

Bond and Mortgage Separate Account

As of August 31, 2009



SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
Asset Backed						5.99%
JP Morgan Mortgage Acquisition 2007-CH1 AF2	5.45	11/25/2036	19,030,000	16,440,997	0.42%	
Ford Credit Auto Owner Trust 2006-C B	5.30	06/15/2012	9,425,000	9,585,607	0.24%	
Washington Mutual Asset-Backed 2006-HE1 2A3	0.45	04/25/2036	12,075,000	8,369,739	0.21%	
Gmac Mortgage Corporation Loan 2006-HE3 A2	5.75	10/25/2036	11,506,021	8,108,125	0.21%	
Wfs Financial Owner Trust 2005-3 B	4.50	05/17/2013	7,875,000	7,899,281	0.20%	
Cabela's Master Credit Card Tr 2008-1A A1	4.31	12/16/2013	7,400,000	7,509,478	0.19%	
Long Beach Mortgage Loan Trust 2004-4 M1	0.87	10/25/2034	9,900,000	6,721,610	0.17%	
Long Beach Mortgage Loan Trust 2004-2 M1	0.80	06/25/2034	9,750,000	6,579,956	0.17%	
Discover Card Master Trust 2007-A1 A1	5.65	03/16/2020	5,967,000	6,344,022	0.16%	
Nomura Home Equity Loan Inc 2006-HE2 A3	0.44	03/25/2036	10,000,000	5,889,539	0.15%	
Amerquest Mortgage Securities 2003-7 M1	1.12	08/25/2033	7,053,034	5,588,334	0.14%	
Option One Mortgage Loan Trust 2004-3 M1	0.79	11/25/2034	6,940,000	5,430,782	0.14%	
Countrywide Asset-Backed Certi 2005-BC3 M1	0.79	06/25/2035	6,820,000	5,410,816	0.14%	
Gmac Mortgage Corporation Loan 2007-HE2 A2	6.05	12/25/2037	10,985,000	5,068,821	0.13%	
SIm Student Loan Trust 2008-6 A2	1.05	10/25/2017	5,045,000	4,983,839	0.13%	
Bank Of America Credit Card TR 2008-A7 A7	0.97	12/15/2014	5,045,000	4,974,784	0.13%	
Saxon Asset Securities Trust 2004-3 M1	0.87	12/26/2034	9,500,000	4,273,722	0.11%	
Discover Card Master Trust I 2004-2 B2	0.51	05/15/2012	4,141,000	4,101,555	0.10%	
Great America Leasing Receivab 2006-1 A4	5.39	09/15/2011	4,007,157	4,092,618	0.10%	
Swift Master Auto Receivables 2007-1 A	0.37	06/15/2012	4,000,000	3,860,000	0.10%	
Merrill Auto Trust Securitizat 2008-1 A2B	1.42	12/15/2010	3,837,418	3,844,209	0.10%	
Soundview Home Equity Loan Tru 2006-2 A3	0.45	03/25/2036	4,399,504	3,705,565	0.09%	
Bank Of America Credit Card TR 2007-B5 B5	0.87	03/15/2012	3,700,000	3,694,022	0.09%	
JP Morgan Mortgage Acquisition 2007-CH3 A2	0.35	03/25/2037	4,461,396	3,652,355	0.09%	
Ford Credit Auto Owner Trust 2007-A B	5.60	10/15/2012	3,510,000	3,582,265	0.09%	
Chase Funding Loan Acquisition 2004-OPT1 M2	1.27	06/25/2034	5,369,850	3,569,291	0.09%	
Long Beach Mortgage Loan Trust 2006-10 2A2	0.38	11/25/2036	9,300,000	3,528,403	0.09%	
Countrywide Asset-Backed Certi 2006-S8 A2	5.39	04/25/2036	9,164,932	3,507,482	0.09%	
GE Capital Credit Card Master 2005-1 B	0.44	03/15/2013	3,425,000	3,374,284	0.09%	
Countrywide Asset-Backed Certi 2006-S9 A2	5.51	08/25/2036	8,187,383	3,203,507	0.08%	
Residential Asset Securities 2004-KS8 MII1	1.11	09/25/2034	6,197,158	3,112,183	0.08%	
Securitized Asset Backed Recei 2006-NC1 A2	0.43	03/25/2036	3,398,013	2,925,790	0.07%	
Marriott Vacation Club Owner T 2007-1A A	5.52	05/20/2029	3,461,578	2,916,220	0.07%	
CDC Mortgage Capital Trust 2004-HE1 M1	1.12	06/25/2034	4,498,486	2,723,628	0.07%	
Option One Mortgage Loan Trust 2004-2 M2	1.32	05/25/2034	4,492,134	2,696,528	0.07%	

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Bear Stearns Asset Backed Secu 2004-HE2 M1	0.87	03/25/2034	4,478,477	2,557,165	0.06%	
Gmac Mortgage Corporation Loan 2006-HE3 A3	5.81	10/25/2036	5,425,000	2,449,272	0.06%	
Ford Credit Auto Owner Trust 2007-B B	5.69	11/15/2012	2,365,000	2,416,651	0.06%	
Alps Capital Plc Series 2005-1A Class A	2.06	09/30/2025	2,396,087	2,352,478	0.06%	
Countrywide Asset-Backed Certi 2002-5 MV1	1.77	03/25/2033	2,922,744	1,997,422	0.05%	
Long Beach Mortgage Loan Trust 2004-1 M4	1.27	02/25/2034	2,482,191	1,931,538	0.05%	
Wells Fargo Home Equity Trust 2004-1 M1	0.77	04/25/2034	3,749,720	1,825,453	0.05%	
First Horizon Abs Trust 2006-HE1 A	0.43	10/25/2034	5,845,771	1,817,326	0.05%	
Long Beach Mortgage Loan Trust 2004-1 M3	0.97	02/25/2034	2,250,000	1,775,180	0.04%	
First Nlc Trust 2005-2 AV2	0.57	09/25/2035	1,830,345	1,697,481	0.04%	
Carrington Mortgage Loan Trust 2005-FRE1 A5	0.55	12/25/2035	2,100,000	1,653,125	0.04%	
First-Citizens Home Equity Loa 2005-1A A	0.48	09/15/2022	2,927,018	1,648,836	0.04%	
Ameriquet Mortgage Securities 2005-R1 A1B	0.57	03/25/2035	1,877,910	1,619,223	0.04%	
Countrywide Asset-Backed Certi 2006-S3 A2	6.09	06/25/2021	5,297,942	1,520,007	0.04%	
First Horizon Abs Trust 2006-HE2 A	0.40	10/25/2026	3,389,243	1,484,576	0.04%	
Gmac Mortgage Corporation Loan 2005-HE1 A3	0.45	08/25/2035	5,277,725	1,469,934	0.04%	
Residential Asset Mortgage Pro 2005-RS7 A2	0.54	07/25/2035	1,656,587	1,415,337	0.04%	
First Franklin Mtg Loan Asset 2005-FF11 A2C	0.51	11/25/2035	1,530,847	1,409,378	0.04%	
Msccl Heloc Trust 2005-1 A	0.46	07/25/2017	3,308,441	1,394,773	0.04%	
Residential Asset Securities C 2004-KS1 MII1	1.09	02/25/2034	2,312,695	1,385,814	0.04%	
Wells Fargo Home Equity Trust 2005-2 AI1B	0.56	10/25/2035	1,646,833	1,374,613	0.03%	
Countrywide Asset-Backed Certi 2002-4 M1	1.39	12/25/2032	3,096,627	1,284,616	0.03%	
Countrywide Home Equity Loan T 2005-M A3	0.51	02/15/2036	1,585,854	1,239,367	0.03%	
Long Beach Mortgage Loan Trust 2005-1 M1	0.77	02/25/2035	1,461,189	1,223,995	0.03%	
Countrywide Asset-Backed Certi 2005-AB4 2A3	0.52	03/25/2036	2,328,095	1,169,492	0.03%	
Countrywide Asset-Backed Certi 2003-BC3 M1	1.42	06/25/2033	2,014,979	1,102,931	0.03%	
Countrywide Home Equity Loan T 2006-D 2A	0.47	05/15/2036	5,459,398	957,520	0.02%	
Countrywide Asset-Backed Certi 2005-6 M4	0.93	12/25/2035	6,050,000	894,310	0.02%	
Saxon Asset Securities Trust 2005-1 M3	0.79	05/25/2035	1,125,000	852,469	0.02%	
Option One Mortgage Loan Trust 2004-1 M2	1.92	01/25/2034	1,424,498	847,754	0.02%	
Option One Mortgage Loan Trust 2004-1 M1	1.17	01/25/2034	1,158,089	754,772	0.02%	
Countrywide Asset-Backed Certi 2006-26 2A1	0.35	06/25/2037	803,625	754,358	0.02%	
Bear Stearns Asset Backed Secu 2004-HE1 M1	0.92	02/25/2034	1,103,059	598,575	0.02%	
First Nlc Trust 2005-1 M1	0.60	05/25/2035	1,319,890	586,754	0.01%	
Securitized Asset Backed Recei 2006-WM1 A2B	0.45	12/25/2035	612,819	561,960	0.01%	
Specialty Underwriting & Resid 2004-BC1 M1	1.03	02/25/2035	848,726	536,432	0.01%	
Argent Securities Inc 2003-W3 M2	2.07	09/25/2033	1,723,273	513,853	0.01%	

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Structured Asset Investment Lo 2005-11 A6	0.49	01/25/2036	679,232	508,260	0.01%	
Indymac Home Equity Loan Asset 2005-B All2	0.51	08/25/2035	511,837	492,510	0.01%	
Saxon Asset Securities Trust 2004-1 M2	1.96	03/25/2035	1,530,610	488,687	0.01%	
Chase Funding Mortgage Loan As 2004-1 2M1	1.02	09/25/2033	2,556,796	422,183	0.01%	
Mastr Asset Backed Securities 2003-WMC2 M2	2.74	08/25/2033	1,235,998	382,350	0.01%	
Mastr Asset Backed Securities 2005-OPT1 M4	0.77	03/25/2035	9,496,454	350,362	0.01%	
Wells Fargo Home Equity Trust 2007-1 A1	0.37	03/25/2037	334,160	320,338	0.01%	
Specialty Underwriting & Resid 2005-AB1 A1B	0.50	03/25/2036	240,092	235,191	0.01%	
Ameritrust Mortgage Securities 2005-R5 A2B	0.50	07/25/2035	228,832	221,785	0.01%	
FNMA 2003-T2 A1	0.55	03/25/2033	270,456	220,308	0.01%	
New Century Home Equity Loan T 2005-1 A1MZ	0.56	03/25/2035	275,487	208,387	0.01%	
CDC Mortgage Capital Trust 2003-HE4 A3	0.82	03/25/2034	163,809	124,771	0.00%	
Residential Asset Securities C 2004-KS1 MII2	1.84	02/25/2034	378,005	109,506	0.00%	
Honda Auto Receivables Owner T 2007-3 A3	0.45	02/15/2011	70,870	70,840	0.00%	
Chase Funding Mortgage Loan As 2002-2 2A1	0.77	05/25/2032	80,226	60,895	0.00%	
First Franklin Mtg Loan Asset 2005-FF8 A2C	0.54	09/25/2035	32,554	32,319	0.00%	
Mastr Asset Backed Securities 2003-WMC1 M2	3.19	05/25/2033	104,083	28,450	0.00%	
Mastr Asset Backed Securities 2003-WMC2 M3	3.27	08/25/2033	76,584	12,930	0.00%	
Indymac Home Equity Loan Asset 2003-A MV3	3.27	02/25/2033	129,143	10,528	0.00%	
TOTAL	Asset Backed			236,644,697		
Bonds & Notes					53.18%	
US Treasury	6.25	05/15/2030	91,820,000	118,533,927	3.05%	
US Treasury Infl Index	2.00	01/15/2014	55,350,000	65,823,185	1.67%	
Bank Of America Corp	6.50	08/01/2016	43,745,000	45,078,785	1.15%	
General Elec Cap Corp	6.00	08/07/2019	39,895,000	40,197,404	1.02%	
Citigroup Inc	8.13	07/15/2039	35,765,000	36,762,736	0.94%	
Royal BK of Scotland PLC 144A	4.88	08/25/2014	31,100,000	31,147,272	0.79%	
Altria Group Inc	9.70	11/10/2018	24,045,000	29,412,926	0.76%	
Anheuser-Busch Inbev Wor 144A	5.38	11/15/2014	25,000,000	26,626,425	0.68%	
Anheuser-Busch Inbev Wor 144A	6.88	11/15/2019	23,780,000	26,599,856	0.69%	
Discover Financial Services	10.25	07/15/2019	23,815,000	26,083,426	0.67%	
Citigroup Inc	5.00	09/15/2014	27,015,000	24,751,440	0.64%	
Prologis REITS	7.63	08/15/2014	18,980,000	18,781,166	0.48%	
Dow Chemical Co	5.90	02/15/2015	17,830,000	17,798,387	0.45%	
Citigroup Inc	5.63	08/27/2012	17,293,000	17,144,903	0.43%	
Rio Tinto Fin Usa Ltd	8.95	05/01/2014	14,422,000	16,808,538	0.44%	

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Credit Suisse Usa Inc	0.75	01/15/2010	16,750,000	16,767,956	0.43%
US Treasury	4.00	02/15/2014	14,980,000	16,153,818	0.41%
Heinz (H.J) Finance Co. 144A	7.13	08/01/2039	13,575,000	15,940,322	0.41%
Hsbc Finance Corp	0.72	11/16/2009	14,700,000	14,697,369	0.37%
OMX Timber Fin Inv LLC 144A	5.42	01/29/2020	14,230,000	13,928,609	0.36%
Comcast Corp	6.30	11/15/2017	12,625,000	13,778,079	0.36%
Ford Motor Company -Bank Loan	3.51	12/12/2013	13,866,857	12,010,224	0.30%
Time Warner Cable Inc	6.55	05/01/2037	11,395,000	11,989,887	0.31%
Intl Lease Finance Corp MTNP	0.91	01/15/2010	12,235,000	11,844,447	0.30%
Banco Santander Chile 144A	0.98	12/09/2009	11,760,000	11,723,767	0.30%
US Treasury	3.63	08/15/2019	11,105,000	11,313,219	0.29%
Bank Of America Corp	5.75	12/01/2017	11,160,000	10,855,778	0.28%
General Elec Cap Corp	3.50	08/13/2012	10,750,000	10,779,391	0.27%
Jefferies Group Inc	6.45	06/08/2027	13,410,000	10,673,032	0.28%
Rogers Wireless Inc	6.38	03/01/2014	9,660,000	10,653,666	0.28%
Goldman Sachs Group Inc	0.65	02/06/2012	10,875,000	10,649,529	0.27%
Telecom Italia Capital	7.18	06/18/2019	9,535,000	10,615,239	0.27%
Allied Waste North Amer	6.13	02/15/2014	10,330,000	10,614,075	0.27%
Shell International Fin	6.38	12/15/2038	8,975,000	10,605,892	0.27%
Met Life Glob Funding I MTN	0.48	05/17/2010	10,500,000	10,427,435	0.26%
Sun Life Financial Glb 144A	0.83	07/06/2010	10,250,000	10,030,015	0.25%
Teck Resources Limited	10.75	05/15/2019	8,720,000	9,929,900	0.26%
Yum! Brands Inc	6.88	11/15/2037	8,455,000	9,174,106	0.24%
Vodafone Group Plc	5.45	06/10/2019	8,790,000	9,146,522	0.23%
Hartford Life Glob Fund MTN	0.80	09/15/2009	9,090,000	9,087,109	0.23%
Oracle Corp	5.00	07/08/2019	8,505,000	8,888,006	0.23%
US Treasury	3.13	05/15/2019	8,900,000	8,688,625	0.22%
American Airln Pt Trst 09-1A	10.38	07/02/2019	8,130,000	8,455,200	0.22%
Discovery Communications	5.63	08/15/2019	8,240,000	8,425,688	0.21%
Dow Chemical Co	9.40	05/15/2039	6,940,000	8,421,961	0.22%
HCA Inc B -Bank Loan	2.85	11/18/2013	8,754,358	8,237,501	0.21%
Nexen Inc	7.50	07/30/2039	7,855,000	8,227,759	0.21%
CareFusion Corp 144 A	5.13	08/01/2014	7,870,000	8,157,727	0.21%
Boeing Co	3.50	02/15/2015	8,055,000	8,151,741	0.21%
Telecom Italia Capital	4.95	09/30/2014	7,765,000	8,014,117	0.21%
Korea Development Bank	0.91	10/20/2009	7,610,000	7,593,197	0.19%
Jersey Central PWR & Lt	7.35	02/01/2019	6,480,000	7,584,581	0.19%

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Cox Communications Inc 144A	6.25	06/01/2018	7,110,000	7,566,867	0.19%
Nisource Finance Corp	6.40	03/15/2018	7,460,000	7,367,660	0.19%
Telecom Italia Capital	7.00	06/04/2018	6,635,000	7,293,192	0.19%
General Elec Global Insurance	6.45	03/01/2019	7,825,000	7,264,010	0.19%
Nextel Communications Ser D	7.38	08/01/2015	8,400,000	7,171,500	0.18%
Xerox Corp	5.50	05/15/2012	6,840,000	7,130,659	0.18%
Schering-Plough Corp	5.55	12/01/2013	6,500,000	7,090,610	0.18%
Martin Marietta Materials Inc	0.64	04/30/2010	7,000,000	6,942,117	0.18%
Teck Resources Limited	10.25	05/15/2016	6,240,000	6,895,200	0.18%
Comcast Corp	6.45	03/15/2037	6,435,000	6,864,305	0.18%
Amerisourcebergen Corp	5.63	09/15/2012	6,475,000	6,862,995	0.18%
Yum! Brands Inc	5.30	09/15/2019	6,785,000	6,837,150	0.17%
Istar Financial Inc 144A	8.00	03/15/2011	8,407,000	6,746,618	0.18%
Southern Calif Gas Co Ser JJ	0.84	12/01/2009	6,580,000	6,583,533	0.17%
Vodafone Group Plc	0.97	06/15/2011	6,615,000	6,567,776	0.17%
Hospira Inc	1.08	03/30/2010	6,550,000	6,534,359	0.17%
Telecom Italia Capital	1.12	07/18/2011	6,650,000	6,530,413	0.17%
Dr Pepper Snapple Group Inc	6.82	05/01/2018	5,756,000	6,420,346	0.17%
Wyeth	5.50	03/15/2013	5,845,000	6,396,008	0.17%
Rio Tinto Fin Usa Ltd	9.00	05/01/2019	5,305,000	6,354,239	0.17%
Key Bank Na MTN	0.63	11/03/2009	6,375,000	6,346,791	0.16%
Roper Industries Inc	6.25	09/01/2019	6,240,000	6,332,583	0.16%
American Honda Finance 144A	0.61	04/20/2010	6,350,000	6,326,581	0.16%
Merrill Lynch & Co MTNC	0.69	02/05/2010	6,300,000	6,285,957	0.16%
Delhaize America Inc	9.00	04/15/2031	4,801,000	6,197,044	0.16%
Credit Suisse New York	6.00	02/15/2018	6,000,000	6,170,904	0.16%
JP Morgan Chase Bank Na Ser BKNT	6.00	10/01/2017	5,750,000	6,061,616	0.16%
Ralcorp Holdings Inc 144A	6.63	08/15/2039	5,815,000	6,019,961	0.15%
Casey's General Stores Inc	7.23	04/23/2019	5,000,000	5,977,450	0.15%
Saputo Us Lp	8.41	11/10/2014	5,000,000	5,919,250	0.15%
Idearc Verizon Directories -Bank Loan	0.00	11/15/2014	13,137,033	5,915,343	0.15%
Dow Chemical Co	8.55	05/15/2019	5,295,000	5,767,605	0.15%
Target Corp	6.50	10/15/2037	5,295,000	5,758,858	0.15%
BSC International Holding LTD	2.23	04/21/2011	5,815,000	5,615,138	0.14%
Jefferies Group Inc	6.25	01/15/2036	7,230,000	5,571,366	0.14%
Rabobank Nederland 144A	11.00		4,600,000	5,433,750	0.14%
Brookshire Grocery Co	7.10	08/01/2019	4,939,927	5,421,175	0.14%

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Travelers Cos Inc	6.25	03/15/2037	6,350,000	5,414,982	0.14%
Intelsat Subsidiary Hldg	8.88	01/15/2015	5,360,000	5,400,200	0.14%
Bank Of America Corp	6.00	09/01/2017	5,420,000	5,385,990	0.14%
Nationwide Health Properties	6.25	02/01/2013	5,350,000	5,315,380	0.14%
CVS Passthrough 144A	8.35	07/10/2031	4,943,361	5,284,750	0.13%
Telcordia Technologies 144A	4.26	07/15/2012	6,305,000	5,185,863	0.13%
Wind Acquisition	11.75	07/15/2017	4,770,000	5,175,450	0.13%
Pacific Life Global Fndg 144A	0.84	06/22/2011	5,500,000	5,089,579	0.13%
CNA Financial Corp	6.00	08/15/2011	5,050,000	5,045,950	0.13%
L-3 Communications Corp	7.63	06/15/2012	4,940,000	5,001,750	0.13%
Capital One Financial Corp MTN	0.93	09/10/2009	4,975,000	4,974,090	0.13%
Woori Bank 144A	6.21	05/02/2037	6,650,000	4,910,799	0.13%
Reliant Energy-Mid Atlan Ser B	9.24	07/02/2017	4,887,432	4,887,432	0.13%
CSX Corp	6.25	03/15/2018	4,520,000	4,875,927	0.13%
St Jude Medical Inc	3.75	07/15/2014	4,805,000	4,875,465	0.12%
Elan Fin Plc/Elan Fin Cp	4.79	12/01/2013	5,535,000	4,843,125	0.12%
Xstrata Finance Dubai 144A	0.80	11/13/2009	4,775,000	4,742,315	0.12%
Slm Corp MTNA	4.50	07/26/2010	4,955,000	4,740,567	0.12%
Telefonica Emisiones Sau	0.81	02/04/2013	4,830,000	4,723,040	0.12%
NRG Energy Inc	7.25	02/01/2014	4,850,000	4,716,625	0.12%
Axcan Intermediate Hold	9.25	03/01/2015	4,550,000	4,675,125	0.12%
Textron Financial Corp MTN	0.52	02/25/2011	5,175,000	4,664,962	0.12%
Texas Comp Elec Hold Llc	10.25	11/01/2015	6,920,000	4,584,500	0.12%
Embarq Corp	6.74	06/01/2013	4,286,000	4,583,830	0.12%
Roche Holdings Inc 144A	6.00	03/01/2019	4,140,000	4,581,817	0.12%
Intelsat Bermuda Ltd 144A	11.25	02/04/2017	4,825,000	4,559,625	0.12%
Indiantown Cogeneration Ser A-9	9.26	12/15/2010	4,591,613	4,520,443	0.12%
Connecticut National Bank	9.18	01/01/2014	3,684,558	4,425,781	0.11%
Angiotech Pharmaceutical	4.42	12/01/2013	5,230,000	4,393,200	0.11%
Darden Restaurants Inc	6.80	10/15/2037	4,410,000	4,365,922	0.11%
Rio Tinto Fin Usa Ltd	6.50	07/15/2018	4,005,000	4,311,555	0.11%
Baltimore Gas & Electric	5.90	10/01/2016	4,110,000	4,290,458	0.11%
Nordea Bank Sweden Ab 144A	8.95		4,930,000	4,289,100	0.11%
Merrill Lynch & Co MTN	0.87	06/05/2012	4,550,000	4,236,833	0.11%
Credit Agricole London 144A	6.64		6,410,000	4,230,600	0.11%
Kinder Morgan Ener Part	6.85	02/15/2020	3,815,000	4,194,596	0.11%
QBE Insurance Group Ltd 144A	9.75	03/14/2014	3,850,000	4,194,298	0.11%

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WR Berkley Corp	6.25	02/15/2037	5,300,000	4,174,158	0.11%
GAZ Capital SA 144A	7.29	08/16/2037	5,090,000	4,161,075	0.11%
Hrpt Properties Trust	1.22	03/16/2011	4,654,000	4,107,132	0.10%
US Treasury	4.25	05/15/2039	4,050,000	4,094,931	0.11%
Northrop Grumman Corp	3.70	08/01/2014	4,025,000	4,081,382	0.10%
Tyco International Finan	8.50	01/15/2019	3,365,000	4,062,679	0.10%
Telecom Italia Capital	0.96	02/01/2011	4,090,000	4,030,082	0.10%
Slm Corp MTN	0.66	07/26/2010	4,400,000	4,025,692	0.10%
Freeport-Mcmoran Copper & Gold	8.25	04/01/2015	3,845,000	4,008,413	0.10%
Digicel Group Ltd 144A	9.13	01/15/2015	4,435,000	3,969,325	0.10%
Swiss Re Solutions	7.75	06/15/2030	4,310,000	3,951,882	0.10%
Nalco- Term loan B Bank loan -Bank Loan	6.50	05/06/2016	3,860,000	3,927,550	0.10%
Rainbow Natl Srvc Llc 144A	10.38	09/01/2014	3,750,000	3,918,750	0.10%
British Telecom PLC	9.63	12/15/2030	3,115,000	3,917,035	0.10%
Lincoln National Corp	7.00	05/17/2066	5,835,000	3,851,100	0.10%
Icahn Enterprises	8.13	06/01/2012	3,900,000	3,841,500	0.10%
Capital One Bank USA NA	6.50	06/13/2013	3,795,000	3,827,717	0.10%
Select Medical Corp	7.63	02/01/2015	4,200,000	3,822,000	0.10%
Praxair Inc	4.50	08/15/2019	3,760,000	3,820,258	0.10%
Stancorp Financial Group Inc	6.88	10/01/2012	3,685,000	3,807,943	0.10%
Kinder Morgan Ener Part	6.95	01/15/2038	3,512,000	3,796,893	0.10%
Freeport-Mcmoran Copper & Gold	8.38	04/01/2017	3,610,000	3,763,425	0.10%
Commonwealth Bank Aust 144A	6.02		5,165,000	3,744,625	0.10%
Istar Financial Inc	5.85	03/15/2017	9,615,000	3,725,813	0.10%
Level 3 Financing Inc	9.25	11/01/2014	4,505,000	3,716,625	0.10%
Goodyear Tire & Rubber Co/The	8.63	12/01/2011	3,675,000	3,711,750	0.10%
Wyndham Worldwide Corp	9.88	05/01/2014	3,495,000	3,677,614	0.10%
CHS/Community Health Sys	8.88	07/15/2015	3,660,000	3,673,725	0.09%
Denbury Resources Inc	9.75	03/01/2016	3,475,000	3,657,438	0.10%
Petroleum Development Corp	12.00	02/15/2018	3,930,000	3,654,900	0.09%
Ingles Markets Inc	8.88	05/15/2017	3,615,000	3,633,075	0.09%
Wmg Acquisition Corp	7.38	04/15/2014	4,025,000	3,632,563	0.09%
Allison Transmission Inc -Bank Loan	3.06	09/11/2014	4,246,697	3,630,926	0.09%
UPC Holding BV 144A	9.88	04/15/2018	3,570,000	3,610,163	0.09%
Manitowoc -Bank Loan	7.50	08/30/2014	3,930,250	3,562,772	0.09%
Nexen Inc	6.40	05/15/2037	3,785,000	3,502,245	0.09%
Pioneer Natural Resources Co	6.65	03/15/2017	3,820,000	3,501,737	0.09%

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Cox Communications Inc	5.45	12/15/2014	3,255,000	3,456,442	0.09%
Teck Resources Limited	9.75	05/15/2014	3,190,000	3,445,200	0.09%
Telemar Norte Leste 144A	9.50	04/23/2019	2,935,000	3,444,956	0.09%
Air Products & Chemicals Inc	4.38	08/21/2019	3,375,000	3,422,648	0.09%
Watson Pharmaceuticals Inc	5.00	08/15/2014	3,360,000	3,399,621	0.09%
Bank Of America Corp	5.65	05/01/2018	3,505,000	3,389,135	0.09%
Oneok Partners LP	6.85	10/15/2037	3,185,000	3,355,913	0.09%
Bank Of America Corp	5.38	09/11/2012	3,250,000	3,355,804	0.09%
Interscope Funding Llc	8.67	12/01/2009	3,300,000	3,351,744	0.09%
Susser Holdings Llc	10.63	12/15/2013	3,307,000	3,331,803	0.09%
JPMorgan Chase & Co	5.25	05/01/2015	3,260,000	3,318,374	0.09%
Oneok Partners LP	8.63	03/01/2019	2,765,000	3,306,539	0.09%
Liberty Mutual Group 144A	10.75	06/15/2058	3,755,000	3,304,400	0.09%
Genworth Financial Inc	6.15	11/15/2066	6,475,000	3,302,250	0.09%
Windstream Corp	8.63	08/01/2016	3,275,000	3,287,281	0.08%
Energy Transfer Partners	9.00	04/15/2019	2,725,000	3,282,167	0.09%
AMC Entertainment 144A	8.75	06/01/2019	3,305,000	3,280,213	0.08%
Northgroup Pfd Cap Corp 144A	6.38		4,000,000	3,260,680	0.09%
Republic Of Venezuela	8.50	10/08/2014	3,866,000	3,247,440	0.09%
Goldman Sachs Capital II	5.79		4,500,000	3,240,000	0.08%
OED Corp / Diamond Jo	8.75	04/15/2012	3,110,000	3,226,625	0.08%
Telecom Italia Capital	5.25	11/15/2013	3,076,000	3,218,268	0.08%
At&T Inc	6.15	09/15/2034	3,126,000	3,213,375	0.08%
West Corp	9.50	10/15/2014	3,440,000	3,173,400	0.08%
Asurion Corp -Bank Loan	6.79	07/02/2015	3,500,000	3,171,875	0.08%
Charter Comm Opt LLC/Cap 144A	10.38	04/30/2014	3,120,000	3,159,000	0.08%
Hsbc Bank Usa	5.88	11/01/2034	3,150,000	3,122,450	0.08%
Republic Of Venezuela	9.25	09/15/2027	4,219,000	3,090,418	0.08%
Edison Mission Energy	7.00	05/15/2017	4,045,000	3,089,369	0.08%
Directv Holdings/Fing	7.63	05/15/2016	2,930,000	3,083,825	0.08%
Linn Energy LLC	9.88	07/01/2018	3,155,000	3,044,575	0.08%
Goldman Sachs Group Inc	6.75	10/01/2037	3,037,000	3,040,581	0.08%
Elwood Energy Llc	8.16	07/05/2026	3,469,020	3,035,615	0.08%
Royal Bk Scotlnd Grp Plc	5.05	01/08/2015	3,420,000	3,030,920	0.08%
Neiman Marcus Group Inc	9.00	10/15/2015	4,050,000	3,017,250	0.08%
AES Corp 144A	9.75	04/15/2016	2,885,000	3,000,400	0.08%
Rc Royalty Sub Llc	7.00	01/01/2018	3,333,333	3,000,000	0.08%

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Echostar Dbs Corp	7.75	05/31/2015	3,050,000	2,989,000	0.08%
Sungard Data Systems Inc	10.25	08/15/2015	3,015,000	2,984,850	0.08%
Quest Diagnostics Inc	5.45	11/01/2015	2,880,000	2,980,866	0.08%
Gmac Llc 144A	6.00	12/15/2011	3,346,000	2,977,940	0.08%
Xi Capital Ltd Ser E	6.50		5,035,000	2,970,650	0.08%
Vip Fin Vimpelcom 144A	9.13	04/30/2018	2,975,000	2,960,125	0.08%
Sprint Nextel Corp	6.00	12/01/2016	3,500,000	2,940,000	0.08%
Eszopiclone Royalty Sub Llc	12.00	03/15/2014	3,456,266	2,937,826	0.08%
Copano Energy LLC	8.13	03/01/2016	3,062,000	2,931,865	0.08%
Oceaneering International Inc	6.72	09/08/2010	2,849,338	2,912,195	0.08%
Dallas Cnty Tx Hosp Dist	5.62	08/15/2044	2,855,000	2,892,686	0.07%
Mirant Americas Genr Inc	8.30	05/01/2011	2,875,000	2,889,375	0.08%
Qwest Corp	7.88	09/01/2011	2,825,000	2,881,500	0.08%
Sprint Nextel Corp	8.38	08/15/2017	3,025,000	2,881,313	0.07%
Ing Groep Nv	5.78		5,110,000	2,836,050	0.07%
Kabel Deutschland GMBH	10.63	07/01/2014	2,700,000	2,818,125	0.07%
Freescale Semiconductor Inc -Bank Loan	2.06	12/02/2013	3,753,643	2,807,725	0.07%
Regency Centers Lp	8.45	09/01/2010	2,730,000	2,766,396	0.07%
Chesapeake Energy Corp	7.63	07/15/2013	2,820,000	2,763,600	0.07%
Koninklijke Kpn Nv	8.38	10/01/2030	2,150,000	2,745,694	0.07%
Hsbc Finance Corporation	6.75	05/15/2011	2,600,000	2,743,369	0.07%
Cox Communications Inc 144A	8.38	03/01/2039	2,210,000	2,740,561	0.07%
Bac Capital Trust XIV	5.63		4,404,000	2,730,480	0.07%
Coleman Cable Inc	9.88	10/01/2012	2,940,000	2,719,500	0.07%
Seagate Technology Hdd H	6.80	10/01/2016	3,000,000	2,685,000	0.07%
Digitalglobe Inc 144A	10.50	05/01/2014	2,560,000	2,678,400	0.07%
Intelsat Subsidiary Hldg 144A	8.88	01/15/2015	2,645,000	2,651,613	0.07%
Nxp Bv/Nxp Funding Llc Ser EXCH	3.26	10/15/2013	4,260,000	2,641,200	0.07%
Pnc Preferred Funding Tr 144A	8.70		3,000,000	2,640,240	0.07%
Ball Corp	7.38	09/01/2019	2,645,000	2,638,388	0.07%
Hewlett-Packard Co	2.95	08/15/2012	2,575,000	2,635,840	0.07%
Dana Corp -Bank Loan	2.21	09/30/2012	3,435,000	2,632,069	0.07%
Lincoln National Corp	5.65	08/27/2012	2,575,000	2,623,644	0.07%
Cricket Communications I	9.38	11/01/2014	2,780,000	2,620,150	0.07%
Watson Pharmaceuticals Inc	6.13	08/15/2019	2,540,000	2,611,412	0.07%
Verizon Communications Inc	6.25	04/01/2037	2,445,000	2,583,499	0.07%
MGM Mirage 144A	13.00	11/15/2013	2,315,000	2,581,225	0.07%

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Mirant Trust	10.06	12/30/2028	2,567,266	2,580,102	0.07%
Wca Waste Corp	9.25	06/15/2014	2,735,000	2,577,738	0.07%
Darden Restaurants Inc	6.20	10/15/2017	2,505,000	2,568,943	0.07%
Comcast Corp	5.70	07/01/2019	2,430,000	2,564,289	0.07%
Markwest Energy Part/Fin Ser B	8.75	04/15/2018	2,680,000	2,546,000	0.07%
E*Trade Financial Corp	7.38	09/15/2013	2,965,000	2,542,488	0.07%
Wmg Holdings Corp	0.00	12/15/2014	2,920,000	2,540,400	0.06%
CE Generation LLC	7.42	12/15/2018	2,602,125	2,521,431	0.06%
Universal City Developmt	11.75	04/01/2010	2,525,000	2,518,688	0.07%
Amylin Pharmaceuticals	3.00	06/15/2014	3,555,000	2,501,831	0.06%
HCA Inc A -Bank Loan	2.85	01/22/2012	2,678,495	2,500,482	0.06%
Ford Motor Credit Co LLC	7.50	08/01/2012	2,700,000	2,485,134	0.06%
Bank Of America Corp	5.42	03/15/2017	2,695,000	2,466,855	0.06%
Time Warner Inc	0.68	11/13/2009	2,450,000	2,450,247	0.06%
Bac Capital Trust XIII	1.03		5,000,000	2,419,200	0.06%
Landry's Restaurants Inc	14.00	08/15/2011	2,415,000	2,405,944	0.06%
Ipcs Inc	2.61	05/01/2013	2,930,000	2,402,600	0.06%
Crum & Forster Hldg Corp	7.75	05/01/2017	2,650,000	2,398,250	0.06%
Kazmunaigaz Finance Sub 144A	11.75	01/23/2015	2,200,000	2,378,750	0.06%
Dollar General Corp	11.88	07/15/2017	2,080,000	2,334,800	0.06%
Telesat Canada/Telesat L	11.00	11/01/2015	2,285,000	2,330,700	0.06%
Xto Energy Inc	6.75	08/01/2037	2,120,000	2,324,760	0.06%
American Express Co	6.80	09/01/2066	2,980,000	2,324,400	0.06%
WMG Acquisition Corp 144A	9.50	06/15/2016	2,235,000	2,313,225	0.06%
Domtar Corp	10.75	06/01/2017	2,120,000	2,310,800	0.06%
Kinder Morgan Ener Part	7.40	03/15/2031	2,150,000	2,287,095	0.06%
Regency Energy Partners	8.38	12/15/2013	2,318,000	2,277,435	0.06%
Swift Energy Co	7.63	07/15/2011	2,300,000	2,277,000	0.06%
Royal Caribbean Cruises	6.88	12/01/2013	2,605,000	2,253,325	0.06%
Amylin Pharmaceuticals	2.50	04/15/2011	2,470,000	2,223,000	0.06%
Capmark Financial Group	3.11	05/10/2010	8,550,000	2,212,313	0.06%
Comerica Bank Ser BKNT	5.75	11/21/2016	2,462,000	2,206,082	0.06%
Hsbc Fin Cap Trust Ix	5.91	11/30/2035	3,315,000	2,204,475	0.06%
AT&T Inc	5.80	02/15/2019	2,020,000	2,168,630	0.06%
Kazmunaigaz Finance Sub 144A	9.13	07/02/2018	2,245,000	2,163,619	0.06%
Mastec Inc	7.63	02/01/2017	2,370,000	2,156,700	0.06%
Republic Of Indonesia 144A	11.63	03/04/2019	1,594,000	2,151,900	0.06%

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Peninsula Gaming LLC 144A	10.75	08/15/2017	2,250,000	2,148,750	0.05%
Harrahs Operating Company -Bank Loan	3.50	02/02/2015	2,645,512	2,135,140	0.05%
Blyth Inc	5.50	11/01/2013	2,750,000	2,131,250	0.06%
First Data Corp B1 -Bank Loan	3.04	09/24/2014	2,554,500	2,130,095	0.05%
RSC Equipment Rental Inc -Bank Loan	2.26	12/02/2014	2,500,000	2,129,175	0.05%
Tenneco Inc Ser B	10.25	07/15/2013	2,094,000	2,125,410	0.05%
Trimas Corp	9.88	06/15/2012	2,350,000	2,109,125	0.05%
Plains Exploration & Productio	10.00	03/01/2016	1,970,000	2,088,200	0.06%
Goldman Sachs Capital I	6.35	02/15/2034	2,330,000	2,053,904	0.05%
Newmarket Corp	7.13	12/15/2016	2,250,000	2,047,500	0.05%
Key Energy Services Inc	8.38	12/01/2014	2,250,000	2,036,250	0.05%
Petrohawk Energy Corp	9.13	07/15/2013	2,000,000	2,030,000	0.05%
Republic Of South Africa	6.88	05/27/2019	1,885,000	2,024,019	0.05%
Ford Motor Credit Co LLC	2.08	01/15/2010	2,040,000	2,019,600	0.05%
Republic Of Indonesia 144A	7.75	01/17/2038	1,940,000	1,998,200	0.05%
AES Red Oak Llc Ser A	8.54	11/30/2019	2,153,284	1,981,022	0.05%
Steel Dynamics Inc 144A	8.25	04/15/2016	1,980,000	1,945,350	0.05%
MGM Mirage	8.50	09/15/2010	2,000,000	1,940,000	0.05%
TGI International Ltd 144A	9.50	10/03/2017	1,830,000	1,939,800	0.05%
Masco Corp	0.94	03/12/2010	1,970,000	1,934,711	0.05%
L -1 Identity Solutions 144A	3.75	05/15/2027	2,215,000	1,927,050	0.05%
Janus Capital Group Inc	6.95	06/15/2017	2,055,000	1,904,545	0.05%
Nisource Finance Corp	5.25	09/15/2017	2,035,000	1,890,735	0.05%
Arch Coal Inc 144A	8.75	08/01/2016	1,890,000	1,890,000	0.05%
Plastipak Holdings Inc 144A	8.50	12/15/2015	1,975,000	1,886,125	0.05%
Nationwide Health Properties	6.50	07/15/2011	1,935,000	1,883,262	0.05%
Pinnacle Entertainment Inc 144A	7.50	06/15/2015	2,160,000	1,879,200	0.05%
Boeing Co	5.88	02/15/2040	1,790,000	1,872,134	0.05%
Plains Exploration & Productio	7.75	06/15/2015	1,930,000	1,872,100	0.05%
Nielsen Finance LLC	10.00	08/01/2014	1,960,000	1,852,200	0.05%
Bank Of America Na	6.00	10/15/2036	2,000,000	1,851,628	0.05%
Brandywine Oper Partners	5.63	12/15/2010	1,823,000	1,816,592	0.05%
Usb Realty Corp 144A	6.09		2,775,000	1,810,688	0.05%
Evrax Group Sa 144A	9.50	04/24/2018	2,025,000	1,804,781	0.05%
Chesapeake Energy Corp	7.25	12/15/2018	1,955,000	1,788,825	0.05%
Quad Graphics Inc	8.04	06/15/2016	1,590,909	1,785,063	0.05%
Enbridge Energy Partners	9.88	03/01/2019	1,440,000	1,781,374	0.05%

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Petroquest Energy Inc	10.38	05/15/2012	2,000,000	1,780,000	0.05%
Delta Air Lines Ser 01-1	7.11	01/02/2023	1,825,000	1,761,125	0.05%
Gmac Llc 144A	6.88	09/15/2011	1,902,000	1,754,595	0.05%
Bemis Co Inc	5.65	08/01/2014	1,665,000	1,745,449	0.04%
Hertz Corp	8.88	01/01/2014	1,810,000	1,733,075	0.04%
US Oncology Inc 144A	9.13	08/15/2017	1,660,000	1,726,400	0.04%
Hawker Beechcraft Term Loan -Bank Loan	2.31	03/27/2014	2,343,692	1,725,215	0.04%
Telefonica Emisiones Sau	7.05	06/20/2036	1,450,000	1,719,700	0.04%
Fannie Mae	6.63	11/15/2030	1,350,000	1,695,905	0.04%
Pemex Proj Fdg Master Tr 144A	1.93	06/15/2010	1,700,000	1,695,750	0.04%
Piper Jaffray Equip Trust 144A	6.00	09/10/2011	1,815,785	1,679,601	0.04%
Cox Communications Inc	5.50	10/01/2015	1,573,000	1,674,035	0.04%
Goodyear Tire & Rubber Co/The	10.50	05/15/2016	1,560,000	1,665,300	0.04%
Cie Gen Geophysique	7.50	05/15/2015	1,750,000	1,662,500	0.04%
Tnk-Bp Finance Sa 144A	6.63	03/20/2017	1,865,000	1,659,850	0.04%
RSHB Capital 144A	7.75	05/29/2018	1,715,000	1,656,519	0.04%
US Oncology Inc	10.75	08/15/2014	1,635,000	1,655,438	0.04%
Cox Communications Inc	6.75	03/15/2011	1,550,000	1,644,989	0.04%
NRG Energy Inc	8.50	06/15/2019	1,680,000	1,633,800	0.04%
Northrop Grumman Corp	5.05	08/01/2019	1,575,000	1,625,984	0.04%
Dycom Industries Inc	8.13	10/15/2015	1,863,000	1,620,810	0.04%
First Energy Solutions Co 144A	6.80	08/15/2039	1,580,000	1,613,858	0.04%
Stanadyne Corp Ser 1	10.00	08/15/2014	2,000,000	1,605,000	0.04%
Quicksilver Resources Inc	11.75	01/01/2016	1,500,000	1,590,000	0.04%
Omnicare Inc	6.88	12/15/2015	1,695,000	1,584,825	0.04%
Casey's General Stores Inc	6.84	04/23/2014	1,428,571	1,577,557	0.04%
Chesapeake Energy Corp	9.50	02/15/2015	1,545,000	1,575,900	0.04%
Republic of Philippines	6.38	01/15/2032	1,655,000	1,572,250	0.04%
Coca-Cola Enterprises Inc	4.25	03/01/2015	1,475,000	1,556,330	0.04%
Westpac Banking Corp	4.20	02/27/2015	1,545,000	1,554,772	0.04%
Gencorp Inc	9.50	08/15/2013	2,055,000	1,551,525	0.04%
Peninsula Gaming LLC 144A	8.38	08/15/2015	1,575,000	1,543,500	0.04%
CSC Holdings Inc 144A	8.63	02/15/2019	1,520,000	1,535,200	0.04%
Oshkosh Truck -Bank Loan	6.64	12/04/2013	1,520,007	1,513,760	0.04%
Bemis Co Inc	6.80	08/01/2019	1,390,000	1,511,943	0.04%
Petrohawk Energy Corp 144A	10.50	08/01/2014	1,410,000	1,508,700	0.04%
Wells Fargo & Company MTN	0.65	08/20/2010	1,510,000	1,506,897	0.04%

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Fairpoint Communications Inc -Bank Loan	5.00	03/08/2015	1,990,789	1,506,152	0.04%
Maxcom Telecomunicacione Ser B	11.00	12/15/2014	1,570,000	1,487,575	0.04%
HCP Inc	6.70	01/30/2018	1,600,000	1,481,958	0.04%
Phibro Animal Health Cor 144A	10.00	08/01/2013	1,575,000	1,464,750	0.04%
ANZ National Ltd 144A	3.25	04/02/2012	1,400,000	1,442,126	0.04%
UBS Funding TR V	6.24		2,080,000	1,435,200	0.04%
Biomet Inc -Bank Loan	3.61	02/15/2015	1,488,636	1,434,465	0.04%
VTB Capital SA 144A	6.88	05/29/2018	1,490,000	1,430,400	0.04%
Aramark Services Inc	8.50	02/01/2015	1,465,000	1,421,050	0.04%
Brookshire Grocery Co	6.43	10/01/2013	1,325,914	1,409,991	0.04%
Republic of Turkey	7.50	11/07/2019	1,300,000	1,404,000	0.04%
HCA Inc 144A	8.50	04/15/2019	1,380,000	1,397,250	0.04%
Wilmington Trust Co	10.46	04/27/2011	1,273,505	1,384,682	0.04%
Goldman Sachs Group Inc	5.13	01/15/2015	1,320,000	1,367,966	0.03%
Graphic Packaging Intl 144A	9.50	06/15/2017	1,330,000	1,363,250	0.04%
Good Will Co Inc	9.60	11/01/2014	1,172,528	1,360,331	0.04%
Kiowa Power Partners Llc 144A	4.81	12/30/2013	1,335,967	1,341,151	0.03%
CSC Holdings Inc	7.88	02/15/2018	1,380,000	1,338,600	0.03%
Centennial Communication	6.35	01/01/2013	1,380,000	1,338,600	0.03%
Delta Air Lines Ser 02G1	6.72	01/02/2023	1,650,950	1,329,015	0.03%
Tesoro Corp	6.63	11/01/2015	1,475,000	1,320,125	0.03%
AMC Entertainment Inc	11.00	02/01/2016	1,250,000	1,293,750	0.03%
Healthsouth Corporation	10.75	06/15/2016	1,210,000	1,279,575	0.03%
First Data Corp B3 -Bank Loan	3.04	09/24/2014	1,534,690	1,274,314	0.03%
JPMorgan Chase & Co	6.40	05/15/2038	1,150,000	1,269,930	0.03%
Jersey Central PWR & Lt	6.15	06/01/2037	1,198,000	1,266,675	0.03%
Norampac Inc	6.75	06/01/2013	1,360,000	1,264,800	0.03%
Snap-On Inc	0.64	01/12/2010	1,250,000	1,248,354	0.03%
Impress Holdings Bv 144a	3.63	09/15/2013	1,355,000	1,248,294	0.03%
Opti Canada Inc	7.88	12/15/2014	1,950,000	1,248,000	0.03%
Delta Air Lines	8.02	08/10/2022	1,757,178	1,241,376	0.03%
Seagate Technology Intl 144A	10.00	05/01/2014	1,145,000	1,228,013	0.03%
Intelsat Bermuda Ltd 144A	11.50	02/04/2017	1,423,750	1,217,306	0.03%
VNU/Nielson -Bank Loan	2.30	07/23/2013	1,305,793	1,212,755	0.03%
Turning Stone Casino Ent 144A	9.13	12/15/2010	1,250,000	1,212,500	0.03%
Nuveen Investments Inc Private Placement	0.00	08/07/2015	1,265,000	1,193,844	0.03%
Good Will Co Inc	9.58	06/01/2015	1,007,312	1,181,789	0.03%

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Choctaw Resort Devel Ent 144A	7.25	11/15/2019	1,873,000	1,179,990	0.03%
Hsbc Usa Capital Trust I 144A	7.81	12/15/2026	1,245,000	1,167,119	0.03%
Rite Aid Corp	10.38	07/15/2016	1,185,000	1,143,525	0.03%
American Airlines Corp Andina De Fomento	7.86	10/01/2011	1,190,000	1,136,450	0.03%
8.13	06/04/2019	970,000	1,113,345	0.03%	
Harrahs Operating Co Inc	10.00	12/15/2018	1,582,000	1,107,400	0.03%
Rite Aid Corp 144A	9.75	06/12/2016	1,040,000	1,099,800	0.03%
Old Mutual Cap Funding	8.00		1,500,000	1,095,000	0.03%
Reynolds American Inc	7.25	06/01/2013	1,025,000	1,092,633	0.03%
US Treasury Strip Princ	0.00	02/15/2015	1,250,000	1,077,100	0.03%
RSHB Capital 144A	9.00	06/11/2014	1,000,000	1,062,400	0.03%
Woori Bank 144A	7.00	02/02/2015	1,000,000	1,056,907	0.03%
Cie Gen Geophysique 144A	9.50	05/15/2016	1,025,000	1,055,750	0.03%
Nielsen Finance LLC	11.50	05/01/2016	1,060,000	1,054,700	0.03%
Republic of El Salvador 144A	7.65	06/15/2035	1,145,000	1,053,400	0.03%
Rafealla Apparel Group Ser B	11.25	06/15/2011	4,200,000	1,050,000	0.03%
Nxp Bv/Nxp Funding Llc Ser EXcH	9.50	10/15/2015	2,000,000	1,040,000	0.03%
Wesco Distribution Inc	7.50	10/15/2017	1,250,000	1,039,063	0.03%
Swift Energy Co	7.13	06/01/2017	1,310,000	1,034,900	0.03%
Elan Fin Plc/Elan Fin Cp	4.44	11/15/2011	1,075,000	1,010,500	0.03%
HCA Inc 144A	9.63	11/15/2016	1,000,000	1,010,000	0.03%
Quad Graphics Inc	8.10	09/30/2016	905,956	1,008,945	0.03%
Quad Graphics Inc	7.59	12/16/2016	909,091	1,002,055	0.03%
Good Will Co Inc	9.58	06/01/2015	824,164	966,918	0.03%
American Tax CR Fund XI LP	7.87	01/01/2012	897,079	945,144	0.02%
Cablevision Systems Corp Bank Loan	2.04	03/26/2013	979,592	944,778	0.02%
Ventas Realty LP/CAP CRP	6.50	06/01/2016	1,015,000	941,413	0.02%
Bear Stearns Co Inc MTNB	4.55	06/23/2010	900,000	926,722	0.02%
Fpl Group Capital Inc Ser D	7.30	09/01/2067	1,000,000	900,000	0.02%
Goldman Sachs Group Inc	6.45	05/01/2036	940,000	898,532	0.02%
US Treasury	4.13	05/15/2015	820,000	884,383	0.02%
ANZ Capital Trust LI 144A	5.36		1,000,000	878,829	0.02%
News America Inc	7.85	03/01/2039	745,000	870,211	0.02%
Express Scripts Inc	6.25	06/15/2014	790,000	863,386	0.02%
Swedbank 144A	7.50		1,250,000	862,494	0.02%
CBA Capital Trust I 144A	5.81		1,000,000	860,000	0.02%
First Security Bank Of Utah Na	8.26	07/01/2013	791,096	851,947	0.02%

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Diodes Inc	2.25	10/01/2026	888,000	851,370	0.02%
Constellation Brands Inc	7.25	09/01/2016	865,000	836,888	0.02%
Dex Media Finance/West Ser B	8.50	08/15/2010	1,000,000	830,000	0.02%
Duke Energy Corp	3.95	09/15/2014	820,000	828,951	0.02%
First Data Corp B2 -Bank Loan	3.04	09/24/2014	982,500	818,059	0.02%
Copano Energy LLC	7.75	06/01/2018	880,000	814,000	0.02%
Barclays Bank PLC 144A	7.43		1,000,000	810,000	0.02%
CMS Energy Corp	8.75	06/15/2019	745,000	790,517	0.02%
Anadarko Petroleum Corp	6.95	06/15/2019	720,000	786,691	0.02%
Digicel SA 144A	12.00	04/01/2014	730,000	773,800	0.02%
BNP Paribas US MTN LLC 144A	5.13	01/15/2015	750,000	766,269	0.02%
Baltimore Gas & Electric	6.13	07/01/2013	705,000	760,491	0.02%
Stanley Works/The Ser 1	5.90	12/01/2045	1,000,000	755,000	0.02%
Bio-Rad Laboratories Inc 144A	8.00	09/15/2016	735,000	749,700	0.02%
Bank Of America Corp	0.58	08/02/2010	750,000	745,735	0.02%
Snoqualmie Ent Auth 144A	9.13	02/01/2015	1,335,000	734,250	0.02%
Icahn Enterprises	7.13	02/15/2013	745,000	707,750	0.02%
Phillips-Van Heusen Corp	7.75	11/15/2023	900,000	702,688	0.02%
Transport De Gas Del Sur 144A	7.88	05/14/2017	847,000	696,658	0.02%
Dish DBS Corp 144A	7.88	09/01/2019	700,000	690,375	0.02%
Fairpoint Communications Inc	13.13	04/02/2018	3,805,000	684,900	0.02%
Brookshire Grocery Co	6.43	10/01/2013	622,597	662,075	0.02%
Brookshire Grocery Co	6.43	10/01/2013	620,735	660,096	0.02%
Us Concrete Inc	8.38	04/01/2014	1,000,000	652,500	0.02%
Brookshire Grocery Co	6.43	10/01/2013	607,302	646,084	0.02%
Jpm Chase Capital Xxi Ser U	1.43	02/02/2037	1,000,000	631,108	0.02%
Brookshire Grocery Co	6.43	10/01/2013	565,706	601,578	0.02%
Plastipak Holdings Inc 144A	10.63	08/15/2019	570,000	595,650	0.02%
Great West Life & Ann In 144A	7.15	05/16/2046	750,000	592,500	0.02%
CIT Group Inc	5.00	02/13/2014	1,045,000	591,860	0.02%
Kcs Energy Inc	7.13	04/01/2012	600,000	591,000	0.02%
Teck Resources Limited	7.00	09/15/2012	585,000	590,850	0.02%
Cascades Inc	7.25	02/15/2013	620,000	584,350	0.01%
CSC Holdings Inc 144A	8.50	04/15/2014	565,000	573,475	0.01%
Dex Media Inc Ser *	9.00	11/15/2013	3,000,000	570,000	0.01%
Liberty Mutual Group 144A	7.00	03/15/2037	875,000	569,800	0.02%
Gmac Llc 144A	6.63	05/15/2012	646,000	568,480	0.01%

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Republic Of Colombia	7.38	03/18/2019	520,000	567,840	0.01%
Rite Aid Corp Term Loan -Bank Loan	9.50	06/05/2015	525,000	541,627	0.01%
Tnk-Bp Finance Sa 144A	7.50	03/13/2013	535,000	535,000	0.01%
Conocophillips	4.60	01/15/2015	500,000	532,436	0.01%
Meijer Inc	9.00	12/01/2019	425,855	514,476	0.01%
Freddie Mac	6.25	07/15/2032	426,000	512,594	0.01%
Meijer Inc	9.00	12/01/2019	409,122	494,261	0.01%
Suntrust Preferred Cap I	5.85		821,000	493,626	0.01%
Meijer Inc	9.00	12/01/2019	408,286	493,250	0.01%
First Data Corporation	9.88	09/24/2015	555,000	474,525	0.01%
Wilmington Trust Corp	8.50	04/02/2018	470,000	465,736	0.01%
Prudential Financial Inc	8.88	06/15/2038	500,000	462,500	0.01%
Connecticut National Bank	9.18	01/01/2011	417,044	458,093	0.01%
Republic of Peru	7.13	03/30/2019	407,000	447,700	0.01%
Nationsbank Cap Trst III	1.06	01/15/2027	800,000	447,376	0.01%
Abbey Natl Cap Trust I	8.96		500,000	439,377	0.01%
Tenaska Oklahoma 144A	6.53	12/30/2014	479,154	430,395	0.01%
Freedom Group Inc 144A	10.25	08/01/2015	415,000	427,450	0.01%
Directv Holdings/Fing	8.38	03/15/2013	415,000	425,375	0.01%
Vedanta Resources PLC Series 144A	6.63	02/22/2010	420,000	422,100	0.01%
Health Care Svcs Corp 144A	7.75	06/15/2011	400,000	418,948	0.01%
Plum Creek Timberlands	5.88	11/15/2015	435,000	410,499	0.01%
Entergy Texas Inc	7.13	02/01/2019	365,000	402,529	0.01%
Edison Mission Energy	7.20	05/15/2019	550,000	398,750	0.01%
Aurora-Ire Inc	10.36	09/30/2012	354,818	395,225	0.01%
MGM Mirage 144A	10.38	05/15/2014	375,000	394,688	0.01%
CIT Group Inc	4.25	02/01/2010	630,000	390,126	0.01%
ABN AMRO NA HOLDING CAP 144A	6.52		600,000	371,815	0.01%
Ford Motor Credit Co LLC	9.88	08/10/2011	375,000	371,033	0.01%
Merrill Lynch & Co	7.75	05/14/2038	345,000	366,349	0.01%
Harrahs Operating Co Inc 144A	10.00	12/15/2018	518,000	362,600	0.01%
New Cingular Wireless SV	7.88	03/01/2011	330,000	357,996	0.01%
Harrahs Operating Co Inc 144A	11.25	06/01/2017	350,000	356,125	0.01%
Textron Financial Corp	6.00	11/20/2009	325,000	325,016	0.01%
Merrill Lynch & Co MTN	5.77	07/25/2011	310,000	320,221	0.01%
Network Communications	10.75	12/01/2013	1,500,000	303,750	0.01%
HCA Inc	9.25	11/15/2016	300,000	303,750	0.01%

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Markwest Energy Part/Fin 144A	6.88	11/01/2014	330,000	300,300	0.01%
Humpuss Funding Corp 144A	7.72	12/15/2009	297,894	298,958	0.01%
Noble Energy Inc	5.25	04/15/2014	285,000	283,945	0.01%
Smfg Preferred Capital 144A	6.08		315,000	273,867	0.01%
Echostar Dbs Corp	6.63	10/01/2014	275,000	261,250	0.01%
Clean Harbors Inc	11.25	07/15/2012	248,000	255,130	0.01%
Republic Of Colombia	8.13	05/21/2024	225,000	253,125	0.01%
Texas Brine Corp	7.29	02/28/2014	225,063	249,428	0.01%
Ispat Inland Ulc	9.75	04/01/2014	238,000	248,057	0.01%
Seagate Technology Hdd H	6.38	10/01/2011	250,000	246,250	0.01%
Owens & Minor Inc	6.35	04/15/2016	260,000	243,756	0.01%
Credit Suisse New York	5.30	08/13/2019	220,000	222,596	0.01%
Elan Fin Plc/Elan Fin Cp	7.75	11/15/2011	213,000	206,610	0.01%
Steel Dynamics Inc	6.75	04/01/2015	220,000	205,150	0.01%
CRH America Inc	5.63	09/30/2011	200,000	202,961	0.01%
Capital One Financial Corp MTN	5.70	09/15/2011	195,000	201,211	0.01%
Telecom Italia Capital	6.38	11/15/2033	200,000	198,538	0.01%
Interstate P&L Co Ser B	6.75	03/15/2011	175,000	186,173	0.00%
American General Finance MTNG	5.38	09/01/2009	185,000	185,000	0.00%
Unicredito Luxem Fin 144A	6.00	10/31/2017	185,000	177,491	0.00%
Morgan Stanley	1.95	06/20/2012	175,000	176,160	0.00%
First Security Bank Of Utah Na	8.26	01/01/2011	163,382	167,226	0.00%
CHARTER COMM OPT LLC/CAP 144A	8.00	04/30/2012	165,000	166,238	0.00%
Encana Corp	4.75	10/15/2013	155,000	162,060	0.00%
Hsbc Finance Corp	4.13	11/16/2009	160,000	160,908	0.00%
JPM Chase Capital Xxii Ser V	6.45	02/02/2037	185,000	159,042	0.00%
Baxter International Inc	4.50	08/15/2019	155,000	157,487	0.00%
Human Touch Llc	15.00	04/01/2011	266,338	154,155	0.00%
Mass Mutual Life Ins Co 144A	8.88	06/01/2039	135,000	151,495	0.00%
Waste Management Inc	5.00	03/15/2014	150,000	149,757	0.00%
Intelsat Jackson Intel	9.50	06/15/2016	140,000	143,850	0.00%
Bank One Corp	8.00	04/29/2027	125,000	143,643	0.00%
Oncor Electric Delivery	7.00	05/01/2032	95,000	112,165	0.00%
Appalachian Power Co SER H	5.95	05/15/2033	110,000	108,831	0.00%
Goldman Sachs Group Inc	5.70	09/01/2012	100,000	107,404	0.00%
Hawker Beechcraft LC Facility -Bank Loan	2.60	03/27/2014	138,325	101,823	0.00%
ZFS Finance Usa Trust V 144A	6.50	05/09/2037	126,000	98,280	0.00%

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Dex Media Inc	8.00	11/15/2013	500,000	95,000	0.00%	
Conagra Foods Inc	7.88	09/15/2010	76,000	80,807	0.00%	
Teppco Partners LP	6.13	02/01/2013	75,000	80,487	0.00%	
Federal Home Loan Bank Ser 312	5.75	05/15/2012	70,000	77,574	0.00%	
First Security Bank Of Utah Na	8.26	07/01/2012	64,146	67,267	0.00%	
Wilmington Trust Company	8.00	01/31/2010	30,635	61,269	0.00%	
Merck & Co Inc	5.85	06/30/2039	50,000	55,060	0.00%	
Royal Bk Scotlnd Grp Plc	4.70	07/03/2018	77,000	53,800	0.00%	
Xstrata Finance Canada 144A	5.50	11/16/2011	50,000	51,234	0.00%	
San Diego G & E	5.35	05/15/2035	45,000	46,051	0.00%	
Telstra Corp Ltd	6.38	04/01/2012	40,000	43,609	0.00%	
Keyspan Corp	7.63	11/15/2010	35,000	36,964	0.00%	
Stingray Pass Through Tr 144A	5.90	01/12/2015	400,000	36,000	0.00%	
Ford Motor Credit Co LLC	7.38	10/28/2009	35,000	35,003	0.00%	
Corp Andina De Fomento	5.20	05/21/2013	30,000	30,565	0.00%	
Republic Of Colombia	8.25	12/22/2014	25,000	29,000	0.00%	
Midwest Generation Llc Ser B	8.56	01/02/2016	29,218	28,926	0.00%	
Newark Group Inc	9.75	03/15/2014	2,475,000	24,750	0.00%	
HCA Inc 144A	9.88	02/15/2017	15,000	15,450	0.00%	
Tenaska Virginia Partnrs 144A	6.12	03/30/2024		0	0.00%	
TOTAL	Bonds & Notes			2,069,237,450		
CMO					17.56%	
Morgan Stanley Reremic Trust 2009 - GG10 A4A	6.00	08/12/2045	29,920,000	26,375,629	0.67%	
Ge Capital Commercial Mortgage 2007-C1 A4	5.54	12/10/2049	28,350,000	20,509,099	0.52%	
Morgan Stanley Capital I 2007-HQ1 A2FL	0.52	04/12/2049	20,310,000	15,775,134	0.40%	
Banc Of America Commercial Mor 2007-3 A4	5.84	06/10/2049	20,485,000	15,692,610	0.40%	
FHLMC 2676 NG	5.50	09/15/2031	14,947,000	15,616,612	0.40%	
Chase Mortgage Finance Corpora 2007-A1 11M1	5.43	03/25/2037	19,056,575	13,284,792	0.34%	
Merrill Lynch/Countrywide Comm 2007-6 A2	5.33	03/12/2051	13,480,000	13,133,579	0.33%	
Banc Of America Commercial Mor 2007-2 A4	5.87	04/10/2049	14,820,000	12,502,297	0.32%	
Merrill Lynch/Countrywide Comm 2006-4 A2	5.11	12/12/2049	12,260,000	12,152,341	0.31%	
Morgan Stanley Capital I 2007-IQ13 A4	5.36	03/15/2044	13,925,000	11,501,113	0.29%	
GS Mortgage Securities Corp 2007-GG10 A4	6.00	08/10/2045	14,205,000	11,104,837	0.28%	
Banc Of America Commercial Mor 2007-4 A4	5.94	02/10/2051	13,290,000	11,088,939	0.28%	
Wachovia Bank Commercial Mortg 2006-C27 AM	5.80	07/15/2045	15,565,000	10,995,174	0.28%	
Wachovia Bank Com Mtg Trust 2006-C26 A3	6.01	06/15/2045	12,550,000	10,837,103	0.28%	

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
Wachovia Bank Commercial Mortg 2007-C30 A3	5.25	12/15/2043	10,235,000	9,873,224	0.25%	
Homebanc Mortgage Trust 2005-5 A2	0.61	01/25/2036	22,687,944	9,638,465	0.24%	
Wells Fargo Mortgage Backed Se 2005-AR16 5A	4.47	10/25/2035	11,564,458	9,519,421	0.24%	
Citigroup Commercial Mortgage 2008-C7 A2B	6.30	12/10/2049	9,600,000	9,474,811	0.24%	
Bear Stearns Adjustable Rate M 2005-6 1A1	3.87	08/25/2035	12,877,964	9,362,148	0.24%	
Wachovia Bank Comm Mtg 2006-C24 A3	5.56	03/15/2045	9,700,000	9,204,062	0.23%	
JP Morgan Chase Commercial Mor 2006-LDP9 A	5.30	05/15/2047	9,690,000	8,969,799	0.23%	
Merrill Lynch Mortgage Trust 2006-C2 AM	5.78	08/12/2043	11,795,000	8,334,059	0.21%	
Morgan Stanley Capital I 2007-HQ12 A5	5.81	04/12/2049	10,750,000	8,230,548	0.21%	
JP Morgan Mortgage Trust 2006-A5 3A6	5.95	08/25/2036	13,044,000	7,915,926	0.20%	
Greenwich Capital Commercial F 2006-GG7 AM	6.12	07/10/2038	11,105,000	7,503,814	0.19%	
Gs Mortgage Securities Corpora 2006-GG8 A4	5.56	11/10/2039	8,345,000	7,328,217	0.19%	
Banc Of America Commercial Mor 2007-2 A2	5.63	04/10/2049	7,325,000	7,216,222	0.18%	
FNMA 2009-12 LK	6.48	03/25/2039	7,115,636	7,202,895	0.18%	
Banc Of America Commercial Mor 2006-6 A2	5.31	10/10/2045	7,285,000	7,153,074	0.18%	
JP Morgan Mortgage Trust 2006-A6 2A4L	5.55	10/25/2036	13,340,000	6,867,755	0.18%	
Banc Of America Commercial Mor 2006-4 AM	5.68	07/10/2046	9,197,000	6,435,128	0.16%	
JP Morgan Chase Commercial Series 2006-LDP7	6.07	04/15/2045	7,000,000	6,116,984	0.16%	
BCRR Trust 2009-2A 1A1A	6.50	07/17/2017	6,567,000	6,070,535	0.15%	
JP Morgan Mortgage Trust 2007-A2 2A2	5.66	04/25/2037	8,000,000	6,063,216	0.15%	
Credit Suisse Mortgage Capital 2007-C3 A4	5.91	06/15/2039	8,270,000	6,057,585	0.15%	
Commercial Mortgage Pass-Throu 2007-C9 A4	6.01	12/10/2049	6,736,875	5,921,882	0.15%	
Credit Suisse Mortgage Capital 2006-C3 A3	6.02	06/15/2038	7,285,000	5,822,882	0.15%	
GS Mortgage Securities 2009-RR1 MLA 144A	5.15	12/01/2049	6,407,000	5,782,958	0.15%	
JP Morgan Chase Comm Mtg 2004-CB9 B	5.64	06/12/2041	10,333,000	5,555,456	0.14%	
FNMA 2007-29 NC	6.50	02/25/2047	5,114,770	5,521,496	0.14%	
Credit Suisse Mortgage Capital 2007-C4 A4	6.00	07/15/2017	7,465,000	5,466,802	0.14%	
Commercial Mortgage Pass-Throu 2006-C8 A2B	5.25	12/10/2046	5,380,000	5,343,909	0.14%	
FNMA 2005-W2 A1	0.47	05/25/2035	5,108,468	4,902,942	0.12%	
FNMA 2006-82F	0.85	09/25/2036	4,981,028	4,878,394	0.12%	
JP Morgan Chase Commercial Mor 2006-LDP8 A	5.44	05/15/2045	6,855,000	4,872,103	0.12%	
Wamu Mortgage Pass-Through Cer 2005-AR5 A4	4.68	05/25/2035	5,856,000	4,866,140	0.12%	
FNMA 2009-24 LC	6.38	04/25/2039	4,421,111	4,718,746	0.12%	
Credit Suisse Mortgage Capital 2008-C1 AM	6.42	02/15/2041	7,500,000	4,546,120	0.12%	
Government National Mortgage A 2007-12 IO	1.06	02/16/2047	93,911,079	4,515,526	0.12%	
Banc of America Commercial Mor 2008-1 A4	6.35	02/10/2051	5,280,000	4,463,685	0.11%	
Credit Suisse Mortgage Capital 2006-C4 ASP	0.77	09/15/2039	242,921,280	4,419,491	0.12%	

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JP Morgan Mortgage Trust 2007-A2 2A3	5.66	04/25/2037	7,415,000	4,417,505	0.11%	
LB-UBS Comm Mtg Tr 2008-C1 AJ	6.32	04/15/2041	4,586,000	4,362,862	0.11%	
Citigroup Commercial Mortgage 2007-C6 A4	5.89	12/10/2049	5,000,000	4,346,350	0.11%	
Merrill Lynch/Countrywide Comm 2006-3 AM	5.46	07/12/2046	5,997,000	4,254,275	0.11%	
Countrywide Alternative Loan T Series 2006-OC3	0.44	04/25/2036	8,800,000	4,164,916	0.11%	
Wachovia Bank Commercial Mortg 2007-C34 AM	5.82	05/15/2046	6,015,000	3,961,128	0.10%	
Citigroup/Deutsche Bank Commer 2006-CD3 XP	0.62	10/15/2048	271,407,480	3,948,952	0.10%	
JP Morgan Chase Commercial Mor 2007-C1 X2	0.74	02/15/2051	235,129,284	3,898,396	0.10%	
Ge Capital Commercial Mortgage 2007-C1 XP	0.38	12/10/2049	521,955,409	3,739,915	0.10%	
Wamu Mortgage Pass-Through Cer 2007-HY6 2A	5.67	06/25/2037	5,520,414	3,617,157	0.09%	
Commercial Mortgage Loan Trust 2008-LS1 A4B	6.22	09/10/2017	4,465,000	3,585,268	0.09%	
Freddie Mac 3028 ES	6.48	09/15/2035	27,540,261	3,569,061	0.09%	
Citigroup Commercial Mortgage 2006-C5 XP	0.71	10/15/2049	209,831,151	3,545,601	0.09%	
Countrywide Alternative Loan T Series 2006-J3 CI	0.67	05/25/2036	7,510,763	3,539,985	0.09%	
FNMA 2005-18 FK	0.52	03/25/2035	3,593,772	3,531,716	0.09%	
Impac Secured Assets Corp 2005-2 A2C	0.55	03/25/2036	8,636,521	3,488,928	0.09%	
Greenwich Capital Commercial F 2007-GG9 A2	5.38	03/10/2039	3,510,000	3,472,918	0.09%	
JP Morgan Chase Commercial Mtg 2007-LD12 A4	5.88	02/15/2051	4,200,000	3,419,619	0.09%	
CS First Boston Mortgage Secur 1999-C1 C	8.14	09/15/2041	3,400,000	3,398,901	0.09%	
FNMA 2005-10 FM	0.47	01/25/2023	3,371,479	3,332,385	0.08%	
Wamu Mortgage Pass-Through Cer 2005-AR1 A2	0.67	01/25/2045	5,749,894	3,270,689	0.08%	
JP Morgan Chase Commercial Mor 2006-LDP8 A	5.40	05/15/2045	3,910,000	3,247,861	0.08%	
Chase Mortgage Finance Corpora 2007-A2 1A1	4.05	07/25/2037	3,424,525	3,121,770	0.08%	
Banc Of America Commercial Mor 2007-5 A4	5.49	02/10/2051	4,015,000	3,086,649	0.08%	
Government National Mortgage A 2006-51 IO	0.94	08/16/2046	64,367,865	2,993,691	0.08%	
Merrill Lynch/Countrywide Comm 2006-4 A3	5.17	12/12/2049	3,500,000	2,896,014	0.07%	
FNMA 2005-W2 A3	0.42	05/25/2035	2,938,337	2,876,319	0.07%	
Credit Suisse Mortgage Capital 2006-C4 A3	5.47	09/15/2039	3,657,000	2,784,780	0.07%	
FNMA 2005-19 FK	0.52	11/25/2022	2,805,026	2,778,887	0.07%	
Credit Suisse Mortgage Capital 2007-C5 AM	5.87	09/15/2040	4,500,000	2,748,864	0.07%	
FHLMC 2802 PF	0.67	09/15/2033	2,812,714	2,739,687	0.07%	
JP Morgan Mortgage Trust 2006-A4 1A4	5.81	06/25/2036	4,340,000	2,670,566	0.07%	
Wachovia Bank Commercial Mortg 2005-C16 XP	0.46	10/15/2041	235,141,988	2,669,332	0.07%	
Greenwich Capital Commercial F 2007-GG9 X	0.51	03/10/2039	211,663,812	2,636,971	0.07%	
FHLMC 2874 FB	0.57	06/15/2018	2,630,576	2,601,021	0.07%	
Gs Mortgage Securities Corpora 2006-2AR9 3623	0.87	11/10/2039	124,301,356	2,600,832	0.07%	
Citigroup/Deutsche Bank Commer 2007-CD4 XP	0.51	12/11/2049	239,632,348	2,576,383	0.07%	

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FNMA 2004-96 FP	0.57	02/25/2032	2,557,022	2,531,164	0.06%	
Citigroup/Deutsche Bank Commer 2007-CD4 A2B	5.21	12/11/2049	2,575,000	2,530,114	0.06%	
Countrywide Alternative Loan T 2006-6CB 2A7	0.62	05/25/2036	5,058,323	2,520,042	0.06%	
Bear Stearns Commercial Mortga 2004-PWR5 X2	0.97	07/11/2042	129,419,812	2,477,251	0.07%	
LB-UBS Commercial Mortgage Tru 2007-C1 AJ	5.48	02/15/2040	6,165,000	2,430,723	0.06%	
FNMA 2004-25 FW	0.57	02/25/2018	2,418,990	2,422,280	0.06%	
Merrill Lynch/Countrywide Comm 2007-5 X	0.73	08/12/2048	129,056,338	2,404,707	0.06%	
BCRR Trust 2009-1 2A2	5.86	12/15/2043	3,790,000	2,328,121	0.06%	
Banc Of America Commercial Mor 2007-1 A4	5.45	01/15/2049	2,635,000	2,263,000	0.06%	
FHLMC 2780 FN	0.62	02/15/2030	2,262,783	2,236,926	0.06%	
Indymac Indx Mortgage Loan Tru 2005-AR14 2A1	0.57	07/25/2035	4,096,762	2,201,625	0.06%	
Banc Of America Commercial Mor 2005-3 E	4.97	07/10/2043	6,190,000	2,181,762	0.06%	
Credit Suisse Mortgage Capital 2009-RR1 A3B 14	5.38	12/15/2016	4,000,000	2,163,600	0.06%	
LB-UBS Comm Mtg Tr 2008-C1 AJ	6.32	04/15/2041	4,415,000	2,121,785	0.05%	
FHLMC 2626 NF	0.72	06/15/2023	2,147,474	2,103,373	0.05%	
Countrywide Asset-Backed Certi 2006-1 A2	0.53	02/25/2036	9,220,482	2,100,227	0.05%	
Credit Suisse Mortgage Capital 2007-C1 AM	5.42	02/15/2040	3,380,000	2,083,382	0.05%	
Residential Accredi Loans In 2007-QH6 A1	0.46	07/25/2037	4,480,950	2,052,679	0.05%	
Gsr Mortgage Loan Trust 2006-OA1 2A2	0.53	08/25/2046	7,586,678	2,052,124	0.05%	
Lb Commercial Conduit Mortgage 2007-C3 A4	6.15	07/15/2044	2,650,000	2,036,187	0.05%	
JP Morgan Chase Commercial Mtg 2007-CB20 AJ	6.30	02/12/2051	4,655,000	1,936,619	0.05%	
FHMLC 2806 MS	6.88	06/15/2019	16,527,435	1,840,798	0.05%	
FNMA 2005-T1 A2	0.62	05/25/2035	2,605,073	1,807,741	0.05%	
Wachovia Bank Commercial Mortg 2007-C33 A4	6.10	07/15/2017	2,200,000	1,756,597	0.04%	
CS First Boston Mortgage Secur 2004-C5 AX	0.41	11/15/2037	122,539,415	1,741,285	0.05%	
FHLMC 2950 PF	0.47	04/15/2030	1,761,508	1,729,924	0.04%	
JP Morgan Mortgage Trust 2006-A4 3A2	5.97	06/25/2036	1,988,625	1,691,261	0.04%	
JP Morgan Chase Commercial Mtg 2007-CB20 C	6.40	02/12/2051	7,155,000	1,650,959	0.04%	
Indymac Indx Mortgage Loan Tru 2005-AR8 2A1A	0.50	04/25/2035	2,882,904	1,606,105	0.04%	
Key Commercial Mortgage Pass T 2007-SL1 X	0.87	12/15/2040	79,990,691	1,592,615	0.04%	
Bear Stearns Asset Backed Secu 2006-IM1 A1	0.50	04/25/2036	4,515,189	1,524,867	0.04%	
LB-UBS Commercial Mortgage Tru 2007-C2 AJ	5.56	02/15/2040	4,259,000	1,511,508	0.04%	
LB-UBS Commercial Mtge Trust 2006-C6 AJ	5.45	09/15/2039	3,000,000	1,497,607	0.04%	
Bear Stearns Commercial Mortga 1999-CLF1 A3	7.00	05/20/2030	1,402,106	1,480,728	0.04%	
Commercial Mortgage Pass-Throu 2006-CN2A AJ	0.54	02/05/2019	2,100,000	1,471,671	0.04%	
Morgan Stanley Capital I 2005-RR6 X	1.58	05/24/2043	60,014,568	1,401,340	0.04%	
LB-UBS Commercial Mortgage Tru 2007-C1 A2	5.32	02/15/2040	1,400,000	1,392,519	0.04%	

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Cwcapital Cobalt 2007-C3 AM	6.02	07/15/2017	2,200,000	1,371,823	0.04%	
FHMLC 2879 F	0.62	05/15/2030	1,377,374	1,359,854	0.03%	
Countrywide Alternative Loan T 2006-OA6 1A3	0.54	07/25/2046	4,400,887	1,357,646	0.03%	
Countrywide Alternative Loan T 2005-69 A3	0.69	12/25/2035	6,083,166	1,328,380	0.03%	
Morgan Stanley Capital I 2005-RR6 A2FL	0.49	05/24/2043	6,250,000	1,250,000	0.03%	
Merrill Lynch Mortgage Trust 2004-MKB1 XP	0.63	02/12/2042	153,718,045	1,223,350	0.03%	
LB-UBS Commercial Mortgage Tru 2007-C6 C	6.45	07/15/2040	4,982,000	1,208,135	0.03%	
Merrill Lynch/Countrywide Comm 2006-VAR9 553	5.39	12/12/2049	5,610,000	1,159,273	0.03%	
Wamu Mortgage Pass-Through Cer 2005-AR8 2A	0.56	07/25/2045	1,980,126	1,147,605	0.03%	
Lb-Ubs Commercial Mortgage Tru 2007-C7 A3	5.87	09/15/2045	1,385,000	1,139,169	0.03%	
Countrywide Alternative Loan T 2005-24 2A1A	2.36	07/20/2035	2,394,970	1,120,354	0.03%	
Wamu Commercial Mortgage Secur 2003-C1A A	3.83	01/25/2035	1,080,544	1,076,007	0.03%	
Wamu Mortgage Pass-Through Cer 2005-AR2 B1	0.80	01/25/2045	10,375,618	1,041,719	0.03%	
LB-UBS Commercial Mortgage Tru 2004-C2 XCL	0.51	03/15/2036	44,143,198	1,028,872	0.03%	
Wamu Mortgage Pass-Through Cer 2005-AR6 2A	0.50	04/25/2045	1,582,750	993,437	0.03%	
Bella Vista Mortgage Trust 2005-2 2A1	0.52	05/20/2045	2,311,187	989,423	0.03%	
Structured Asset Mortgage Inve 2005-AR2 1A2	0.57	05/25/2045	3,692,928	983,131	0.02%	
Credit Suisse Mortgage Capital 2006-C5 AX	0.14	12/15/2039	82,560,953	958,995	0.02%	
JP Morgan Chase Commercial Mtg 2005-CB12 D	5.29	09/12/2037	4,108,700	958,231	0.02%	
Impac Cmb Trust 2005-1 2A2	0.58	04/25/2035	3,132,180	940,323	0.02%	
FHLMC FHR 3510 LG	6.51	03/15/2038	872,748	938,960	0.02%	
Structured Asset Securities Co 2006-S2 A2	5.50	06/25/2036	3,775,000	932,825	0.02%	
CS First Boston Mortgage Secur 2004-C3 ASP	0.80	07/15/2036	72,495,324	863,760	0.02%	
Greenwich Capital Commercial 2004-GG1 XP	0.45	06/10/2036	162,568,859	820,046	0.02%	
Wamu Mortgage Pass-Through Cer 2005-AR2 2A	0.58	01/25/2045	1,303,463	817,735	0.02%	
GE Capital Commercial Mortgage 2004-C2 X2	0.76	03/10/2040	91,917,425	795,839	0.02%	
Morgan Stanley Capital I 2004-HQ3 X2	1.18	01/13/2041	42,830,024	763,681	0.02%	
Merrill Lynch Mortgage Trust 2004-MKB1 XC	0.26	02/12/2042	104,387,225	756,891	0.02%	
Structured Asset Mortgage Inve 2005-AR6 1A1	0.58	09/25/2045	1,300,063	679,813	0.02%	
Greenpoint Mortgage Funding Tr 2005-AR2 A2	0.54	06/25/2045	2,347,179	654,771	0.02%	
Wamu Mortgage Pass-Through Cer 2005-AR15 A	0.65	11/25/2045	775,776	651,277	0.02%	
Adjustable Rate Mortgage Trust 2004-2 7A6	0.84	02/25/2035	1,152,532	649,366	0.02%	
Sequoia Mortgage Trust 2004-1 A	1.27	02/20/2034	965,315	613,673	0.02%	
Adjustable Rate Mortgage Trust 2006-3 4A4	0.54	08/25/2036	3,850,077	610,718	0.02%	
Bella Vista Mortgage Trust 2005-1 1A1	0.57	01/22/2045	1,160,652	596,916	0.02%	
Countrywide Alternative Loan T 2005-14 4A1	0.49	05/25/2035	1,124,336	587,604	0.01%	
Wachovia Bank Commercial Mortg 2007-C30 C	5.48	12/15/2043	2,645,000	585,612	0.02%	

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Banc Of America Alternative Lo 2006-5 CB10	0.67	06/25/2046	1,195,794	584,063	0.01%	
GMAC Commercial Mortgage Sec 2004-C1 X2	1.01	03/10/2038	47,439,243	578,038	0.02%	
Merrill Lynch Countrywide Mtg 2007-9 A4	5.70	09/12/2049	750,000	569,089	0.01%	
Wells Fargo Home Equity Trust 2004-7 M1	1.17	06/25/2034	1,233,403	554,954	0.01%	
LB-UBS Commercial Mortgage Tru 2004-C6 XCP	0.79	08/15/2036	49,185,346	524,921	0.01%	
Wachovia Bank Commercial Mortg 2007-C30 F	5.60	12/15/2043	7,060,000	484,977	0.01%	
Countrywide Alternative Loan T Series 2006-HY1	0.55	06/25/2036	3,351,211	484,255	0.01%	
LB-UBS Commercial Mortgage Tru 2004-C2 XCP	1.23	03/15/2036	33,026,580	482,036	0.01%	
Wamu Mortgage Pass-Through Cer 2005-AR6 2A	0.54	04/25/2045	1,051,438	456,331	0.01%	
CS First Boston Mortgage Secur 2004-C2 ASP	0.41	05/15/2036	81,151,484	406,050	0.01%	
Bear Stearns Commercial Mortga 2003-PWR2 X2	0.60	05/11/2039	48,469,968	394,536	0.01%	
LB-UBS Commercial Mortgage Tru 2007-C6 A4	5.86	07/15/2040	450,000	358,149	0.01%	
Countrywide Alternative Loan T 2006-OA1 2A2	0.58	03/20/2046	2,183,674	356,355	0.01%	
Countrywide Asset-Backed Certi 2005-IM1 A2	0.55	11/25/2035	463,893	356,009	0.01%	
Bear Stearns Alt-A Trust 2005-5 1A4	0.55	07/25/2035	1,379,364	349,501	0.01%	
DSLA Mortgage Loan Trust 2006-AR1 2A1B	0.54	04/19/2047	2,037,937	346,616	0.01%	
Morgan Stanley Capital I 2006-IQ12 X1	0.15	12/15/2043	44,129,538	345,080	0.01%	
CS First Boston Mortgage Secur 2005-C3 C	4.95	07/15/2037	945,000	343,594	0.01%	
Indymac Indx Mortgage Loan Tru 2004-AR1 2A1	0.87	04/25/2034	473,541	333,311	0.01%	
Nomura Asset Acceptance Corpor 2005-AR1 2A3	0.62	02/25/2035	436,601	333,129	0.01%	
Bear Stearns Alt-A Trust 2006-6 1A1	0.43	11/25/2036	724,972	326,591	0.01%	
Greenpoint Mortgage Funding Tr 2005-AR1 A4	0.57	06/25/2045	2,135,795	312,105	0.01%	
CS First Boston Mortgage Secur 2003-CK2 ASP	1.26	03/15/2036	48,566,989	304,554	0.01%	
Harborview Mortgage Loan Trust 2006-4 3A1C	0.52	05/19/2047	1,671,639	299,788	0.01%	
FNMA 2006-123 IB	6.43	01/25/2037	2,602,530	276,262	0.01%	
Banc Of America Commercial Mor 2005-3 XC	0.23	07/10/2043	34,653,260	273,376	0.01%	
Sequoia Mortgage Trust 2003-8 B2	1.52	01/20/2034	891,118	257,772	0.01%	
Countrywide Alternative Loan T 2006-OA6 1A4C	0.53	07/25/2046	1,258,769	252,501	0.01%	
Impac Cmb Trust 2003-11 1A2	1.27	10/25/2033	290,601	171,344	0.00%	
Banc Of America Commercial Mor 2007-1 F	5.67	01/15/2049	2,115,000	146,903	0.00%	
First Union Nb-Bank Of America 2001-C1 A2	6.14	03/15/2033	131,770	136,218	0.00%	
Impac Cmb Trust 2005-2 1M1	0.70	04/25/2035	881,305	134,329	0.00%	
Chase Commercial Mortgage Secu 1998-2 X	0.53	11/18/2030	9,063,845	130,293	0.00%	
First Union-Lehman Brothers Co 1997-C1 IO	1.74	04/18/2029	2,117,144	110,023	0.00%	
DLJ Commercial Mortgage Corp 1998-CF2 S	1.22	11/12/2031	3,867,833	106,198	0.00%	
Impac Cmb Trust 2003-11 1M3	2.52	10/25/2033	128,597	61,699	0.00%	
Jp Morgan Commercial Mortgage 1997-C5 X	1.11	09/15/2029	2,046,508	56,447	0.00%	

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Morgan Stanley Capital I 2006-NAA1 7846	0.65	08/25/2046	3,000,000	28,950	0.00%	
Impac Cmb Trust 2005-3 M4	0.92	08/25/2035	575,915	27,476	0.00%	
JP Morgan Chase Commercial Mtg 2004-C3 X-1	0.39	01/15/2042	2,391,732	26,030	0.00%	
Commercial Mortgage Pass-Throu 2006-EAU6 20	0.12	12/10/2046	1,446,051	10,161	0.00%	
Morgan Stanley Capital I 2006-JAF8 7846	0.87	12/20/2046	500,000	5,565	0.00%	
Morgan Stanley Capital I 1997-C1 IO1	2.23	02/15/2020	1,459,817	5,265	0.00%	
Wachovia Bank Commercial Mortg 2007-C34	6.22	05/15/2046	25,000	5,202	0.00%	
Merrill Lynch/Countrywide Comm 2006-VBC8 606	0.15	07/12/2046	216,355	2,021	0.00%	
TOTAL CMO				690,540,332		
Commercial Mortgage						%
New York			16,000,000	14,843,520	%	
California			11,582,329	10,858,202	%	
Missouri			11,050,000	10,094,175	%	
New Jersey			9,796,017	10,058,159	%	
Ohio			10,626,603	9,412,832	%	
Ohio			9,068,360	8,011,806	%	
Massachusetts			7,738,347	7,939,467	%	
Maryland			7,875,886	7,859,820	%	
Washington			7,516,203	7,147,608	%	
North Carolina			7,470,000	6,448,776	%	
Colorado			6,804,053	6,126,098	%	
California			6,250,000	5,986,750	%	
Florida			5,350,828	4,913,719	%	
Distinct of Columbia			4,817,207	4,892,789	%	
Kentucky			4,915,000	4,623,491	%	
Florida			5,433,087	4,420,740	%	
New Jersey			4,929,068	4,419,796	%	
Ohio			4,137,112	4,215,262	%	
California			4,543,341	4,036,804	%	
California			4,405,398	3,685,512	%	
California			3,766,349	3,494,682	%	
California			4,135,617	3,473,918	%	
Texas			3,509,293	3,410,015	%	
Massachusetts			2,998,831	3,153,931	%	
Minnesota			3,375,990	3,146,727	%	
Pennsylvania			3,006,284	3,042,329	%	

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Pennsylvania			3,227,574	3,037,535	%
New Jersey			2,906,936	2,988,389	%
Alabama			2,543,346	2,935,479	%
Georgia			2,644,547	2,557,066	%
Ohio			3,697,403	2,523,514	%
Georgia			2,133,929	2,516,243	%
Connecticut			2,110,819	2,310,861	%
North Carolina			2,143,041	2,230,905	%
Nebraska			1,935,274	2,135,130	%
New York			1,860,637	1,985,970	%
California			1,828,481	1,897,049	%
Virginia			1,798,709	1,765,181	%
South Carolina			1,688,432	1,620,591	%
California			1,506,655	1,497,982	%
North Carolina			1,449,013	1,461,083	%
Texas			1,066,483	1,220,739	%
Texas			1,038,483	1,186,768	%
Maryland			1,052,109	1,168,057	%
Florida			1,097,017	1,162,411	%
Wisconsin			1,164,462	1,133,185	%
Florida			1,067,602	1,119,722	%
Florida			1,082,768	1,099,616	%
California			1,150,916	1,080,664	%
Kentucky			982,261	1,011,344	%
Florida			859,513	997,645	%
Florida			865,130	989,268	%
Georgia			915,601	965,675	%
Virginia			810,965	956,965	%
New Jersey			907,587	920,529	%
Pennsylvania			1,206,063	904,547	%
California			848,213	893,593	%
Georgia			872,183	888,170	%
Georgia			826,265	851,772	%
Arizona			650,188	774,757	%
Ohio			589,630	694,574	%
Florida			591,673	681,894	%
California			641,530	668,686	%

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Virginia			543,300	558,729	%
Arizona			483,249	555,861	%
Ohio			800,381	520,248	%
Pennsylvania			500,809	511,557	%
New Jersey			494,259	500,719	%
California			480,866	494,272	%
California			379,439	384,527	%
Michigan			333,840	374,745	%
Missouri			236,062	367,469	%
California			379,347	366,790	%
Utah			366,462	363,651	%
New Jersey			343,814	347,383	%
Texas			324,025	345,657	%
Washington			319,137	333,696	%
Arizona			288,338	290,241	%
Georgia			239,537	241,661	%
New Jersey			215,017	225,100	%
Washington			129,731	194,863	%
North Carolina			228,101	171,076	%
California			167,321	169,545	%
Texas			129,488	137,484	%
California			138,017	137,320	%
California			119,616	132,663	%
Florida			113,492	115,501	%
Georgia			79,186	79,888	%
TOTAL	Commercial Mortgage			222,471,132	
Common Stocks					8.62%
Separate Account LI-MM	0.00		17,482,146	290,816,557	7.37%
FFI Government Fund	0.00		49,275,000	49,275,000	1.25%
TOTAL	Common Stocks			340,091,557	
Mortgage Backed					35.35%
FHLMC Pool No TBA	5.50	06/15/2038	189,795,000	197,742,666	5.02%
FNMA Pool No TBA	5.50	06/25/2038	165,145,000	171,905,706	4.36%
FNMA Pool No TBA	6.00	05/25/2038	105,275,000	110,769,092	2.81%
FNMA Pool No TBA	5.00	06/25/2038	103,920,000	106,647,900	2.71%

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FHLMC Pool No TBA	5.00	06/15/2038	81,025,000	83,177,186	2.11%
GNMA TBA	5.50	09/15/2039	71,630,000	74,808,581	1.90%
FNMA Pool No TBA	4.50	04/25/2023	51,075,000	52,511,484	1.33%
FNMA Pool No TBA	5.00	04/25/2023	50,050,000	52,161,509	1.32%
GNMA Pool No 781769	5.00	11/15/2033	25,041,917	25,966,790	0.66%
FHLMC Pool No TBA	6.00	06/15/2038	22,780,000	23,990,188	0.61%
FHLMC Pool No TBA	4.50	03/15/2023	20,650,000	21,217,875	0.54%
FNMA Pool No TBA	5.50	10/25/2022	18,260,000	19,212,953	0.49%
FHLMC Pool No C90837	5.50	06/01/2024	17,454,903	18,418,447	0.47%
FHLMC Pool No A77191	5.50	05/01/2038	15,271,202	15,935,177	0.41%
FNMA Pool No 953582	6.00	12/01/2037	14,088,368	14,858,000	0.38%
FNMA Pool No 962066	5.50	03/01/2038	12,817,343	13,362,611	0.34%
GNMA Pool No TBA	6.00	03/15/2038	12,390,000	13,059,828	0.33%
FNMA Pool No 837287	5.08	08/01/2035	12,372,533	12,866,335	0.33%
FNMA Pool No 970080	6.50	02/01/2038	11,030,771	11,816,739	0.30%
FHLMC Pool No 1N0178	6.49	07/01/2036	9,444,747	10,033,407	0.26%
FHLMC GOLD Pool No A68282	6.50	11/01/2037	9,376,439	9,994,720	0.25%
FHLMC Pool No G04481	5.50	07/01/2038	9,307,097	9,711,760	0.25%
FNMA Pool No 985121	6.00	07/01/2038	9,212,361	9,707,907	0.25%
FHLMC Pool No G04021	6.50	02/01/2038	9,035,031	9,630,799	0.25%
FNMA Pool No 934330	6.00	07/01/2038	8,880,616	9,358,317	0.24%
FNMA TBA	4.00	09/15/2039	9,205,000	9,000,759	0.23%
GNMA Pool No TBA	5.00	02/15/2038	8,620,000	8,870,514	0.23%
FNMA Pool No 831547	6.00	05/01/2036	7,760,515	8,194,164	0.21%
GNMA Pool No 3726	6.50	06/20/2035	7,188,309	7,660,053	0.20%
FNMA Pool No AA4421	6.00	03/01/2039	7,042,998	7,421,147	0.19%
FNMA Pool No 843974	5.59	11/01/2035	6,926,515	7,250,246	0.18%
FNMA Pool No 984846	6.00	07/01/2038	6,330,089	6,670,593	0.17%
FNMA Pool No 685182	5.00	02/01/2018	6,233,793	6,594,379	0.17%
FHLMC Pool No TBA	5.00	05/15/2023	6,210,000	6,466,163	0.16%
FNMA Pool No 826305	5.00	07/01/2035	6,138,639	6,324,357	0.16%
FNMA Pool No 725376	4.18	07/01/2033	5,844,991	6,037,668	0.15%
FNMA Pool No 686906	5.50	02/01/2023	5,666,948	5,987,483	0.15%
FHLMC Pool No C90631	5.00	02/01/2023	5,690,028	5,922,689	0.15%
GNMA Pool No 3517	6.00	02/20/2034	5,454,454	5,794,807	0.15%
FNMA Pool No 915482	6.00	03/01/2037	5,313,742	5,604,026	0.14%
FNMA Pool No 743163	4.39	10/01/2033	5,130,974	5,285,645	0.13%

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FHLMC Pool No G12027	5.00	10/01/2018	4,741,558	5,011,383	0.13%
FNMA Pool No 993360	5.50	05/01/2039	4,619,085	4,815,125	0.12%
FNMA Pool No 889299	6.00	04/01/2038	4,405,937	4,642,939	0.12%
FNMA Pool No 735341	4.28	12/01/2034	4,535,454	4,638,978	0.12%
FNMA Pool No 254587	5.50	12/01/2022	3,912,142	4,133,754	0.11%
FHLMC Pool No A82136	6.50	10/01/2038	3,673,535	3,915,767	0.10%
FNMA Pool No 953604	6.00	02/01/2038	3,667,938	3,865,242	0.10%
FHLMC Pool No A56911	5.50	02/01/2037	3,651,393	3,810,357	0.10%
FNMA Pool No 778961	3.93	06/01/2034	2,812,708	2,893,934	0.07%
FHLMC Pool No D95805	5.00	02/01/2023	2,744,304	2,856,516	0.07%
FHLMC Pool No 1J1541	6.51	01/01/2037	2,691,180	2,838,466	0.07%
FNMA Pool No 936869	6.50	07/01/2037	2,631,555	2,819,207	0.07%
FHLMC Pool No 1Q0365	5.70	06/01/2037	2,665,865	2,801,555	0.07%
FNMA Pool No 970298	6.50	02/01/2038	2,480,189	2,656,908	0.07%
FNMA Pool No 880939	6.00	05/01/2036	2,510,840	2,651,143	0.07%
FNMA Pool No 933164	6.00	11/01/2037	2,472,753	2,607,836	0.07%
FNMA Pool No 937822	6.00	06/01/2037	2,422,184	2,554,506	0.07%
FNMA Pool No 972466	6.50	03/01/2038	2,355,097	2,522,903	0.06%
FNMA Pool No AA9592	6.00	01/01/2039	2,369,625	2,497,090	0.06%
GNMA Pool No 569569	6.00	01/15/2032	2,339,251	2,492,444	0.06%
FNMA Pool No 660136	7.50	08/01/2032	1,947,736	2,165,893	0.06%
FNMA Pool No 254375	6.50	07/01/2022	1,969,226	2,144,250	0.05%
FNMA Pool No 868513	3.85	04/01/2036	1,969,734	2,027,788	0.05%
GNMA Pool No 603370	6.00	01/15/2033	1,900,818	2,024,111	0.05%
FNMA Pool No 917939	5.75	05/01/2037	1,795,491	1,889,379	0.05%
GNMA Pool No 2766	6.00	06/20/2029	1,697,769	1,811,103	0.05%
FNMA Pool No 905141	5.50	02/01/2037	1,581,141	1,648,988	0.04%
FNMA Pool No 928078	6.00	01/01/2037	1,515,956	1,600,666	0.04%
FNMA Pool No 968201	6.50	01/01/2038	1,488,523	1,594,584	0.04%
FNMA Pool No 868441	6.50	04/01/2036	1,427,157	1,529,594	0.04%
FNMA Pool No 983876	6.00	05/01/2038	1,447,352	1,525,207	0.04%
FNMA Pool No 535785	6.50	03/01/2016	1,402,733	1,509,475	0.04%
FNMA Pool No 894796	6.50	12/01/2036	1,374,826	1,473,508	0.04%
FNMA Pool No 838452	5.50	09/01/2035	1,398,498	1,462,222	0.04%
FHLMC Pool No G01092	8.00	12/01/2029	1,284,178	1,457,577	0.04%
GNMA Pool No 521362	5.50	06/15/2035	1,363,456	1,431,575	0.04%
GNMA Pool No 704194	5.50	01/15/2039	1,348,825	1,411,999	0.04%

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FHLMC Pool No C01385	6.50	08/01/2032	1,306,829	1,403,488	0.04%
FNMA Pool No 993357	6.00	05/01/2039	1,325,990	1,397,184	0.04%
GNMA Pool No 622383	6.00	12/15/2033	1,310,417	1,395,415	0.04%
FHLMC Pool No G04021	6.50	02/01/2038	1,293,323	1,378,604	0.04%
FNMA Pool No 973873	6.50	05/01/2038	1,250,066	1,339,136	0.03%
FHLMC Pool No C90504	6.50	12/01/2021	1,190,187	1,292,437	0.03%
FNMA Pool No 255813	5.00	08/01/2035	1,198,444	1,234,702	0.03%
FNMA Pool No TBA	6.50	10/25/2037	1,150,000	1,229,781	0.03%
FNMA Pool No 624330	7.00	02/01/2032	1,096,924	1,206,074	0.03%
GNMA Pool No 551093	7.00	11/15/2031	1,089,702	1,203,029	0.03%
FNMA Pool No 624842	7.00	02/01/2032	1,085,912	1,193,965	0.03%
FNMA Pool No AA4484	5.00	04/01/2039	1,153,499	1,185,514	0.03%
FNMA Pool No 983447	6.00	05/01/2038	1,070,615	1,128,205	0.03%
FNMA Pool No 813964	5.00	05/01/2020	1,059,820	1,114,169	0.03%
FNMA Pool No 829888	3.45	08/01/2035	1,053,933	1,068,001	0.03%
FNMA Pool No 832906	4.35	09/01/2035	1,046,503	1,066,119	0.03%
FHLMC Pool No A63078	6.00	07/01/2037	998,500	1,053,983	0.03%
FNMA Pool No 703694	4.38	04/01/2033	1,020,042	1,041,186	0.03%
FNMA Pool No 963449	6.00	05/01/2038	985,028	1,038,014	0.03%
FNMA Pool No 647359	5.50	08/01/2017	946,869	1,010,516	0.03%
GNMA Pool No 487700	5.00	03/15/2039	941,986	971,681	0.02%
FNMA Pool No 886719	6.50	08/01/2036	896,609	960,966	0.02%
GNMA Pool No 2781	6.50	07/20/2029	886,730	959,210	0.02%
FNMA Pool No 822787	5.00	04/01/2035	905,215	932,601	0.02%
FHLMC Pool No G02744	6.00	03/01/2037	876,004	925,775	0.02%
FNMA Pool No 604062	6.50	09/01/2031	851,614	919,660	0.02%
FNMA Pool No 612651	6.50	10/01/2016	845,848	911,736	0.02%
FNMA Pool No 911568	6.00	04/01/2037	863,730	910,915	0.02%
FNMA Pool No 939566	6.50	07/01/2037	841,133	901,113	0.02%
FHLMC Pool No G08064	6.50	04/01/2035	824,353	879,530	0.02%
FHLMC Pool No A16651	5.50	12/01/2033	836,981	876,950	0.02%
FHLMC Pool No C75361	5.50	12/01/2032	827,994	867,792	0.02%
FNMA Pool No 735834	4.15	10/01/2034	854,850	865,548	0.02%
FHLMC Pool No C01492	5.00	02/01/2033	821,126	848,164	0.02%
FNMA Pool No 911246	4.11	03/01/2035	830,575	840,079	0.02%
GNMA Pool No 579702	6.00	07/15/2032	779,941	831,018	0.02%
FNMA Pool No 677448	4.19	01/01/2033	806,635	829,695	0.02%

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FNMA Pool No 783891	5.50	12/01/2034	789,081	825,776	0.02%
GNMA Pool No 2714	6.50	02/20/2029	758,786	820,808	0.02%
FNMA Pool No 865913	3.25	03/01/2036	768,600	789,659	0.02%
FNMA Pool No 407314	5.50	01/01/2029	742,624	780,408	0.02%
FHLMC Pool No G03246	6.00	05/01/2037	738,369	780,321	0.02%
FHLMC Pool No C01005	8.00	06/01/2030	671,840	761,217	0.02%
FNMA Pool No 923787	6.24	06/01/2037	702,007	750,886	0.02%
FNMA Pool No 693862	5.50	03/01/2033	707,973	741,561	0.02%
FHLMC Pool No C00784	6.00	06/01/2029	688,998	733,958	0.02%
FNMA Pool No 936546	6.00	07/01/2037	690,233	727,940	0.02%
FNMA Pool No 831738	6.00	09/01/2036	681,211	719,276	0.02%
FHLMC Pool No G12029	6.00	08/01/2014	656,916	699,841	0.02%
GNMA Pool No 591286	6.50	09/15/2032	632,028	681,257	0.02%
FNMA Pool No 928329	6.50	04/01/2037	633,755	678,947	0.02%
FHLMC Pool No C16320	5.50	10/01/2028	635,740	666,794	0.02%
FNMA Pool No 763653	5.00	04/01/2029	637,714	661,153	0.02%
FHLMC Pool No G01131	7.50	09/01/2030	588,412	658,392	0.02%
FHLMC Pool No C01175	7.00	05/01/2031	597,011	655,525	0.02%
GNMA Pool No 2728	6.00	03/20/2029	612,551	653,381	0.02%
FNMA Pool No 753499	5.05	11/01/2033	628,654	653,205	0.02%
FNMA Pool No 612298	6.50	10/01/2016	587,890	633,684	0.02%
FHLMC Pool No C01103	7.50	12/01/2030	564,284	631,395	0.02%
FHLMC Pool No G08088	6.50	10/01/2035	586,201	625,438	0.02%
FNMA Pool No 401129	7.00	04/01/2026	563,883	620,791	0.02%
FNMA Pool No 255771	6.00	07/01/2035	582,116	615,554	0.02%
FNMA Pool No 454827	5.50	12/01/2028	583,774	614,388	0.02%
FHLMC Pool No 781216	4.12	01/01/2034	586,715	598,849	0.02%
GNMA Pool No 3068	6.50	04/20/2031	551,663	596,270	0.02%
FHLMC Pool No C00701	6.50	01/01/2029	543,336	585,221	0.01%
FNMA Pool No 646373	6.50	05/01/2017	541,269	583,432	0.01%
FHLMC Pool No C00689	6.50	12/01/2028	535,401	576,675	0.01%
GNMA Pool No 594891	6.50	09/15/2032	534,736	576,387	0.01%
FNMA Pool No 254001	7.00	09/01/2021	517,969	571,694	0.01%
FHLMC Pool No C58770	7.00	10/01/2031	488,398	536,268	0.01%
FNMA Pool No 253884	6.50	08/01/2016	490,913	529,153	0.01%
GNMA Pool No 587219	6.50	08/15/2032	489,521	527,650	0.01%
FNMA Pool No 837014	4.02	08/01/2035	510,188	520,274	0.01%

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FHLMC Pool No C15525	5.50	09/01/2028	473,241	496,450	0.01%
FHLMC Pool No J09210	4.50	01/01/2024	467,289	480,967	0.01%
GNMA Pool No 3363	6.50	03/20/2033	432,194	462,320	0.01%
FHLMC Pool No J07547	4.50	04/01/2023	447,862	461,321	0.01%
GNMA Pool No 594928	6.50	09/15/2032	424,686	457,765	0.01%
FHLMC Pool No G08011	6.00	09/01/2034	431,393	457,386	0.01%
FNMA Pool No 576608	7.00	10/01/2015	426,426	456,739	0.01%
FHLMC Pool No C01372	7.50	05/01/2032	405,719	454,033	0.01%
FHLMC Pool No C00710	5.50	11/01/2028	414,630	434,884	0.01%
GNMA Pool No 3490	6.50	12/20/2033	396,166	423,781	0.01%
FNMA Pool No 604714	6.50	10/01/2016	392,974	423,585	0.01%
GNMA Pool No 570455	7.00	11/15/2031	378,506	417,870	0.01%
FHLMC Pool No A75835	5.50	04/01/2038	393,390	410,494	0.01%
FNMA Pool No 454816	5.50	12/01/2028	389,714	410,151	0.01%
FHLMC Pool No C00696	5.50	10/01/2028	389,685	408,720	0.01%
FNMA Pool No 255359	5.50	09/01/2019	365,177	388,012	0.01%
FHLMC Pool No G01315	7.00	09/01/2031	349,778	384,200	0.01%
FNMA Pool No 253990	7.00	09/01/2016	353,053	381,596	0.01%
GNMA Pool No 587165	6.50	07/15/2032	346,715	373,721	0.01%
FNMA Pool No 602118	7.00	09/01/2016	345,738	373,690	0.01%
FHLMC Pool No C79453	5.50	05/01/2033	356,436	373,458	0.01%
FHLMC Pool No A34083	6.00	02/01/2035	350,701	371,832	0.01%
FNMA Pool No 580157	6.50	08/01/2016	340,401	366,917	0.01%
FHLMC Pool No C55996	7.00	01/01/2031	333,197	365,988	0.01%
FHLMC Pool No D40111	7.00	09/01/2023	319,901	353,679	0.01%
FHLMC Pool No 1N3002	4.25	04/01/2037	332,320	339,213	0.01%
FNMA Pool No 984358	6.50	05/01/2038	314,792	337,222	0.01%
GNMA Pool No 594431	6.50	10/15/2032	306,618	330,501	0.01%
FHLMC Pool No E82435	6.50	02/01/2016	304,132	325,732	0.01%
FNMA Pool No 641613	6.50	04/01/2017	292,098	314,851	0.01%
FNMA Pool No 779143	5.50	06/01/2019	287,173	305,130	0.01%
FHLMC Pool No 847247	5.70	02/01/2034	297,936	304,433	0.01%
FHLMC Pool No D66483	6.50	12/01/2025	271,219	292,000	0.01%
FHLMC Pool No C00682	5.50	09/01/2028	275,967	289,447	0.01%
FNMA Pool No 869216	4.13	02/01/2036	275,576	285,023	0.01%
FHLMC Pool No D85984	7.00	02/01/2028	253,079	278,504	0.01%
FNMA Pool No 572156	7.00	01/01/2016	257,621	277,680	0.01%

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GNMA Pool No 376091	7.00	05/15/2024	241,236	265,633	0.01%
FNMA Pool No 779729	2.81	07/01/2034	250,067	253,360	0.01%
FHLMC Pool No C00550	7.50	09/01/2027	220,293	246,315	0.01%
FHLMC Pool No 1A1847	7.20	04/01/2037	230,025	242,803	0.01%
FNMA Pool No 253941	7.00	08/01/2016	224,260	242,390	0.01%
FHLMC Pool No 1G1432	5.56	01/01/2037	225,683	237,531	0.01%
FHLMC Pool No C00972	8.00	04/01/2030	205,768	233,142	0.01%
FHLMC Pool No C31336	6.50	09/01/2029	211,836	228,034	0.01%
FHLMC Pool No G01256	7.00	05/01/2031	207,513	227,852	0.01%
FNMA Pool No 655196	3.51	08/01/2032	218,161	223,334	0.01%
FHLMC Pool No C35362	7.00	01/01/2030	202,233	222,055	0.01%
FNMA Pool No 326381	6.75	04/01/2024	203,270	221,856	0.01%
GNMA Pool No 468157	6.50	08/15/2028	204,430	221,376	0.01%
FNMA Pool No 775953	5.50	07/01/2019	208,270	221,293	0.01%
FHLMC Pool No E75915	6.00	03/01/2014	200,214	213,109	0.01%
FNMA Pool No 777537	5.50	08/01/2019	192,097	204,109	0.01%
FHLMC Pool No D64446	6.50	09/01/2025	187,518	201,886	0.01%
FHLMC Pool No C90315	7.50	02/01/2020	179,048	200,689	0.01%
FHLMC Pool No C00228	7.00	04/01/2023	179,174	198,092	0.01%
GNMA Pool No 433774	7.00	05/15/2028	179,463	197,681	0.01%
FNMA Pool No 791991	5.50	09/01/2019	183,332	194,796	0.00%
GNMA Pool No 3038	6.00	02/20/2031	180,566	192,655	0.00%
FHLMC Pool No C01034	8.00	08/01/2030	168,602	191,032	0.00%
FHLMC Pool No C27787	6.00	06/01/2029	174,166	185,531	0.00%
FNMA Pool No 437707	5.50	08/01/2028	174,336	183,478	0.00%
FHLMC Pool No C00192	7.00	12/01/2022	161,833	178,751	0.00%
FNMA Pool No 251191	7.50	09/01/2027	156,305	174,180	0.00%
FHLMC Pool No C35808	7.50	02/01/2030	153,220	171,413	0.00%
FHLMC Pool No G12020	6.50	06/01/2017	153,274	164,159	0.00%
FHLMC Pool No C50812	7.00	04/01/2031	147,686	162,161	0.00%
FHLMC Pool No C25849	6.00	04/01/2029	150,608	160,436	0.00%
FNMA Pool No 193322	7.00	12/01/2022	142,050	156,284	0.00%
FHLMC Pool No A29373	5.50	01/01/2035	146,229	152,983	0.00%
FHLMC Pool No D64386	6.50	10/01/2025	137,910	148,477	0.00%
FHLMC Pool No C47218	7.50	02/01/2031	131,458	147,092	0.00%
FHLMC Pool No C01025	8.00	07/01/2030	128,395	145,475	0.00%
FHLMC Pool No C80011	7.50	02/01/2023	126,227	140,769	0.00%

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FHLMC Pool No C90334	7.50	05/01/2020	125,009	140,119	0.00%	
FHLMC Pool No C00205	7.00	01/01/2023	126,497	139,721	0.00%	
FNMA Pool No 535104	7.00	12/01/2014	130,288	139,550	0.00%	
FNMA Pool No 481169	5.50	01/01/2029	130,581	137,225	0.00%	
FHLMC Pool No C39985	8.00	07/01/2030	119,344	135,221	0.00%	
FNMA Pool No 766453	3.93	03/01/2034	129,305	132,772	0.00%	
GNMA Pool No 676879	5.50	03/15/2038	123,103	128,869	0.00%	
GNMA Pool No 468156	6.50	08/15/2028	114,398	123,881	0.00%	
FHLMC Pool No D85944	7.00	02/01/2028	109,425	120,418	0.00%	
GNMA Pool No 555096	7.00	06/15/2031	107,465	118,641	0.00%	
FHLMC Pool No D70924	6.50	05/01/2026	107,194	115,424	0.00%	
FNMA Pool No 430807	5.50	05/01/2028	108,744	114,447	0.00%	
FHLMC Pool No 847281	4.08	08/01/2033	106,473	109,746	0.00%	
FHLMC Pool No C35850	7.50	01/01/2030	90,750	101,543	0.00%	
FHLMC Pool No C01222	7.00	09/01/2031	92,465	101,528	0.00%	
FHLMC Pool No D32430	7.00	04/01/2023	89,599	99,059	0.00%	
FHLMC Pool No C00646	5.50	06/01/2028	94,355	98,964	0.00%	
FNMA Pool No 709049	3.56	06/01/2033	89,715	91,974	0.00%	
FHLMC Pool No C50192	8.00	04/01/2031	77,015	87,258	0.00%	
FHLMC Pool No C45830	7.50	12/01/2030	70,877	79,307	0.00%	
FNMA Pool No 893027	6.00	10/01/2036	68,606	72,440	0.00%	
FNMA Pool No 871502	5.37	04/01/2036	69,484	71,057	0.00%	
FHLMC Pool No C49587	8.00	03/01/2031	61,296	69,449	0.00%	
FNMA Pool No 786397	5.50	07/01/2019	65,212	69,290	0.00%	
GNMA Pool No 2996	6.00	11/20/2030	64,228	68,522	0.00%	
FHLMC Pool No D46901	7.00	09/01/2023	60,885	67,314	0.00%	
FHLMC Pool No D32951	7.00	04/01/2023	60,998	66,913	0.00%	
FHLMC Pool No D63706	6.50	09/01/2025	56,939	61,302	0.00%	
FNMA Pool No 254004	6.50	10/01/2016	52,340	56,418	0.00%	
FNMA Pool No 710403	5.50	06/01/2033	53,712	56,260	0.00%	
FHLMC Pool No D42696	7.00	07/01/2023	49,086	54,217	0.00%	
FNMA Pool No 250529	6.50	04/01/2026	49,578	53,725	0.00%	
GNMA Pool No 781305	6.50	06/15/2031	49,082	53,104	0.00%	
FNMA Pool No 794544	5.50	10/01/2019	48,974	52,036	0.00%	
FHLMC Pool No D73104	7.50	07/01/2026	46,367	51,822	0.00%	
FNMA Pool No 844720	6.50	12/01/2035	46,196	49,555	0.00%	
FHLMC Pool No D52331	7.00	04/01/2024	44,690	49,409	0.00%	

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FHLMC Pool No C32913	7.50	11/01/2029	43,650	48,833	0.00%
FHLMC Pool No A62593	6.00	06/01/2037	45,188	47,699	0.00%
GNMA Pool No 2794	6.00	08/20/2029	44,117	47,062	0.00%
FNMA Pool No 919466	6.00	05/01/2037	42,821	45,160	0.00%
FHLMC Pool No C44963	7.00	11/01/2030	39,463	43,347	0.00%
FHLMC Pool No A48982	6.50	05/01/2036	38,594	41,147	0.00%
FNMA Pool No 782639	5.50	07/01/2019	37,527	39,873	0.00%
FHLMC Pool No C46550	6.50	01/01/2031	36,944	39,746	0.00%
FNMA Pool No 823231	6.00	06/01/2035	35,136	37,154	0.00%
FHLMC Pool No C00933	7.50	03/01/2030	32,444	36,293	0.00%
FHLMC Pool No D39777	7.00	09/01/2023	32,693	36,145	0.00%
FHLMC Pool No E82256	6.00	01/01/2016	32,982	35,199	0.00%
FNMA Pool No 362148	7.00	11/01/2026	31,720	34,872	0.00%
FHLMC Pool No P50019	7.00	07/01/2024	31,069	33,914	0.00%
FNMA Pool No 379032	7.50	05/01/2027	30,064	33,503	0.00%
GNMA Pool No 2740	6.00	04/20/2029	30,920	32,985	0.00%
GNMA Pool No 2753	6.00	05/20/2029	29,103	31,046	0.00%
FNMA Pool No 789004	5.50	07/01/2019	29,187	31,012	0.00%
FNMA Pool No 359550	7.00	09/01/2026	25,834	28,402	0.00%
FHLMC Pool No D37767	7.00	06/01/2023	25,031	27,300	0.00%
FNMA Pool No 362167	7.00	10/01/2026	23,657	26,008	0.00%
FHLMC Pool No C17011	5.50	11/01/2028	24,281	25,468	0.00%
FHLMC Pool No G01228	7.00	04/01/2031	22,629	24,856	0.00%
FNMA Pool No 370191	6.50	01/01/2027	22,652	24,547	0.00%
FNMA Pool No 340463	7.00	04/01/2026	22,280	24,494	0.00%
FNMA Pool No 782555	5.50	06/01/2019	22,594	24,007	0.00%
FHLMC Pool No D40474	7.00	09/01/2023	21,531	23,804	0.00%
FHLMC Pool No C18130	5.50	11/01/2028	21,545	22,597	0.00%
FHLMC Pool No D86320	7.00	02/01/2028	18,441	20,368	0.00%
FHLMC Pool No M30154	6.00	09/01/2012	18,746	19,503	0.00%
FNMA Pool No 918871	7.00	04/01/2037	16,855	18,329	0.00%
FNMA Pool No 786092	5.50	07/01/2019	16,578	17,615	0.00%
FNMA Pool No 356770	7.00	10/01/2026	15,406	16,937	0.00%
FNMA Pool No 344571	7.00	04/01/2026	14,134	15,538	0.00%
FHLMC Pool No D39765	7.00	09/01/2023	13,111	14,495	0.00%
FNMA Pool No 786192	5.50	07/01/2019	13,470	14,312	0.00%
GNMA Pool No 2893	6.00	03/20/2030	13,321	14,211	0.00%

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FNMA Pool No 250820	7.00	01/01/2027	11,284	12,406	0.00%	
FNMA Pool No 623613	6.50	03/01/2032	9,503	10,263	0.00%	
FHLMC Pool No G00424	6.00	11/01/2025	9,045	9,620	0.00%	
FHLMC Pool No E00351	7.00	11/01/2009	5,266	5,321	0.00%	
FHLMC Pool No C48828	6.00	03/01/2031	4,162	4,428	0.00%	
GNMA Pool No 2780	6.00	07/20/2029	3,724	3,973	0.00%	
GNMA Pool No 2562	6.00	03/20/2028	2,193	2,340	0.00%	
FHLMC Pool No C39727	8.00	06/01/2030	1,401	1,587	0.00%	
FHLMC Pool No E00343	7.00	10/01/2009	40	40	0.00%	
TOTAL Mortgage Backed				1,393,187,791		
Preferred Stocks					1.96%	
Berkley WR Cap Trust LL PFD	0.00		174,100	4,006,041	0.10%	
Db Cont Cap Trst Ii Pfd	0.00		170,000	3,298,000	0.08%	
Saturns-Csfb 2003-13 Pfd	0.00		126,700	2,825,410	0.07%	
Delphi Financial Group Inc Pfd	0.00		120,000	2,652,000	0.07%	
Weingarten Realty Investors Domestic Preferred	0.00		130,000	2,483,000	0.06%	
Barclays Bank PLC PFD	0.00		120,000	2,305,200	0.06%	
BB&T Capital Trust V Pfd	0.00		86,800	2,275,896	0.06%	
Aegon NV PFD	0.00		170,000	2,189,600	0.06%	
Bank One Capital TR VI PFD	0.00		76,500	1,860,480	0.05%	
Ppl Energy Supply Llc Pfd	0.00		68,500	1,787,850	0.05%	
Ps Business Parks Inc Domestic Preferred REIT	0.00		79,700	1,771,731	0.04%	
Wachovia Pfd Funding Pfd	0.00		81,300	1,695,918	0.04%	
Protective Life Corp Pfd	0.00		83,400	1,637,976	0.04%	
Everest Re Cap Trust Ii Pfd	0.00		77,100	1,619,100	0.04%	
Xcel Energy Inc Pfd	0.00		62,400	1,616,784	0.04%	
Morgan Stanley Cp Tr Iv Pfd	0.00		75,700	1,554,121	0.04%	
Viacom Inc Pfd	0.00		68,600	1,551,732	0.04%	
Ing Groep Nv Pfd	0.00		91,600	1,515,980	0.04%	
Entergy Texas Inc Pfd	7.88		55,000	1,471,250	0.04%	
Morgan Stanley Cap Trst III Pfd	0.00		72,325	1,462,412	0.04%	
Barclays Bank PLC PFD	0.00		68,700	1,424,838	0.04%	
CBS Corp PFD	0.00		69,100	1,395,820	0.04%	
Prudential Plc Pfd	0.00		63,300	1,348,290	0.03%	
Wachovia Cap Trust Ix Pfd	0.00		65,500	1,323,100	0.03%	
Alabama Power Co PFD	0.00		50,000	1,305,500	0.03%	

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Bond and Mortgage Separate Account

As of August 31, 2009



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
Natl City Cap Tr Ii Pfd	0.00		61,558	1,241,009	0.03%
Fleet Capital Trust Viii Pfd	0.00		57,789	1,190,453	0.03%
Countrywide Capital IV PFD	0.00		61,014	1,162,317	0.03%
Wells Fargo Cap Ix Pfd	0.00		57,600	1,139,328	0.03%
Fpl Group Capital Inc Pfd	0.00		43,000	1,127,030	0.03%
Saturns-Gs 2004-06 Pfd	0.00		57,900	1,102,995	0.03%
USB Capital XII	0.00		50,000	1,076,000	0.03%
Comcast Corp PFD	0.00		42,400	1,054,912	0.03%
Natl City Cap Tr III	0.00		50,000	996,500	0.03%
Ppl Capital Funding Inc Pfd	0.00		39,700	994,485	0.03%
Vornado Realty Trust Domestic Preferred REIT	0.00		46,900	962,857	0.02%
Citigroup Capital VII PFD	0.00		49,300	954,448	0.02%
Fpl Group Capital Inc Pfd	0.00		33,000	924,000	0.02%
Plc Capital Trust Iii Pfd	0.00		44,400	896,880	0.02%
Ing Groep Nv Pfd	0.00		62,900	883,116	0.02%
Ing Groep Nv Pfd	0.00		55,000	826,100	0.02%
Home Ownership Funding Pfd	0.00		11,000	784,080	0.02%
National Bank Of Greece SA Pfd	0.00		31,200	768,144	0.02%
Natl Rural Utility Cfc Pfd	0.00		29,929	665,920	0.02%
Weingarten Realty Investors Domestic Preferred	0.00		31,800	639,816	0.02%
Markel Corp Pfd	0.00		24,400	627,568	0.02%
Usb Capital Vi Pfd	0.00		30,000	627,000	0.02%
Corp-Backed Trust Certs PFD	0.00		31,499	604,781	0.02%
Db Cont Cap Trust Iii Pfd	0.00		26,400	564,432	0.01%
Natl Rural Utility Cfc Pfd	0.00		25,000	562,000	0.01%
ABN AMRO CAP FUND TST V PFD	0.00		65,800	549,430	0.01%
Duke Realty Corp PFD REIT	0.00		23,200	527,104	0.01%
Usb Capital Vii Pfd	0.00		25,000	526,250	0.01%
Hrpt Properties Trust Domestic Preferred REIT	0.00		21,421	471,262	0.01%
CBS Corp PFD	0.00		17,283	368,819	0.01%
Preferredplus Trust Gsc4 Pfd	0.00		19,129	359,625	0.01%
Royal Bk Scotlnd Grp Plc Pfd	0.00		36,500	358,430	0.01%
Hrpt Properties Trust Domestic Preferred REIT	0.00		16,600	313,574	0.01%
Pnc Capital Trust D Pfd	0.00		14,100	289,050	0.01%
Morgan Stanley Cap Tr V Pfd	0.00		14,800	275,280	0.01%
Finl Security Assur Hlgs Pfd	0.00		18,500	251,600	0.01%
Hsbc Finance Corporation Pfd	0.00		10,900	245,795	0.01%

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Alabama Power Co PFD	0.00		9,500	240,825	0.01%
Preferredplus Trust Gsc4 Pfd	0.00		12,300	240,342	0.01%
Renaissancere Hldgs Ltd Pfd	0.00		10,100	222,200	0.01%
Bac Capital Trust VIII PFD	0.00		10,600	192,390	0.00%
Renaissancere Hldgs Ltd Pfd	0.00		10,000	185,800	0.00%
Morgan Stanley Pfd	0.00		10,100	178,770	0.00%
ABN AMRO CAP FUND TR VII PFD	0.00		20,000	165,200	0.00%
Prologis Domestic Preferred REIT	0.00		3,559	153,037	0.00%
MI Pfd Capital Trust Iv Pfd	0.00		7,500	145,500	0.00%
Barclays Bank PLC PFD	0.00		5,300	117,183	0.00%
Ing Groep Nv Pfd	0.00		5,900	77,290	0.00%
Wells Fargo Cap Trst Vii Pfd	0.00		2,400	48,912	0.00%
TOTAL Preferred Stocks				77,257,868	
Swaps					0.58%
Deutsche Bank Ag Credit Default Swap	0.00	04/15/2015	8,000,000	4,778,995	0.12%
Goldman Sachs Group Inc Credit Default Swap	0.00	12/20/2013	38,628,000	4,269,939	0.11%
Morgan Stanley Capital I Credit Default Swap	100.00	12/20/2013	34,800,000	3,846,792	0.10%
Morgan Stanley Capital I Credit Default Swap	100.00	12/20/2013	17,400,000	3,846,792	0.10%
Morgan Stanley Capital I Credit Default Swap	100.00	12/20/2013	9,657,000	2,134,970	0.06%
Goldman Sachs Group Inc Credit Default Swap	0.00	12/20/2013	17,400,000	1,923,396	0.05%
Barclays Bank PLC Credit Default Swap	0.00	12/20/2013	9,657,000	1,067,485	0.03%
Barclays PLC Credit Default Swap	100.00	06/20/2014	120,000,000	986,400	0.02%
Barclays Bank PLC Credit Default Swap	0.00	12/20/2013	8,700,000	961,698	0.02%
Barclays Bank PLC Credit Default Swap	100.00	06/20/2014	67,000,000	550,740	0.01%
Barclays Bank PLC Credit Default Swap	100.00	06/20/2014	43,500,000	357,570	0.01%
UBS Credit Default Swap	100.00	06/20/2014	43,500,000	357,570	0.01%
CIT Group Inc Credit Default Swap	0.00	03/20/2018	5,000,000	65,802	0.00%
Citibank Credit Card Master TR Credit Default Sw	0.94	03/20/2018	5,000,000	(33,335)	0.00%
Morgan Stanley Interest Rate Swap	0.46	08/12/2019	10,000,000	(405,948)	(0.01)%
Deutsche Bank Ag Interest Rate Swap	0.46	08/12/2019	10,000,000	(429,417)	(0.01)%
Morgan Stanley Credit Default Swap	0.35	02/17/2051	3,750,000	(885,750)	(0.02)%
Goldman Sachs Group Inc Credit Default Swap	0.35	02/17/2051	3,750,000	(885,750)	(0.02)%
TOTAL Swaps				22,507,948	

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TOTAL SECURITIES			\$ 9,165,105,330	\$ 4,738,614,270	113.62%
DERIVATIVES				\$ 20,289,570	0.49%
NET RECEIVABLE/PAYABLE AND OTHER				\$290,278,224	6.96%
CASH				(\$878,455,345)	(21.06%)
TOTAL PORTFOLIO				\$4,170,726,718	100.00%

While the underlying securities of this investment option may be guaranteed by the U.S. government as to timely payment of principal and interest, this investment option is not guaranteed.

Fixed-income investment options are subject to interest rate risk, and their value will decline as interest rates rise. Neither the principal of the bond investment options nor their yields are guaranteed by the U.S. government.

Portfolio holdings may not reflect the current portfolio composition. The holdings listed do not constitute a recommendation to purchase or sell a particular security.

Separate Accounts are available through a group annuity contract with the Principal Life Insurance Company. Insurance products and plan administrative services are provided by Principal Life Insurance Company a member of the Principal Financial Group, Des Moines, IA 50392. See the group annuity contract for the full name of the Separate Account. Certain investment options may not be available in all states or U.S. commonwealths.

An investment option's unit value and investment return will vary with market conditions, and the principal value of an investment when you sell your shares may be more or less than the original cost.

Fixed-income and asset allocation investment options that invest in mortgage securities are subject to increased risk due to real estate exposure.

Information is current as of the creation of this piece. Keep in mind that portfolio holdings are subject to risk.

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