGY CORP	3.9500%	790,000	789,518	842,867
DUKE ENERGY CORP	6.3000%	120,000	119,774	132,394
DUKE ENERGY CORP	3.9500%	395,000	394,759	421,433
DUKE ENERGY CORP	6.3000%	160,000	165,242	176,525
DUKE ENERGY CORP	5.0500%	100,000	112,251	113,456
DUKE ENERGY INDIANA INC	3.7500%	100,000	97,023	107,376
DUKE REALTY LP	5.9500%	75,000	75,735	80,634
EATON CORP	5.6000%	210,000	232,754	248,441
ECOLAB INC	3.0000%	1,620,000	1,616,792	1,675,744
ECOLAB INC	3.0000%	745,000	743,525	770,635
ECOLAB INC	4.3500%	305,000	304,805	325,706
EI DU PONT DE NEMOURS & CO	6.0000%	120,000	120,670	146,674
EI DU PONT DE NEMOURS & CO	5.8750%	34,000	38,240	37,315
EI DU PONT DE NEMOURS & CO	3.6250%	125,000	121,278	135,641
ELI LILLY & CO	5.2000%	125,000	135,341	144,394
ELI LILLY & CO	5.2000%	1,425,000	1,590,460	1,646,093
EMBARQ CORP	7.0820%	100,000	98,763	108,395
EMBARQ CORP	7.0820%	650,000	736,939	704,565
EMERSON ELECTRIC CO	5.2500%	90,000	94,657	106,435
EMERSON ELECTRIC CO	4.8750%	100,000	118,167	117,057
ENERGY TRANSFER PARTNERS LP	6.1250%	50,000	51,087	54,896
ENERGY TRANSFER PARTNERS LP	9.0000%	155,000	173,008	184,368
ENERGY TEXAS INC	7.1250%	120,000	146,536	146,435
ENERGY TEXAS RESTORATION A A3	4.3800%	1,300,000	1,350,375	1,486,463
ENTERPRISE PRODUCTS OPERATING	5.6000%	1,500,000	1,658,520	1,643,501
ENTERPRISE PRODUCTS OPERATING	5.6000%	240,000	242,642	262,960
ENTERPRISE PRODUCTS OPERATING	3.7000%	200,000	207,752	209,675
EQUIFIRST MORTGAGE LOAN 2 3A3	1.0326%	34,830	34,830	29,214
ERAC USA FINANCE LLC	6.3750%	3,330,000	3,133,687	3,847,991
ERAC USA FINANCE LLC	2.2500%	2,130,000	2,125,889	2,121,165
ERP OPERATING LP	5.2500%	75,000	74,263	79,815
ERP OPERATING LP	5.3750%	75,000	74,237	81,596
EXELON CORP	4.9000%	2,270,000	2,328,353	2,445,877

	Coupon	Units	Cost	Market Value
EXELON CORP	4.9000%	295,000	283,521	317,856
EXELON CORP	4.9000%	125,000	124,246	134,685
EXPRESS SCRIPTS INC	3.1250%	1,295,000	1,297,369	1,302,178
EXPRESS SCRIPTS INC	3.1250%	600,000	601,107	603,326
EXPRESS SCRIPTS INC	3.1250%	345,000	346,657	346,912
FEDEX CORP	8.0000%	80,000	106,489	105,047
FIFTH THIRD BANCORP	4.5000%	140,000	116,728	140,358
FIRST HORIZON ALTERNATI AA7 A1	2.3236%	712,991	723,351	322,548
FIRST TENNESSEE BANK NA	5.6500%	100,000	99,735	100,634
FIRST UNION-LEHMAN BROTHE C2 E	6.7780%	0	0	0
FIRSTENERGY SOLUTIONS CORP	4.8000%	1,110,000	1,109,512	1,184,691
FIRSTENERGY SOLUTIONS CORP	4.8000%	200,000	211,540	213,458
FISERV INC	3.1250%	205,000	205,434	208,730
FORD CR AUTO 08-C CL A-A4	5.1600%	1,221,799	1,221,952	1,234,704
FORD CREDIT AUTO OWNER TR A A4	6.0700%	2,000,000	2,213,438	2,067,680
FORD CREDIT AUTO OWNER TR E A3	1.5100%	1,083,001	1,095,027	1,086,812
FORD CREDIT AUTO OWNER TR E A4	2.4200%	2,500,000	2,558,594	2,545,633
GE CAPITAL COMMERCIAL MO C1 A4	5.5088%	1,000,000	1,076,992	1,097,915
GE CAPITAL COMMERCIAL MO C1 A5	4.7720%	400,000	420,250	430,841
GE CAPITAL COMMERCIAL MO C4 A4	5.3330%	1,730,000	1,883,685	1,910,631
GENENTECH INC	4.7500%	100,000	96,180	111,544
GENERAL ELECTRIC CAPITAL CORP	4.8750%	2,140,000	2,154,521	2,321,780
GENERAL ELECTRIC CAPITAL CORP	5.9000%	3,220,000	3,379,028	3,526,389
GENERAL ELECTRIC CAPITAL CORP	2.8000%	3,690,000	3,686,015	3,760,110
GENERAL ELECTRIC CAPITAL CORP	5.6250%	875,000	977,428	968,428
GENERAL ELECTRIC CAPITAL CORP	5.9000%	920,000	918,979	1,007,540
GENERAL ELECTRIC CAPITAL CORP	2.8000%	1,630,000	1,628,240	1,660,970
GENERAL ELECTRIC CAPITAL CORP	4.7500%	380,000	373,917	409,771
GENERAL ELECTRIC CAPITAL CORP	5.0000%	180,000	176,590	196,943
GENERAL ELECTRIC CAPITAL CORP	5.4000%	100,000	101,015	111,106
GENERAL ELECTRIC CAPITAL CORP	5.6250%	455,000	470,984	503,583
GENERAL ELECTRIC CAPITAL CORP	5.6250%	270,000	283,962	302,401
GENERAL ELECTRIC CAPITAL CORP	4.6250%	55,000	57,081	57,060
GENERAL ELECTRIC CAPITAL CORP	5.6250%	1,250,000	1,373,330	1,400,003
GENERAL ELECTRIC CAPITAL CORP	6.0000%	1,000,000	1,095,480	1,148,628
GENERAL ELECTRIC CAPITAL CORP	2.1250%	0	0	0
GENERAL ELECTRIC CAPITAL CORP	2.0000%	2,315,000	2,365,675	2,346,496
GENERAL ELECTRIC CO	5.0000%	0	0	0
GENERAL ELECTRIC CO	5.2500%	265,000	268,174	304,157
GENERAL MILLS INC	6.0000%	75,000	81,590	75,435
GENERAL MILLS INC	5.7000%	310,000	339,043	363,214
GENERAL MILLS INC	5.7000%	375,000	424,328	439,372
GENWORTH FINANCIAL INC	4.9500%	150,000	145,074	143,146
GENZYME CORP	5.0000%	120,000	133,703	138,535
GEORGIA POWER CO	5.7000%	400,000	456,091	474,644
GILEAD SCIENCES INC	4.4000%	1,130,000	1,127,401	1,196,322
GILEAD SCIENCES INC	4.4000%	520,000	518,804	550,520
GILEAD SCIENCES INC	4.4000%	100,000	106,103	105,869
GILEAD SCIENCES INC	2.4000%	120,000	119,850	122,161
GLAXOSMITHKLINE CAPITAL INC	4.3750%	130,000	130,958	140,690
GLAXOSMITHKLINE CAPITAL INC	5.6500%	135,000	135,036	162,487
GMAC MORTGAGE CORP LOA AR1 1A1	3.0340%	716,776	717,980	489,559
GOLDMAN SACHS GROUP INC/THE	5.1250%	3,095,000	2,947,737	3,163,430
GOLDMAN SACHS GROUP INC/THE	6.1500%	3,070,000	3,191,022	3,168,513
GOLDMAN SACHS GROUP INC/THE	5.1250%	595,000	556,408	608,155
GOLDMAN SACHS GROUP INC/THE	6.1500%	1,935,000	2,017,671	1,997,092
GOLDMAN SACHS GROUP INC/THE	7.5000%	120,000	136,549	132,529
GOLDMAN SACHS GROUP INC/THE	5.2500%	345,000	351,626	351,828
GOLDMAN SACHS GROUP INC/THE	5.2500%	435,000	440,777	443,845
GOLDMAN SACHS GROUP INC/THE	5.3500%	600,000	593,316	615,088
GOLDMAN SACHS GROUP INC/THE	5.6250%	100,000	99,337	98,059
GOLDMAN SACHS GROUP INC/THE	6.1500%	150,000	165,167	154,813
GOLDMAN SACHS GROUP INC/THE	6.2500%	75,000	76,825	78,408
GOLDMAN SACHS GROUP INC/THE	6.0000%	1,850,000	2,019,757	1,920,326
GOLDMAN SACHS GROUP INC/THE	5.3750%	250,000	245,718	246,756
GOLDMAN SACHS GROUP INC/THE	6.1500%	1,000,000	1,077,415	1,032,089
GOOGLE INC	3.6250%	100,000	99,132	109,322
GREENWICH CAPITAL COMM GG11 A4	5.7360%	1,100,000	1,105,460	1,186,657
GREENWICH CAPITAL COMM GG9 AAB	5.4410%	1,000,000	1,048,750	1,048,731
GREENWICH CAPITAL COMME GG1 A7	5.3170%	220,000	205,098	234,452
GREENWICH CAPITAL COMME GG3 A4	4.7990%	150,000	147,727	161,107

	Coupon	Units	Cost	Market Value
GREENWICH CAPITAL COMME GG7 A4	6.0790%	150,000	163,031	166,637
GREENWICH CAPITAL COMME GG9 A4	5.4440%	135,000	140,558	146,122
GREENWICH CAPITAL COMMER C2 A4	4.9150%	150,000	151,793	156,910
GS MORTGAGE SECURITIES GG10 A4	5.9838%	2,010,000	2,126,674	2,182,832
GS MORTGAGE SECURITIES GG10 A4	5.9838%	125,000	134,229	135,748
GS MORTGAGE SECURITIES GG4 A4A	4.7510%	420,000	436,890	448,356
GS MORTGAGE SECURITIES GG6 A4	5.5530%	300,000	302,813	326,171
GS MORTGAGE SECURITIES GG6 A4	5.5530%	350,000	373,789	380,532
GS MTG SECS CORP 04-4 144A	0.6763%	231,033	231,484	188,547
HALLIBURTON CO	5.9000%	90,000	93,808	108,309
HAROT 2010-2 A3	1.3400%	2,747,662	2,767,303	2,758,899
HARTFORD FINANCIAL SERVICES GR	5.3750%	2,705,000	2,608,026	2,721,446
HARTFORD FINANCIAL SERVICES GR	5.3750%	1,355,000	1,306,385	1,363,238
HARTFORD FINANCIAL SERVICES GR	6.0000%	100,000	78,417	102,629
HCP INC	3.7500%	855,000	851,589	869,933
HCP INC	3.7500%	400,000	398,404	406,986
HCP INC	5.3750%	55,000	58,052	57,661
HCP INC	6.0000%	125,000	122,052	135,250
HEALTH CARE REIT INC	6.2000%	30,000	29,089	31,958
HEALTH CARE REIT INC	6.1250%	85,000	91,882	88,070
HERSHEY CO/THE	5.4500%	150,000	152,489	176,352
HESS CORP	8.1250%	100,000	115,384	128,366
HEWLETT-PACKARD CO	4.5000%	890,000	889,907	915,320
HEWLETT-PACKARD CO	3.3000%	2,155,000	2,150,475	2,200,479
HEWLETT-PACKARD CO	3.3000%	995,000	992,911	1,015,998
HEWLETT-PACKARD CO	5.5000%	150,000	152,919	166,720
HEWLETT-PACKARD CO	6.1250%	150,000	159,689	161,738
HEWLETT-PACKARD CO	4.3000%	130,000	131,270	133,306
HEWLETT-PACKARD CO	1.2500%	225,000	224,455	222,128
HJ HEINZ CO	5.3500%	355,000	386,858	378,953
HOME DEPOT INC	5.2500%	5,015,000	5,371,674	5,445,819
HOME DEPOT INC	5.2500%	430,000	427,545	466,940
HOME DEPOT INC	5.4000%	150,000	148,239	173,245
HONDA AUTO RECEIVABLES OW 1 A4	1.9800%	1,700,000	1,730,480	1,721,147
HP ENTERPRISE SERVICES LLC	6.0000%	50,000	50,758	53,004
HSBC BANK USA NA	4.8750%	100,000	98,074	92,794
HSBC BANK USA NA/NEW YORK NY	4.6250%	115,000	109,463	117,506
HSBC FINANCE CORP	5.5000%	150,000	150,012	153,492
HSBC FINANCE CORP	5.2500%	100,000	100,616	102,116
HSBC FINANCE CORP	6.6760%	100,000	104,968	103,440
HSBC FINANCE CORP	6.6760%	180,000	190,775	186,191
HSBC FINANCE CORP	6.3750%	900,000	969,219	925,686
HSBC HOME EQUITY LOAN TRU 2 A1	0.4309%	272,433	272,433	251,678
ICI WILMINGTON INC	5.6250%	125,000	125,804	132,350
INTEL CORP	3.3000%	125,000	131,404	131,679
INTERNATIONAL BUSINESS MACHINE	7.5000%	275,000	330,679	302,085
INTERNATIONAL BUSINESS MACHINE	5.7000%	200,000	205,072	242,175
INTERNATIONAL BUSINESS MACHINE	7.6250%	80,000	96,076	107,357
INTERNATIONAL BUSINESS MACHINE	4.7500%	775,000	824,732	801,397
INTERNATIONAL PAPER CO	7.9500%	80,000	79,706	97,378
INTERNATIONAL PAPER CO	9.3750%	100,000	99,534	129,946
INTERNATIONAL PAPER CO	7.9500%	175,000	210,353	213,015
JEFFERIES GROUP INC	8.5000%	60,000	69,232	60,900
JOHN DEERE CAPITAL CORP	5.7500%	115,000	99,452	139,262
JOHN DEERE CAPITAL CORP	3.9000%	95,000	101,979	103,408
JOHN DEERE CAPITAL CORP	4.9500%	425,000	453,254	442,746
JOHN DEERE CAPITAL CORP	2.2500%	105,000	105,467	107,868
JOHNSON & JOHNSON	2.9500%	1,600,000	1,509,136	1,704,125
JOHNSON & JOHNSON	5.5500%	235,000	265,639	283,691
JOHNSON & JOHNSON	5.1500%	600,000	680,410	724,426
JOHNSON CONTROLS INC	1.7500%	150,000	150,088	151,297
JP MORGAN ALTERNATIVE L A2 3A1	2.6271%	1,372,181	1,377,220	711,783
JP MORGAN CHASE COMME CB20 ASB	5.6880%	810,000	814,588	866,126
JP MORGAN CHASE COMME CB20 ASB	5.6880%	375,000	377,124	400,984
JP MORGAN CHASE COMME LDP3 A4B	4.9960%	200,000	162,211	208,893
JP MORGAN CHASE COMMER CB14 A4	5.4810%	250,000	250,947	271,871
JP MORGAN CHASE COMMER CB14 A4	5.4810%	1,500,000	1,630,137	1,631,223
JP MORGAN CHASE COMMER CB17 A4	5.4290%	225,000	158,537	241,364
JP MORGAN CHASE COMMER CB18 A4	5.4400%	100,000	95,781	107,181
JP MORGAN CHASE COMMER CB18 A4	5.4400%	50,000	47,891	53,591
JP MORGAN CHASE COMMER CB18 A4	5.4400%	300,000	270,879	321,544

	Coupon	Units	Cost	Market Value
JP MORGAN CHASE COMMER CB19 A4	5.9303%	240,000	260,053	259,666
JP MORGAN CHASE COMMER CB20 A4	5.7940%	805,000	880,186	886,368
JP MORGAN CHASE COMMER CB20 A4	5.7940%	125,000	121,426	137,635
JP MORGAN CHASE COMMER LD11 A3	6.0045%	1,200,000	1,267,688	1,263,425
JP MORGAN CHASE COMMER LD12 A4	5.8820%	2,195,000	2,296,940	2,384,025
JP MORGAN CHASE COMMER LDP2 AM	4.7800%	80,000	81,450	82,806
JP MORGAN CHASE COMMER LDP4 AM	4.9990%	500,000	501,678	526,012
JP MORGAN CHASE COMMER LDP5 A2	5.1980%	6,000,000	5,971,875	6,037,878
JP MORGAN CHASE COMMER LDP5 A4	5.3728%	1,000,000	1,093,359	1,106,200
JP MORGAN CHASE COMMER LDP5 AM	5.4148%	525,000	520,750	552,804
JP MORGAN CHASE COMMER LDP9 A3	5.3360%	505,000	526,305	535,554
JP MORGAN CHASE COMMER LDP9 A3	5.3360%	240,000	250,125	254,520
JP MORGAN CHASE COMMER LDPX A2	5.4340%	1,476,951	1,448,739	1,561,069
JP MORGAN CHASE COMMER LDPX A2	5.4340%	1,234,828	1,211,241	1,305,156
JP MORGAN CHASE COMMER LDPX A3	5.4200%	1,300,000	1,345,267	1,405,366
JP MORGAN CHASE COMMER LDPX A3	5.4200%	730,000	752,106	789,167
JP MORGAN CHASE COMMERC C2 ASB	6.1250%	860,000	864,299	931,967
JP MORGAN CHASE COMMERC C1 A3	5.7900%	695,000	710,610	726,738
JP MORGAN CHASE COMMERC C2 A3	5.3873%	200,000	205,086	213,940
JP MORGAN MORTGAGE TRUS A2 1A1	2.8546%	211,402	210,650	145,430
JPMORGAN CHASE & CO	2.0500%	2,500,000	2,496,825	2,501,890
JPMORGAN CHASE & CO	5.1250%	1,355,000	1,347,562	1,428,578
JPMORGAN CHASE & CO	4.2500%	2,135,000	2,113,675	2,149,994
JPMORGAN CHASE & CO	2.0500%	1,125,000	1,127,481	1,125,851
JPMORGAN CHASE & CO	4.2500%	715,000	711,497	720,021
JPMORGAN CHASE & CO	5.1500%	400,000	378,688	424,552
JPMORGAN CHASE & CO	6.0000%	120,000	124,030	133,881
JPMORGAN CHASE & CO	6.3000%	95,000	103,352	107,600
JPMORGAN CHASE & CO	4.9500%	100,000	104,615	106,287
JPMORGAN CHASE & CO	3.4000%	220,000	226,292	224,261
JPMORGAN CHASE & CO	4.2500%	50,000	48,555	50,351
JPMORGAN CHASE & CO	4.3500%	55,000	55,204	55,545
JPMORGAN CHASE & CO	5.7500%	1,100,000	1,174,276	1,141,074
JPMORGAN CHASE & CO	6.3000%	1,075,000	1,199,407	1,217,584
JPMORGAN CHASE & CO	4.2500%	200,000	197,982	201,405
JPMORGAN CHASE BANK NA	6.0000%	290,000	294,849	311,954
KELLOGG CO	4.0000%	155,000	159,390	164,047
KENTUCKY UTILITIES CO	3.2500%	55,000	53,251	57,259
KEYBANK NA	5.8000%	165,000	172,905	176,168
KEYCORP	5.1000%	100,000	101,653	103,846
KIMBERLY-CLARK CORP	5.0000%	400,000	418,406	426,742
KINDER MORGAN ENERGY PARTNERS	6.0000%	800,000	807,648	905,421
KINDER MORGAN ENERGY PARTNERS	3.5000%	525,000	524,906	545,854
KINDER MORGAN ENERGY PARTNERS	6.0000%	75,000	76,136	84,883
KINDER MORGAN ENERGY PARTNERS	5.9500%	85,000	83,263	97,108
KINDER MORGAN ENERGY PARTNERS	6.0000%	150,000	170,831	169,766
KRAFT FOODS INC	5.3750%	3,445,000	3,416,613	3,975,017
KRAFT FOODS INC	5.3750%	1,640,000	1,626,486	1,892,316
KRAFT FOODS INC	6.5000%	250,000	263,693	297,392
KRAFT FOODS INC	6.1250%	100,000	103,014	117,216
KRAFT FOODS INC	5.3750%	175,000	181,206	201,924
KRAFT FOODS INC	6.1250%	400,000	475,204	468,865
KRAFT FOODS INC	5.3750%	375,000	400,841	432,694
KROGER CO/THE	4.9500%	195,000	189,323	215,237
KROGER CO/THE	6.4000%	100,000	93,003	118,933
LAZARD GROUP LLC	6.8500%	50,000	49,960	52,449
LB-UBS COMMERCIAL MORTGA C2 A5	5.1500%	200,000	208,227	214,707
LB-UBS COMMERCIAL MORTGA C3 A4	5.6610%	1,705,000	1,838,223	1,874,182
LB-UBS COMMERCIAL MORTGA C3 AJ	4.8430%	400,000	383,438	383,826
LB-UBS COMMERCIAL MORTGA C6 A4	5.8580%	1,000,000	916,563	1,095,397
LB-UBS COMMERCIAL MORTGA C6 A4	5.8580%	165,000	178,097	180,741
LB-UBS COMMERCIAL MORTGA C7 A3	5.8660%	275,000	195,905	301,622
LB-UBS COMMERCIAL MORTGA C7 A4	5.1970%	170,000	141,020	186,698
LB-UBS COMMERCIAL MORTGAG C2 C	5.4268%	150,000	154,154	108,064
LIBERTY PROPERTY LP	5.5000%	75,000	74,471	81,093
LINCOLN NATIONAL CORP	8.7500%	100,000	130,071	121,636
LOWE'S COS INC	3.7500%	100,000	99,361	103,382
LUBRIZOL CORP	5.5000%	50,000	49,198	55,692
M&I MARSHALL & ILSLEY BANK	4.8500%	100,000	98,421	105,555
MARATHON OIL CORP	5.9000%	130,000	120,215	152,187
MARATHON PETROLEUM CORP	3.5000%	1,075,000	1,076,800	1,094,234

	Coupon	Units	Cost	Market Value
MARATHON PETROLEUM CORP	3.5000%	491,000	491,823	499,785
MARSH & MCLENNAN COS INC	5.7500%	18,000	18,247	19,934
MARSH & MCLENNAN COS INC	4.8000%	70,000	73,404	76,620
MBNA CORP	6.1250%	150,000	161,181	150,606
MBNA CREDIT CARD MASTER B1 B1	4.4500%	900,000	847,227	956,390
MBNA CREDIT CARD MASTER C1 C1	6.8000%	575,000	615,358	578,919
MCDONALD'S CORP	5.8000%	100,000	101,651	121,814
MCKESSON CORP	5.7000%	60,000	58,017	70,001
MCKESSON CORP	5.7000%	375,000	423,197	437,505
MEDCO HEALTH SOLUTIONS INC	7.1250%	100,000	114,046	116,559
MEDTRONIC INC	4.7500%	100,000	92,727	111,997
MEDTRONIC INC	4.5000%	200,000	217,642	215,436
MERCK & CO INC	4.7500%	120,000	131,942	133,991
MERCK & CO INC	5.3000%	100,000	101,167	108,702
MERCK & CO INC	6.0000%	100,000	102,742	122,594
MERCK & CO INC	3.8750%	500,000	492,783	562,884
MERCK & CO INC	6.0000%	225,000	261,133	275,836
MERRILL LYNCH & CO INC	5.3000%	1,095,000	1,082,670	1,052,304
MERRILL LYNCH & CO INC	6.4000%	130,000	132,916	125,880
MERRILL LYNCH & CO INC	6.8750%	290,000	294,280	285,922
MERRILL LYNCH & CO INC	5.4500%	400,000	402,645	396,629
MERRILL LYNCH & CO INC	6.0500%	135,000	133,631	127,245
MERRILL LYNCH & CO INC	6.0500%	100,000	105,794	94,256
MERRILL LYNCH MORTGAGE CIP1 A2	4.9600%	2,031,508	2,019,446	2,049,924
MERRILL LYNCH MORTGAGE KEY1 A4	5.2360%	275,000	285,506	290,042
MERRILL LYNCH MORTGAGE MCP1 A2	4.5560%	1,068,267	1,064,929	1,076,362
MERRILL LYNCH MORTGAGE MCP1 A4	4.7470%	250,000	244,951	270,349
MERRILL LYNCH MORTGAGE T C1 A2	5.8093%	163,900	170,040	168,291
MERRILL LYNCH MORTGAGE T C1 A4	6.0271%	135,000	146,227	145,560
MERRILL LYNCH/COUNTRYWID 7 ASB	5.7450%	75,000	74,900	77,222
MERRILL LYNCH/COUNTRYWID 8 ASB	6.0974%	1,150,000	1,174,887	1,228,567
MERRILL LYNCH/COUNTRYWID 8 ASB	6.0974%	275,000	280,951	293,788
MERRILL LYNCH/COUNTRYWIDE 1 A4	5.6068%	150,000	146,215	165,023
MERRILL LYNCH/COUNTRYWIDE 2 A2	5.8780%	0	0	0
MERRILL LYNCH/COUNTRYWIDE 4 A3	5.1720%	1,200,000	1,119,891	1,291,877
MERRILL LYNCH/COUNTRYWIDE 4 A3	5.1720%	680,000	643,816	732,064
MERRILL LYNCH/COUNTRYWIDE 4 A3	5.1720%	200,000	197,750	215,313
MERRILL LYNCH/COUNTRYWIDE 5 A4	5.3780%	1,080,000	964,264	1,117,212
MERRILL LYNCH/COUNTRYWIDE 8 A3	6.1644%	795,000	809,968	862,805
MERRILL LYNCH/COUNTRYWIDE 8 A3	6.1644%	150,000	151,500	162,793
METLIFE INC	6.7500%	1,005,000	1,002,618	1,157,798
METLIFE INC	6.7500%	505,000	503,803	581,779
METLIFE INC	7.7170%	100,000	114,420	125,395
METLIFE INC	4.7500%	110,000	116,217	118,997
METLIFE INC	7.7170%	50,000	63,217	62,697
METLIFE INC	6.7500%	375,000	436,653	432,014
METLIFE INC	2.3750%	575,000	582,221	583,023
METROPOLITAN EDISON CO	4.8750%	75,000	75,058	79,681
METROPOLITAN EDISON CO	7.7000%	100,000	117,882	126,523
MICROSOFT CORP	2.9500%	150,000	149,190	159,341
MICROSOFT CORP	3.0000%	100,000	99,226	106,386
MICROSOFT CORP	3.0000%	500,000	474,507	531,929
MICROSOFT CORP	2.5000%	200,000	203,445	212,353
MIDAMERICAN ENERGY CO	4.6500%	1,400,000	1,396,136	1,524,229
MORGAN STANLEY	6.6250%	1,220,000	1,170,693	1,204,680
MORGAN STANLEY	5.5000%	760,000	756,139	691,015
MORGAN STANLEY	5.3750%	1,460,000	1,455,112	1,426,608
MORGAN STANLEY	5.6250%	1,640,000	1,633,194	1,518,770
MORGAN STANLEY	3.8000%	1,010,000	1,009,000	930,527
MORGAN STANLEY	6.6250%	620,000	595,706	612,215
MORGAN STANLEY	5.5000%	385,000	383,044	350,054
MORGAN STANLEY	5.6250%	825,000	821,576	764,015
MORGAN STANLEY	3.8000%	465,000	464,540	428,411
MORGAN STANLEY	5.4500%	335,000	325,568	322,526
MORGAN STANLEY	5.3000%	475,000	480,013	480,814
MORGAN STANLEY	6.6250%	280,000	296,852	276,484
MORGAN STANLEY	5.3750%	150,000	148,293	146,569
MORGAN STANLEY	7.3000%	220,000	247,514	224,059
MORGAN STANLEY	4.7500%	585,000	550,104	576,276
MORGAN STANLEY	5.3000%	1,550,000	1,647,788	1,568,972
MORGAN STANLEY	5.6250%	775,000	790,472	717,711

	Coupon	Units	Cost	Market Value
MORGAN STANLEY	3.8000%	550,000	546,635	506,723
MORGAN STANLEY CAPITAL HQ10 A4	5.3280%	1,000,000	1,088,438	1,091,936
MORGAN STANLEY CAPITAL HQ12 A5	5.7828%	300,000	302,531	314,714
MORGAN STANLEY CAPITAL HQ5 A4	5.1680%	350,000	351,733	378,306
MORGAN STANLEY CAPITAL HQ6 A4A	4.9890%	300,000	327,938	326,528
MORGAN STANLEY CAPITAL HQ8 A4	5.5982%	1,100,000	1,202,523	1,204,726
MORGAN STANLEY CAPITAL IQ12 A4	5.3320%	1,000,000	1,086,094	1,117,751
MORGAN STANLEY CAPITAL IQ14 A4	5.6920%	350,000	341,209	370,585
MORGAN STANLEY CAPITAL IQ9 A4	4.6600%	260,000	251,956	277,006
MORGAN STANLEY CAPITAL T13 A4	4.6600%	500,000	502,422	523,769
MORGAN STANLEY CAPITAL T21 A2	5.0900%	2,051,898	2,063,143	2,050,698
MORGAN STANLEY CAPITAL T27 AAB	5.7917%	145,000	154,674	153,346
NABORS INDUSTRIES INC	6.1500%	135,000	142,394	150,807
NASDAQ OMX GROUP INC/THE	5.5500%	80,000	82,289	81,960
NATIONAL RURAL UTILITIES COOPE	5.4500%	140,000	155,277	161,240
NATIONWIDE HEALTH PROPERTIES I	6.0000%	15,000	14,617	16,108
NBCUNIVERSAL MEDIA LLC	3.6500%	2,620,000	2,614,734	2,765,329
NBCUNIVERSAL MEDIA LLC	3.6500%	1,310,000	1,307,364	1,382,664
NBCUNIVERSAL MEDIA LLC	5.1500%	165,000	170,278	183,707
NEWS AMERICA INC	4.5000%	925,000	911,171	969,871
NEWS AMERICA INC	4.5000%	425,000	418,646	445,616
NEWS AMERICA INC	8.0000%	200,000	230,433	246,693
NEWS AMERICA INC	6.9000%	975,000	1,145,473	1,145,914
NEXTERA ENERGY CAPITAL HOLDING	2.5500%	900,000	899,406	915,614
NEXTERA ENERGY CAPITAL HOLDING	2.5500%	450,000	449,703	457,807
NEXTERA ENERGY CAPITAL HOLDING	6.0000%	170,000	176,752	198,183
NISOURCE FINANCE CORP	5.4000%	275,000	279,900	298,370
NOBLE ENERGY INC	4.1500%	230,000	229,848	237,933
NORDSTROM INC	4.7500%	1,500,000	1,522,485	1,662,551
NORDSTROM INC	4.0000%	100,000	104,091	104,243
NORFOLK SOUTHERN CORP	7.7000%	90,000	104,243	115,501
NORFOLK SOUTHERN CORP	5.9000%	400,000	456,634	486,033
NORTHERN TRUST CORP	3.3750%	100,000	100,521	102,500
NOVARTIS CAPITAL CORP	4.1250%	275,000	294,935	294,229
OCCIDENTAL PETROLEUM CORP	4.1000%	575,000	606,312	644,167
OHIO POWER CO	5.5000%	125,000	125,298	130,855
ONCOR ELECTRIC DELIVERY CO LLC	5.9500%	1,090,000	1,088,539	1,166,314
ONCOR ELECTRIC DELIVERY CO LLC	5.9500%	540,000	539,276	577,807
ONEOK INC	5.2000%	70,000	70,312	76,719
ONEOK PARTNERS LP	6.1500%	75,000	76,706	86,123
ONEOK PARTNERS LP	8.6250%	375,000	478,949	481,383
OPTION ONE MORTGAGE LOAN 4 2A1	0.3663%	16,009	16,009	15,905
ORACLE CORP	5.7500%	100,000	94,913	121,349
ORACLE CORP	5.0000%	100,000	105,178	117,900
ORACLE CORP	5.2500%	110,000	111,159	127,017
ORACLE CORP	5.7500%	300,000	344,460	364,046
ORACLE CORP	4.9500%	575,000	620,257	607,228
ORACLE CORP	3.8750%	50,000	49,208	55,078
PACIFIC GAS & ELECTRIC CO	4.8000%	100,000	96,978	107,397
PACIFIC GAS & ELECTRIC CO	8.2500%	100,000	110,241	131,822
PACIFIC GAS & ELECTRIC CO	4.8000%	100,000	107,866	107,397
PACIFICORP	5.6500%	90,000	94,582	107,444
PECO ENERGY CO	5.3500%	100,000	101,200	118,091
PEMEX PROJECT FUNDING MASTER T	5.7500%	100,000	100,000	110,750
PEMEX PROJECT FUNDING MASTER T	5.7500%	300,000	286,700	330,000
PEPSICO INC/NC	5.0000%	100,000	96,678	116,175
PEPSICO INC/NC	7.9000%	125,000	138,073	168,758
PEPSICO INC/NC	3.1250%	150,000	154,269	155,894
PEPSICO INC/NC	5.0000%	1,400,000	1,578,313	1,626,450
PFIZER INC	5.3500%	2,345,000	2,342,069	2,652,631
PFIZER INC	6.2000%	320,000	341,946	394,850
PG&E ENERGY RECOVERY FUND 1 A5	4.4700%	500,000	480,477	512,940
PG&E ENERGY RECOVERY FUND 2 A2	5.0300%	26,320	26,643	26,588
PG&E ENERGY RECOVERY FUND 2 A3	5.1200%	1,400,000	1,482,906	1,437,276
PITNEY BOWES INC	4.7500%	125,000	114,256	128,513
PLAINS ALL AMERICAN PIPELINE L	5.6250%	100,000	99,076	106,846
PLAINS ALL AMERICAN PIPELINE L	5.0000%	100,000	106,422	110,160
PLAINS ALL AMERICAN PIPELINE L	4.2500%	300,000	311,748	306,020
PNC FUNDING CORP	5.6250%	125,000	123,035	136,109
PNC FUNDING CORP	6.7000%	215,000	248,409	262,309
PNC FUNDING CORP	5.4000%	400,000	441,516	437,426

	Coupon	Units	Cost	Market Value
PNC FUNDING CORP	6.7000%	425,000	500,955	518,518
PNC FUNDING CORP	4.3750%	250,000	249,913	270,309
PPG INDUSTRIES INC	6.6500%	115,000	137,086	139,128
PPL ENERGY SUPPLY LLC	6.2000%	23,000	23,575	25,651
PPL ENERGY SUPPLY LLC	6.5000%	100,000	94,721	113,705
PRAXAIR INC	5.2000%	125,000	126,203	144,194
PRINCIPAL LIFE INCOME FUNDING	5.1000%	140,000	139,787	147,883
PROCTER & GAMBLE CO/THE	1.8000%	1,400,000	1,376,060	1,445,683
PROCTER & GAMBLE CO/THE	4.8500%	100,000	94,117	114,288
PROCTER & GAMBLE CO/THE	4.7000%	100,000	98,474	118,015
PROGRESS ENERGY INC	7.0500%	100,000	119,088	123,677
PROLOGIS INC	6.8750%	85,000	89,434	94,378
PRUDENTIAL FINANCIAL INC	3.8750%	560,000	559,194	580,028
PRUDENTIAL FINANCIAL INC	4.5000%	1,445,000	1,433,989	1,453,015
PRUDENTIAL FINANCIAL INC	3.8750%	280,000	279,597	290,014
PRUDENTIAL FINANCIAL INC	4.5000%	720,000	714,514	723,994
PRUDENTIAL FINANCIAL INC	4.7500%	455,000	461,287	479,706
PSE&G TRANSITION FUNDING 1 A6	6.6100%	134,451	145,444	140,996
PSE&G TRANSITION FUNDING 1 A7	6.7500%	300,000	347,813	336,030
PSE&G TRANSITION FUNDING 1 A8	6.8900%	775,000	909,453	920,910
PSEG POWER LLC	5.5000%	140,000	136,816	155,609
PUBLIC SERVICE CO OF COLORADO	3.2000%	1,335,000	1,329,567	1,384,821
QUEST DIAGNOSTICS INC/DE	3.2000%	950,000	949,117	983,642
QUEST DIAGNOSTICS INC/DE	3.2000%	440,000	439,591	455,582
QUEST DIAGNOSTICS INC/DE	5.4500%	265,000	262,703	299,667
QUEST DIAGNOSTICS INC/DE	3.2000%	160,000	159,347	165,666
QUEST DIAGNOSTICS INC/DE	5.4500%	325,000	360,161	367,516
QWEST CORP	6.7500%	1,215,000	1,192,899	1,324,350
QWEST CORP	6.7500%	560,000	549,814	610,400
QWEST CORP	6.5000%	100,000	96,000	109,250
REGENCY CENTERS LP	5.8750%	50,000	49,108	54,450
REINSURANCE GROUP OF AMERICA I	5.6250%	50,000	47,490	54,416
RESIDENTIAL ACCREDIT L QA1 A21	3.8758%	1,051,675	1,065,067	526,668
RESIDENTIAL ASSET SECU KS1 AII	0.7463%	2,636	2,639	2,556
ROHM & HAAS CO	6.0000%	90,000	92,636	102,331
SAFEWAY INC	6.3500%	60,000	59,102	68,030
SAFEWAY INC	5.0000%	100,000	101,052	106,687
SAFEWAY INC	5.0000%	150,000	154,842	160,030
SARA LEE CORP	3.8750%	200,000	189,758	206,479
SARA LEE CORP	4.1000%	100,000	95,792	100,921
SAXON ASSET SECURITIES TRU 1 A	0.8163%	7,828	7,828	5,368
SEMPRA ENERGY	6.0000%	100,000	103,548	104,723
SEMPRA ENERGY	6.5000%	140,000	159,804	163,310
SIMON PROPERTY GROUP LP	5.2500%	615,000	624,463	681,611
SIMON PROPERTY GROUP LP	5.7500%	100,000	101,978	111,877
SIMON PROPERTY GROUP LP	5.6500%	180,000	178,774	206,290
SIMON PROPERTY GROUP LP	6.1250%	400,000	449,783	459,202
SIMON PROPERTY GROUP LP	6.7500%	800,000	907,610	880,994
SLM CORP	5.1250%	170,000	186,407	170,867
SLM CORP	5.3750%	135,000	139,851	135,095
SLM CORP	8.4500%	135,000	122,886	139,050
SLM CORP	5.0000%	250,000	258,125	250,000
SOUTHERN CALIFORNIA EDISON CO	5.0000%	75,000	71,993	85,425
SOUTHERN CO	1.9500%	185,000	186,284	186,746
SOUTHERN COPPER CORP	5.3750%	540,000	537,197	569,544
SOUTHERN COPPER CORP	5.3750%	270,000	268,599	284,772
SOUTHERN POWER CO	4.8750%	140,000	151,330	153,213
SOUTHTRUST CORP	5.8000%	100,000	99,844	106,582
SOUTHWEST AIRLINES CO	5.2500%	200,000	209,846	213,444
SOUTHWESTERN ELECTRIC POWER CO	6.4500%	100,000	108,281	116,731
SPECIALTY UNDERWRITING & BC1 A	0.9563%	3,525	3,525	2,646
SPECTRA ENERGY CAPITAL LLC	8.0000%	135,000	158,968	169,886
ST JUDE MEDICAL INC	3.7500%	175,000	186,023	185,585
STARBUCKS CORP	6.2500%	120,000	122,746	142,475
SUNTRUST BANK/ATLANTA GA	5.0000%	16,000	16,866	16,656
SUNTRUST BANKS INC	3.6000%	160,000	162,208	162,934
TARGET CORP	5.8750%	260,000	270,492	307,912
TD AMERITRADE HOLDING CORP	5.6000%	80,000	85,430	86,500
TENNESSEE GAS PIPELINE CO	7.5000%	75,000	84,119	89,295
THERMO FISHER SCIENTIFIC INC	4.5000%	100,000	104,258	111,735
TIAA SEASONED COMMERCIAL C4 A2	5.4378%	5,427,280	5,454,406	5,506,481

	Coupon	Units	Cost	Market Value
TIME WARNER CABLE INC	6.7500%	1,185,000	1,170,542	1,407,442
TIME WARNER CABLE INC	5.0000%	2,510,000	2,457,792	2,750,036
TIME WARNER CABLE INC	6.7500%	565,000	554,344	671,059
TIME WARNER CABLE INC	5.8500%	80,000	77,743	91,106
TIME WARNER CABLE INC	8.2500%	225,000	270,428	282,603
TIME WARNER CABLE INC	5.8500%	690,000	768,651	785,791
TIME WARNER CABLE INC	6.2000%	475,000	522,207	509,706
TIME WARNER CABLE INC	4.0000%	155,000	153,619	156,818
TIME WARNER COS INC	7.2500%	125,000	121,188	149,778
TIME WARNER INC	4.8750%	1,245,000	1,216,265	1,349,118
TIME WARNER INC	3.1500%	1,280,000	1,278,477	1,331,354
TIME WARNER INC	3.1500%	1,305,000	1,303,447	1,357,357
TIME WARNER INC	5.8750%	175,000	183,975	201,990
TIME WARNER INC	3.1500%	350,000	358,489	364,042
TIME WARNER INC	4.7500%	750,000	746,747	813,356
TIME WARNER INC	4.0000%	150,000	149,653	154,721
TOYATO MOTOR CREDIT CORP	3.4000%	980,000	977,530	1,009,991
TOYOTA MOTOR CREDIT CORP	4.5000%	1,405,000	1,522,514	1,533,552
TOYOTA MOTOR CREDIT CORP	3.2000%	325,000	342,852	341,840
TRAVELERS COS INC/THE	3.9000%	1,400,000	1,360,156	1,491,083
TRAVELERS COS INC/THE	5.7500%	75,000	65,372	87,543
TRAVELERS COS INC/THE	5.8000%	535,000	602,437	628,864
TRAVELERS PROPERTY CASUALTY CO	5.0000%	150,000	161,268	156,476
TXU ELECTRIC DELIVERY TRA 1 A3	5.2900%	500,000	499,922	561,514
UNILEVER CAPITAL CORP	4.8000%	200,000	216,667	232,592
UNILEVER CAPITAL CORP	4.2500%	425,000	441,771	484,339
UNION ELECTRIC CO	6.4000%	120,000	115,933	143,437
UNION PACIFIC CORP	5.7000%	135,000	156,060	160,068
UNITED PARCEL SERVICE INC	3.1250%	1,700,000	1,593,886	1,803,357
UNITED PARCEL SERVICE INC	5.1250%	150,000	155,825	181,193
UNITEDHEALTH GROUP INC	4.8750%	150,000	146,607	166,001
UNITEDHEALTH GROUP INC	6.0000%	100,000	94,033	118,896
UNITEDHEALTH GROUP INC	4.8750%	525,000	557,561	546,691
UNITEDHEALTH GROUP INC	6.0000%	40,000	45,913	47,558
US BANCORP	2.2000%	1,410,000	1,406,390	1,423,547
US BANCORP	2.2000%	645,000	643,349	651,197
US BANCORP	4.2000%	370,000	398,383	396,131
USAA AUTO OWNER TRUST 2 A4	2.5300%	2,700,000	2,798,719	2,748,405
VALERO ENERGY CORP	6.1250%	180,000	200,689	200,219
VALERO ENERGY CORP	4.7500%	75,000	72,060	78,508
VALERO ENERGY CORP	9.3750%	100,000	113,545	128,235
VERIZON COMMUNICATIONS INC	5.5000%	1,735,000	1,730,767	2,022,684
VERIZON COMMUNICATIONS INC	6.3500%	310,000	332,320	377,737
VERIZON COMMUNICATIONS INC	4.6000%	3,210,000	3,182,555	3,623,660
VERIZON COMMUNICATIONS INC	4.6000%	750,000	743,588	846,650
VERIZON COMMUNICATIONS INC	8.7500%	200,000	206,346	270,145
VERIZON COMMUNICATIONS INC	4.9000%	450,000	416,921	505,025
VERIZON COMMUNICATIONS INC	5.5000%	325,000	364,210	378,889
VERIZON COMMUNICATIONS INC	4.6000%	525,000	541,403	592,655
VIACOM INC	2.5000%	1,010,000	1,003,597	1,009,616
VIACOM INC	2.5000%	465,000	462,052	464,823
VIACOM INC	6.2500%	100,000	97,658	116,079
VIACOM INC	5.6250%	60,000	66,897	67,360
VIRGINIA ELECTRIC AND POWER CO	5.9500%	100,000	103,173	120,341
WACHOVIA BANK COMMERC C20 AMFX	5.1790%	610,000	643,059	640,085
WACHOVIA BANK COMMERC C20 A6A	5.1100%	324,460	299,010	328,717
WACHOVIA BANK COMMERCIA C11 A5	5.2150%	225,000	220,685	240,979
WACHOVIA BANK COMMERCIA C17 A4	5.0830%	200,000	205,414	216,874
WACHOVIA BANK COMMERCIA C20 A7	5.1180%	340,000	340,624	372,751
WACHOVIA BANK COMMERCIA C25 AM	5.9219%	50,000	52,578	52,224
WACHOVIA BANK COMMERCIA C26 A3	6.0110%	200,000	223,000	225,218
WACHOVIA BANK COMMERCIA C27 A3	5.7650%	400,000	435,000	442,599
WACHOVIA BANK COMMERCIA C28 A3	5.6790%	350,000	350,492	377,338
WACHOVIA BANK COMMERCIA C29 A4	5.3080%	150,000	153,070	164,370
WACHOVIA BANK COMMERCIA C30 A3	5.2460%	1,000,000	1,022,813	1,010,650
WACHOVIA BANK COMMERCIA C31 A4	5.5090%	655,000	658,251	690,614
WACHOVIA CORP	5.7500%	140,000	139,552	159,043
WACHOVIA CORP	5.6250%	215,000	215,332	234,070
WACHOVIA CORP	5.7500%	170,000	170,179	192,072
WALGREEN CO	5.2500%	100,000	103,311	118,884
WAL-MART STORES INC	3.2000%	3,100,000	3,283,768	3,273,895

	Coupon	Units	Cost	Market Value
WAL-MART STORES INC	3.2500%	335,000	333,724	358,222
WAL-MART STORES INC	4.5500%	440,000	435,706	464,400
WAL-MART STORES INC	1.5000%	200,000	194,456	203,140
WAL-MART STORES INC	3.2500%	185,000	180,203	197,824
WAL-MART STORES INC	5.3750%	225,000	254,588	265,533
WAL-MART STORES INC	5.8000%	425,000	513,409	520,980
WALT DISNEY CO/THE	5.6250%	100,000	105,367	118,450
WALT DISNEY COMPANY/THE	2.7500%	100,000	101,866	101,840
WALT DISNEY COMPANY/THE	2.7500%	255,000	252,136	259,693
WASTE MANAGEMENT INC	4.7500%	1,485,000	1,478,119	1,629,104
WASTE MANAGEMENT INC	4.7500%	745,000	741,554	817,295
WASTE MANAGEMENT INC	6.1000%	220,000	223,168	260,029
WASTE MANAGEMENT INC	4.7500%	100,000	108,292	109,704
WEA FINANCE LLC / WT FINANCE A	7.5000%	720,000	712,656	789,294
WELLPOINT INC	4.3500%	115,000	118,315	124,228
WELLPOINT INC	5.8750%	445,000	505,140	512,757
WELLPOINT INC	4.3500%	325,000	342,527	351,079
WELLS FARGO & CO	3.6250%	4,115,000	4,158,360	4,307,767
WELLS FARGO & CO	3.6250%	1,985,000	2,004,896	2,077,987
WELLS FARGO & CO	5.6250%	90,000	93,461	102,558
WELLS FARGO & CO	4.3750%	250,000	247,490	258,375
WELLS FARGO & CO	5.2500%	775,000	824,368	802,185
WELLS FARGO & CO	5.6250%	1,050,000	1,164,470	1,196,504
WELLS FARGO BANK NA	5.7500%	125,000	127,331	136,355
WELLS FARGO MORTGAGE AR16 4A2	2.7234%	1,535,000	1,511,435	1,228,505
WILLIAMS PARTNERS LP	5.2500%	100,000	109,304	110,697
WILLIS NORTH AMERICA INC	6.2000%	75,000	75,228	82,464
WYETH	5.5000%	270,000	273,548	295,990
WYETH	5.5000%	150,000	150,531	174,448
WYETH	5.5000%	875,000	950,586	924,965
WYETH	5.4500%	800,000	923,967	937,193
XCEL ENERGY INC	4.7000%	130,000	147,492	146,513
XEROX CORP	4.2500%	1,645,000	1,727,480	1,733,823
XEROX CORP	8.2500%	795,000	962,427	897,063
XEROX CORP	4.2500%	450,000	472,563	474,298
XEROX CORP	6.4000%	100,000	102,089	111,894
XEROX CORP	6.3500%	135,000	150,095	152,072
XTO ENERGY INC	6.2500%	175,000	172,531	214,795
XTO ENERGY INC	5.5000%	200,000	241,380	245,221
YUM! BRANDS INC	6.2500%	115,000	130,416	134,760
Total of Domestic Corporate & Other Bonds			573,613,095	596,282,532

Positive Social Purpose Investments

CRF-19 LLC USA 19 CL A-2 144A	3.9800%	2,779,550	2,744,250	2,787,750
CRF-19 LLC USA CMNTY 144A A-3	4.6800%	5,000,000	5,000,000	4,708,436
DCIC FUND VI-MIDDLETOWN TRACE	6.4100%	1,639,221	1,639,221	1,703,560
LIIF-ANIMO SOUTH LA	5.5900%	4,400,000	4,400,000	4,658,148
TEXAS FOUNDATION DRAW 3-3 YEAR	4.7000%	1,000,000	1,000,000	1,004,790
TEXAS FOUNDATION DRAW 3-4 YEAR	4.9000%	1,000,000	1,000,000	1,024,100
TEXAS FOUNDATION DRAW 3-5 YEAR	5.1700%	1,000,000	1,000,000	1,045,640
TEXAS FOUNDATION-DRAW 2-3 YEAR	2.6200%	1,000,000	1,000,000	999,990
TEXAS FOUNDATION-DRAW 2-4 YEAR	2.9000%	1,000,000	1,000,000	999,930
TEXAS FOUNDATION-DRAW 2-5 YEAR	3.1300%	1,000,000	1,000,000	1,001,690
TEXAS FOUNDATION-DRAW I-4	4.3000%	1,000,000	1,000,000	1,010,600
TEXAS FOUNDATION-DRAW I-5	4.5500%	1,000,000	1,000,000	1,026,320
TEXAS METHODIST FOUNDATION	5.1500%	1,000,000	1,000,000	1,011,470
TEXAS METHODIST FOUNDATION	5.6400%	1,000,000	1,000,000	1,039,150
TEXAS METHODIST FOUNDATION	6.1300%	1,000,000	1,000,000	1,072,880
TRF NMTC FUND IV	5.2700%	22,300,000	22,300,000	22,958,519
TRF- SP-V GREEN PROPERTIES LLC	5.6400%	1,812,403	1,812,403	1,880,023
TRF-FRIEND OF ACADEMY CHARTER	5.8000%	1,972,993	1,972,993	2,070,419
TRF-NMTC FUND VI	5.6600%	8,717,534	8,717,534	9,099,188
Total of Positive Social Purpose Investments			59,586,400	61,102,603
Total of Domestic Fixed Income Securities			1,732,200,923	1,782,643,311

International Securities

5.36%

	Coupon	Units	Cost	Market Value
International Fixed Income Securities				
ARUBA				
UFJ FINANCE ARUBA AEC	6.7500%	165,000	163,799	176,312
AUSTRALIA				
BHP BILLITON FIN USA LTD	3.2500%	1,770,000	1,754,017	1,822,392
BHP BILLITON FIN USA LTD	3.2500%	810,000	802,686	833,976
BHP BILLITON FINANCE USA LTD	5.2500%	125,000	121,514	143,635
BHP BILLITON FINANCE USA LTD	6.5000%	100,000	106,982	123,556
BHP BILLITON FINANCE USA LTD	5.5000%	375,000	416,289	412,203
RIO TINTO FINANCE USA LTD	1.8750%	965,000	964,218	973,086
RIO TINTO FINANCE USA LTD	3.5000%	1,365,000	1,354,421	1,395,173
RIO TINTO FINANCE USA LTD	6.5000%	240,000	268,197	289,274
RIO TINTO FINANCE USA LTD	8.9500%	280,000	338,055	327,464
RIO TINTO FINANCE USA LTD	3.5000%	230,000	221,691	235,084
WESTPAC BANKING CORP	4.2000%	475,000	493,959	495,061
WESTPAC BANKING CORP	3.0000%	125,000	125,981	126,450
WESTPAC BANKING CORP	1.8500%	25,000	25,151	25,023
AUSTRIA				
OESTERREICHISCHE KONTROLLBANK	4.5000%	150,000	153,180	162,646
OESTERREICHISCHE KONTROLLBANK	4.8750%	80,000	78,074	88,950
OESTERREICHISCHE KONTROLLBANK	5.0000%	190,000	203,484	215,398
BELGIUM				
DELHAIZE GROUP SA	6.5000%	225,000	252,635	264,448
BERMUDA				
INGERSOLL-RAND GLOBAL HOLDING	9.5000%	805,000	804,936	935,709
INGERSOLL-RAND GLOBAL HOLDING	9.5000%	405,000	404,968	470,760
INGERSOLL-RAND GLOBAL HOLDING	6.8750%	100,000	100,714	121,128
NOVARTIS SECURITIES INVESTMENT	5.1250%	2,500,000	2,853,650	2,938,130
NOVARTIS SECURITIES INVESTMENT	5.1250%	200,000	198,534	235,050
WEATHERFORD INTERNATIONAL LTD/	6.0000%	70,000	71,317	77,884
WEATHERFORD INTERNATIONAL LTD/	9.6250%	225,000	290,457	290,991
BRAZIL				
BRAZIL FEDERATIVE REP	8.0000%	180,556	200,868	211,250
BRAZILIAN GOVERNMENT INTERNATI	6.0000%	185,000	168,350	215,988
BRAZILIAN GOVERNMENT INTERNATI	5.8750%	200,000	225,100	236,500
BRAZILIAN GOVERNMENT INTERNATI	6.0000%	825,000	937,450	963,188
CANADA				
BANK OF MONTREAL	2.1250%	275,000	280,003	279,458
BANK OF NOVA SCOTIA	3.4000%	200,000	202,318	210,075
BANK OF NOVA SCOTIA	2.9000%	275,000	275,366	284,682
BARRICK GOLD CORP	6.9500%	115,000	134,622	141,227
CANADIAN NATIONAL RAILWAY CO	5.5500%	95,000	94,917	113,036
CANADIAN NATIONAL RAILWAY CO	6.8000%	175,000	207,788	219,324
CANADIAN NATIONAL RAILWAY CO	2.8500%	400,000	399,712	405,433
CANADIAN NATURAL RESOURCES LTD	5.7000%	130,000	129,719	153,707
CENOVUS ENERGY INC	5.7000%	100,000	111,181	117,296
CONOCOPHILLIPS CANADA FUNDING	5.6250%	100,000	101,013	116,753
ENCANA CORP	3.9000%	955,000	954,838	959,398
ENCANA CORP	3.9000%	440,000	439,925	442,026
ENCANA HOLDINGS FINANCE CORP	5.8000%	125,000	133,013	135,758
ENCANA HOLDINGS FINANCE CORP	5.8000%	850,000	943,145	923,156
HUSKY ENERGY INC	5.9000%	1,660,000	1,848,144	1,804,204
HUSKY ENERGY INC	7.2500%	100,000	117,000	122,372
ONTARIO ELECTRICITY FINANCIAL	7.4500%	225,000	265,151	242,781
POTASH CORP OF SASKATCHEWAN IN	4.8750%	90,000	92,568	103,345
PROVINCE OF MANITOBA CANADA	8.8750%	150,000	227,777	227,382
PROVINCE OF NOVA SCOTIA CANADA	5.1250%	100,000	100,891	116,446
PROVINCE OF ONTARIO CANADA	1.3750%	1,060,000	1,056,661	1,071,098
PROVINCE OF ONTARIO CANADA	2.3000%	185,000	189,174	190,514
PROVINCE OF ONTARIO CANADA	5.4500%	200,000	214,688	232,237
PROVINCE OF ONTARIO CANADA	4.1000%	370,000	392,355	397,578
PROVINCE OF ONTARIO CANADA	4.4000%	190,000	206,711	216,486
PROVINCE OF QUEBEC CANADA	4.8750%	1,375,000	1,389,080	1,499,622
PROVINCE OF QUEBEC CANADA	4.6000%	150,000	145,544	166,923
PROVINCE OF QUEBEC CANADA	5.1250%	150,000	151,544	174,456
PROVINCE OF SASKATCHEWAN CANAD	7.3750%	100,000	113,285	109,738
RIO TINTO ALCAN INC	4.5000%	100,000	98,977	104,171
ROGERS COMMUNICATIONS INC	6.8000%	100,000	101,301	121,814
ROGERS COMMUNICATIONS INC	6.8000%	200,000	235,871	243,629

	Coupon	Units	Cost	Market Value
ROYAL BANK OF CANADA	2.3000%	220,000	220,843	223,640
ROYAL BANK OF CANADA	1.4500%	510,000	509,806	512,647
SUNCOR ENERGY INC	6.1000%	75,000	75,312	88,782
THOMSON REUTERS CORP	6.5000%	140,000	133,300	167,733
TORONTO-DOMINION BANK	2.3750%	185,000	187,381	188,254
TRANSCANADA PIPELINES LTD	6.5000%	185,000	210,429	226,397
TRANSCANADA PIPELINES LTD	4.8750%	75,000	76,407	82,570
VALE CANADA LTD	5.7000%	75,000	74,433	81,656
XSTRATA CANADA CORP	5.3750%	50,000	49,205	54,295
CAYMAN ISLANDS				
MUFG CAP FIN 1 LTD USD	6.3460%	100,000	102,122	101,564
NOBLE HOLDING INTERNATIONAL LT	4.9000%	75,000	82,283	79,449
PETROBRAS INTERNATIONAL FINANC	3.8750%	1,080,000	1,076,360	1,112,628
PETROBRAS INTERNATIONAL FINANC	3.8750%	500,000	498,315	515,106
TRANSOCEAN INC	6.0000%	150,000	155,279	153,303
VALE OVERSEAS LTD	4.6250%	1,110,000	1,099,233	1,147,855
VALE OVERSEAS LTD	4.6250%	555,000	549,617	573,928
VALE OVERSEAS LTD	6.2500%	175,000	186,439	197,210
CHILE				
CELULOSA ARAUCO Y CONSTITUCION	7.2500%	90,000	108,270	106,530
CHILE GOVERNMENT INTL BOND	3.2500%	460,000	455,762	472,650
CURACAO				
TEVA PHARMACEUTICAL FINANCE II	3.0000%	325,000	329,433	338,442
FINLAND				
NOKIA OYJ	5.3750%	100,000	100,336	100,913
FRANCE				
BNP PARIBAS SA	5.0000%	165,000	168,119	158,812
FRANCE TELECOM SA	4.3750%	1,000,000	995,430	1,056,319
FRANCE TELECOM SA	2.1250%	1,105,000	1,099,121	1,094,750
FRANCE TELECOM SA	4.3750%	505,000	502,692	533,441
FRANCE TELECOM SA	2.1250%	150,000	149,076	148,609
SANOFI	2.6250%	225,000	225,666	234,614
TOTAL CAPITAL SA	2.3000%	2,665,000	2,643,014	2,735,156
TOTAL CAPITAL SA	4.4500%	120,000	131,099	133,663
GERMANY				
DEUTSCHE BANK AG/LONDON	4.8750%	1,280,000	1,366,989	1,308,421
DEUTSCHE BANK AG/LONDON	4.8750%	200,000	196,422	204,441
DEUTSCHE BANK AG/LONDON	6.0000%	250,000	255,486	279,198
KREDITANSTALT FUER WIEDERAUFBA	1.3750%	4,335,000	4,322,298	4,374,639
KREDITANSTALT FUER WIEDERAUFBA	4.1250%	275,000	265,817	298,007
KREDITANSTALT FUER WIEDERAUFBA	4.8750%	275,000	267,680	320,466
KREDITANSTALT FUER WIEDERAUFBA	4.3750%	260,000	265,161	298,731
KREDITANSTALT FUER WIEDERAUFBA	4.0000%	300,000	300,651	316,709
KREDITANSTALT FUER WIEDERAUFBA	4.8750%	100,000	107,221	118,846
KREDITANSTALT FUER WIEDERAUFBA	4.0000%	275,000	274,750	310,552
KREDITANSTALT FUER WIEDERAUFBA	2.7500%	120,000	119,586	124,177
KREDITANSTALT FUER WIEDERAUFBA	2.6250%	170,000	171,641	178,734
LANDWIRTSCHAFTLICHE RENTENBANK	5.1250%	150,000	152,310	175,108
IRELAND				
XL GROUP PLC	5.2500%	165,000	157,389	174,490
ITALY				
REPUBLIC OF ITALY	4.5000%	810,000	801,143	771,372
REPUBLIC OF ITALY	4.5000%	230,000	230,079	219,032
REPUBLIC OF ITALY	5.2500%	230,000	232,863	214,164
JAPAN				
JAPAN FINANCE CORP	2.2500%	350,000	355,138	359,605
JAPAN FINANCE ORGANIZATION FOR	4.6250%	100,000	93,170	110,857
NOMURA HOLDINGS INC	6.7000%	130,000	135,199	136,882
LUXEMBOURG				
ARCELORMITTAL	5.3750%	2,630,000	2,508,718	2,692,326
ARCELORMITTAL	9.8500%	1,590,000	1,550,600	1,768,423
ARCELORMITTAL	5.3750%	1,365,000	1,309,400	1,397,348
ARCELORMITTAL	9.8500%	800,000	780,176	889,773
ARCELORMITTAL	6.1250%	100,000	96,909	98,756
ARCELORMITTAL	9.8500%	150,000	171,317	166,832
ARCELORMITTAL	6.1250%	475,000	508,889	469,092
ARCELORMITTAL	5.5000%	300,000	297,788	275,373
TELECOM ITALIA CAPITAL SA	5.2500%	770,000	650,650	706,344
TELECOM ITALIA CAPITAL SA	5.2500%	390,000	329,550	357,759
TELECOM ITALIA CAPITAL SA	7.1750%	75,000	84,335	70,283
TELECOM ITALIA CAPITAL SA	5.2500%	175,000	175,378	168,102

	Coupon	Units	Cost	Market Value
TELECOM ITALIA CAPITAL SA	5.2500%	100,000	98,655	91,733
TELECOM ITALIA CAPITAL SA	5.2500%	750,000	781,205	687,998
TYCO INTERNATIONAL FINANCE SA	6.0000%	200,000	206,028	216,667
TYCO INTERNATIONAL FINANCE SA	8.5000%	200,000	267,378	257,616
MEXICO				
AMERICA MOVIL SAB DE CV	5.0000%	240,000	238,454	265,145
AMERICA MOVIL SAB DE CV	5.7500%	335,000	358,754	370,842
AMERICA MOVIL SAB DE CV	5.7500%	675,000	749,963	747,220
AMERICA MOVIL SAB DE CV	5.0000%	375,000	392,790	414,290
MEXICO GOVERNMENT INTERNATIONA	5.6250%	354,000	355,809	407,100
MEXICO GOVERNMENT INTERNATIONA	5.9500%	206,000	214,267	244,831
MEXICO GOVERNMENT INTERNATIONA	5.9500%	900,000	1,012,125	1,069,650
PETROLEOS MEXICANOS	6.0000%	100,000	113,000	111,030
PETROLEOS MEXICANOS	5.5000%	110,000	118,745	119,350
NETHERLANDS				
AEGON NV	4.7500%	50,000	47,581	51,161
COOPERATIEVE CENTRALE RAIFFEIS	4.5000%	135,000	135,050	140,244
COOPERATIEVE CENTRALE RAIFFEIS	2.1250%	250,000	245,260	244,975
COOPERATIEVE CENTRALE RAIFFEIS	1.8500%	375,000	375,514	373,070
DEUTSCHE TELEKOM INTERNATIONAL	6.7500%	100,000	100,261	119,247
KONINKLIJKE PHILIPS ELECTRONIC	5.7500%	100,000	99,364	114,548
SHELL INTERNATIONAL FINANCE BV	5.2000%	1,000,000	1,144,950	1,169,195
SHELL INTERNATIONAL FINANCE BV	4.0000%	150,000	152,024	161,226
SHELL INTERNATIONAL FINANCE BV	4.3000%	140,000	140,039	162,449
NORWAY				
STATOIL ASA	3.8750%	1,615,000	1,740,986	1,721,606
STATOIL ASA	3.1250%	150,000	157,515	158,205
STATOIL ASA	5.2500%	750,000	842,452	867,935
PERU				
PERUVIAN GOVERNMENT INTERNATIO	8.3750%	170,000	187,850	210,800
POLAND				
POLAND GOVERNMENT INTERNATIONA	5.2500%	240,000	252,464	248,616
POLAND GOVERNMENT INTERNATIONA	6.3750%	165,000	186,792	182,738
SOUTH AFRICA				
SOUTH AFRICA GOVERNMENT INTERN	6.5000%	200,000	204,291	219,000
SOUTH AFRICA GOVERNMENT INTERN	5.5000%	100,000	113,990	112,000
EXPORT-IMPORT BANK OF KOREA	5.1250%	100,000	98,300	105,376
EXPORT-IMPORT BANK OF KOREA	8.1250%	450,000	512,953	497,336
EXPORT-IMPORT BANK OF KOREA	5.1250%	175,000	177,378	183,234
KOREA DEVELOPMENT BANK	5.7500%	200,000	199,234	210,638
KOREA DEVELOPMENT BANK	8.0000%	245,000	287,236	269,566
KOREA DEVELOPMENT BANK	3.2500%	175,000	170,755	172,383
KOREA DEVELOPMENT BANK	3.8750%	205,000	204,075	202,434
REPUBLIC OF KOREA	7.1250%	200,000	229,540	249,552
SPAIN				
TELEFONICA EMISIONES SAU	2.5820%	1,575,000	1,575,000	1,536,880
TELEFONICA EMISIONES SAU	3.9920%	2,075,000	2,075,000	1,995,115
TELEFONICA EMISIONES SAU	2.5820%	790,000	790,000	770,880
TELEFONICA EMISIONES SAU	3.9920%	960,000	960,000	923,041
TELEFONICA EMISIONES SAU	6.4210%	225,000	234,782	235,461
TELEFONICA EMISIONES SAU	5.1340%	70,000	70,359	65,752
TELEFONICA EMISIONES SAU	3.7290%	500,000	506,040	479,489
TELEFONICA EMISIONES SAU	3.9920%	500,000	501,405	480,751
SUPRANATIONAL GEOGRAPHIC FOCUS				
ASIAN DEVELOPMENT BANK	5.5000%	75,000	76,042	89,338
ASIAN DEVELOPMENT BANK	2.7500%	200,000	204,720	210,089
ASIAN DEVELOPMENT BANK	2.5000%	215,000	216,449	228,133
EUROPEAN INVESTMENT BANK	2.3750%	1,965,000	1,953,465	2,010,621
EUROPEAN INVESTMENT BANK	2.3750%	985,000	979,218	1,007,869
EUROPEAN INVESTMENT BANK	4.6250%	575,000	579,222	619,147
EUROPEAN INVESTMENT BANK	4.6250%	100,000	100,220	110,828
EUROPEAN INVESTMENT BANK	5.1250%	140,000	149,878	161,060
EUROPEAN INVESTMENT BANK	4.8750%	425,000	435,503	485,908
EUROPEAN INVESTMENT BANK	4.2500%	505,000	534,847	528,595
EUROPEAN INVESTMENT BANK	2.8750%	170,000	172,339	176,964
EUROPEAN INVESTMENT BANK	2.8750%	205,000	203,784	205,026
EUROPEAN INVESTMENT BANK	4.0000%	200,000	209,960	218,128
INTER-AMERICAN DEVELOPMENT BAN	3.8750%	210,000	224,196	241,031
INTER-AMERICAN DEVELOPMENT BAN	2.2500%	380,000	386,627	398,587
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	225,000	231,946	246,533
INTERNATIONAL BANK FOR RECONST	3.6250%	260,000	273,153	271,886

	Coupon	Units	Cost	Market Value
INTERNATIONAL BANK FOR RECONST	5.0000%	340,000	366,945	395,122
INTERNATIONAL BANK FOR RECONST	2.1250%	485,000	506,112	509,261
INTERNATIONAL FINANCE CORP	3.0000%	300,000	300,684	317,122
INTL FINANCE CORP	1.1250%	175,000	173,880	175,605
NORDIC INVESTMENT BANK	5.0000%	150,000	145,272	176,581
SWEDEN				
SVENSK EXPORTKREDIT AB	5.1250%	300,000	343,092	334,220
SVENSK EXPORTKREDIT AB	3.2500%	200,000	202,362	206,631
SWITZERLAND				
ALLIED WORLD ASSURANCE CO HOLD	7.5000%	50,000	55,067	56,428
ALLIED WORLD ASSURANCE CO HOLD	7.5000%	495,000	559,925	558,639
CREDIT SUISSE AG	5.4000%	135,000	136,007	127,327
CREDIT SUISSE AG/GUERNSEY	5.8600%	850,000	850,000	690,625
CREDIT SUISSE AG/GUERNSEY	5.8600%	400,000	400,000	325,000
CREDIT SUISSE/NEW YORK NY	5.3000%	175,000	177,371	180,479
CREDIT SUISSE/NEW YORK NY	4.3750%	185,000	184,254	181,387
CREDIT SUISSE/NEW YORK NY	5.0000%	675,000	722,090	692,420
CREDIT SUISSE/NEW YORK NY	6.0000%	325,000	351,727	320,525
CREDIT SUISSE/NEW YORK NY	4.3750%	275,000	269,771	269,629
UBS AG/STAMFORD CT	5.8750%	75,000	75,410	74,695
UBS AG/STAMFORD CT	5.8750%	170,000	175,139	176,978
UBS AG/STAMFORD CT	5.7500%	120,000	130,729	124,329
UNITED KINGDOM				
ABBEE NATIONAL TREASURY SERVIC	2.8750%	130,000	129,701	121,193
ASTRAZENECA PLC	5.9000%	1,985,000	2,284,993	2,397,685
ASTRAZENECA PLC	5.9000%	80,000	81,667	96,632
BARCLAYS BANK PLC	6.7500%	1,115,000	1,112,603	1,236,115
BARCLAYS BANK PLC	5.2000%	1,205,000	1,307,184	1,242,138
BARCLAYS BANK PLC	6.7500%	560,000	558,796	620,829
BARCLAYS BANK PLC	6.7500%	350,000	372,458	388,018
BARCLAYS BANK PLC	5.0000%	400,000	423,891	414,266
BARCLAYS BANK PLC	2.3750%	100,000	100,876	97,878
BP CAPITAL MARKETS PLC	2.2480%	1,280,000	1,280,000	1,288,163
BP CAPITAL MARKETS PLC	2.2480%	585,000	585,000	588,731
BP CAPITAL MARKETS PLC	5.2500%	300,000	300,660	321,769
BP CAPITAL MARKETS PLC	3.1250%	260,000	266,770	272,330
BP CAPITAL MARKETS PLC	5.2500%	125,000	135,133	134,071
BP CAPITAL MARKETS PLC	3.1250%	175,000	177,829	183,299
BP CAPITAL MARKETS PLC	3.5610%	270,000	270,000	281,093
BRITISH TELECOMMUNICATIONS PLC	5.9500%	140,000	154,232	154,711
BRITISH TELECOMMUNICATIONS PLC	5.9500%	480,000	537,015	530,438
DIAGEO CAPITAL PLC	7.3750%	525,000	602,673	592,539
ENSCO PLC	4.7000%	100,000	105,268	104,141
HSBC HOLDINGS PLC	5.1000%	1,855,000	1,850,975	1,971,110
HSBC HOLDINGS PLC	5.1000%	855,000	853,145	908,517
HSBC HOLDINGS PLC	5.1000%	220,000	227,537	233,770
HSBC HOLDINGS PLC	4.8750%	920,000	919,163	972,342
LLOYDS TSB BANK PLC	6.3750%	160,000	160,592	160,342
LLOYDS TSB BANK PLC	4.8750%	300,000	312,490	292,375
NATIONAL GRID PLC	6.3000%	80,000	82,030	91,802
ROYAL BANK OF SCOTLAND GROUP P	6.4000%	250,000	259,435	234,047
ROYAL BANK OF SCOTLAND PLC/THE	5.6250%	150,000	153,573	143,869
ROYAL BANK OF SCOTLAND PLC/THE	3.9500%	100,000	98,062	93,770
ROYAL BANK OF SCOTLAND PLC/THE	3.4000%	375,000	384,887	364,823
ROYAL BANK OF SCOTLAND PLC/THE	6.1250%	200,000	210,374	197,306
VODAFONE GROUP PLC	4.1500%	440,000	439,705	466,539
VODAFONE GROUP PLC	4.1500%	225,000	224,849	238,571
VODAFONE GROUP PLC	5.6250%	355,000	385,743	412,203
Total of International Fixed Income Securities			106,216,764	109,017,131
Total of International Securities			106,216,764	109,017,131
Cash Equivalent Securities			7.02%	
Master Notes/Money Markets				
UMC CASH SWEEP ACCOUNT	0.00615782	99,837,531	99,837,531	99,837,531
U S TREASURY BILL	0.00000000	43,000,000	42,955,352	42,955,352
LEHMAN PROXY STANDISH - REC	0.00000000	929	929	0

	Coupon	Units	Cost	Market Value
Total of Master Notes/Money Markets			142,793,812	142,792,882
Total of Cash Equivalent Securities			142,793,812	142,792,882
Total of STABLE VALUE FUND - Assets			1,981,211,498	2,034,453,325