

Security Name	Par Value	Base Market Value	Coupon Rate	Maturity Date
CASH		50		
NORTH CAROLINA SHORT TERM CASH	186,284,742	186,284,742		
AOL TIME WARNER INC DEB	10,000,000	10,152,460	7.625%	4/15/2031
AOL TIME WARNER INC NT	50,000,000	51,152,500	6.875%	5/1/2012
AOL TIME WARNER INC DEB	25,000,000	25,595,075	7.700%	5/1/2032
AT&T CORP SR NT	10,000,000	11,480,030	8.000%	11/15/2031
AT & T INC NT	20,000,000	20,040,100	6.800%	5/15/2036
AT & T INC GLOBAL NT	5,000,000	4,839,095	6.500%	9/1/2037
AT & T INC GLOBAL NT	5,000,000	4,723,775	6.300%	1/15/2038
AT&T INC GLOBAL NT	10,000,000	9,690,080	5.500%	2/1/2018
AT&T INC GLOBAL NT	10,000,000	9,756,810	5.600%	5/15/2018
AT&T INC GLOBAL NT	5,000,000	4,786,410	6.400%	5/15/2038
AT&T WIRELESS SVCS INC SR NT	5,000,000	5,323,280	7.875%	3/1/2011
AT&T WIRELESS SVCS INC SR NT	36,000,000	42,716,844	8.750%	3/1/2031
AT&T WIRELESS SVCS INC SR NT	25,000,000	27,382,425	8.125%	5/1/2012
AT&T BROADBAND CORP NT	72,730,000	87,929,043	9.455%	11/15/2022
ABBOTT LABORATORIES NT	10,000,000	10,086,740	5.600%	11/30/2017
ABBOTT LABORATORIES NT	3,000,000	3,007,923	6.150%	11/30/2037
ABBOTT LABS NTS	15,000,000	14,596,485	4.350%	3/15/2014
ABBOTT LABS NT	25,000,000	25,721,450	5.875%	5/15/2016
ABBEY NATL PLC DEB	3,000,000	3,051,195	7.950%	10/26/2029
ABBEY NATL CAP TR I TR PFD	10,000,000	10,952,710	8.963%	12/29/2049
ACE INA HLDG INC SR NT	3,000,000	2,879,973	5.700%	2/15/2017
ACE INA HLDG INC GTD SR NT	3,000,000	2,882,949	5.800%	3/15/2018
ACE INA HLDG INC GTD SR NT	3,000,000	2,889,138	5.600%	5/15/2015
AEGON FDG CORP SR NT	3,000,000	2,817,711	5.750%	12/15/2020
AETNA INC NEW SR NT	13,000,000	12,860,354	6.000%	6/15/2016
AETNA INC SR NT	15,000,000	14,403,915	6.625%	6/15/2036
AETNA INC NEW SR NT	10,000,000	9,471,190	6.750%	12/15/2037
AGRIUM INC	5,000,000	5,310,275	7.125%	5/23/2036
ALABAMA PWR CO SR NT	5,000,000	5,036,410	5.500%	10/15/2017
ALABAMA PWR CO SR NT	25,000,000	23,845,350	5.700%	2/15/2033
ALABAMA PWR CO SR NT	5,000,000	4,800,705	5.125%	2/15/2019
ALABAMA PWR CO SR NT SER DD	6,000,000	5,474,742	5.650%	3/15/2035
ALABAMA PWR CO SR NT SER 2008A	3,000,000	3,025,257	6.125%	5/15/2038
ALBERTA ENERGY CO LTD	3,000,000	3,187,905	7.375%	11/1/2031
ALCAN INC	5,000,000	4,867,400	4.875%	9/15/2012
ALCAN INC NT	5,000,000	4,790,790	4.500%	5/15/2013
ALCAN INC NT	8,000,000	7,805,888	5.200%	1/15/2014
ALCAN INC NT	9,000,000	8,099,289	6.125%	12/15/2033
ALCAN INC NT	3,000,000	2,873,772	5.000%	6/1/2015
ALCOA INC NT 2013	22,500,000	22,114,260	5.375%	1/15/2013
ALCOA INC NT	3,000,000	2,662,524	5.900%	2/1/2027
ALCOA INC NT	3,000,000	2,782,875	5.720%	2/23/2019
ALLSTATE CORP DEBS	26,000,000	25,944,178	6.900%	5/15/2038
ALLSTATE CORP SR NT	20,000,000	20,786,880	6.125%	2/15/2012
ALLSTATE CORP SR NT	10,000,000	9,856,650	5.000%	8/15/2014
ALLSTATE CORP SR NT	10,000,000	8,545,350	5.550%	5/9/2035
ALLSTATE CORP JR SUB DEB SER A	3,000,000	2,621,172	6.500%	5/15/2057

ALLSTATE CORP JR SUB DEB SER B	3,000,000	2,721,900	6.125% 5/15/2037
ALLTEL CORP SR NT	5,000,000	5,075,000	7.875% 7/1/2032
ALUMINUM CO AMER BDS SER B	17,500,000	17,690,663	6.500% 6/15/2018
AMEREN UN ELEC 1ST MTG BD	5,000,000	4,455,225	5.100% 10/1/2019
AMEREN UN ELEC SR SECD NT	3,000,000	2,390,586	5.300% 8/1/2037
AMERICA MOVIL S A B DE C V GTD	3,000,000	2,889,276	5.625% 11/15/2017
AMERICAN EXPRESS CO NT	3,000,000	2,849,751	5.500% 9/12/2016
AMERICAN EXPRESS CO NT	3,000,000	2,930,229	6.150% 8/28/2017
AMERICAN EXPRESS CO NT	5,000,000	5,061,385	7.000% 3/19/2018
AMERICAN EXPRESS CO NT	5,000,000	5,557,240	8.150% 3/19/2038
AMERICAN GEN FIN MTN #TR00394	5,000,000	4,649,730	4.000% 3/15/2011
AMERICAN GEN FIN MTN #TR00410	15,000,000	13,776,600	4.875% 7/15/2012
AMERICAN GEN FIN MTN # 00411	8,000,000	6,789,392	5.400% 12/1/2015
AMERICAN GEN FIN MTN #00412	3,000,000	2,645,775	5.850% 6/1/2013
AMERICAN GEN FIN MTN #TR00415	3,000,000	2,543,565	5.750% 9/15/2016
AMERICAN GENERAL FIN TR 00423	5,000,000	4,392,005	6.500% 9/15/2017
AMERICAN GEN FIN CORP MEDIUM	5,000,000	4,357,825	6.900% 12/15/2017
AMERICAN GEN CORP SR NT	20,000,000	17,895,100	6.625% 2/15/2029
AMERICAN HOME PRODUCT	58,000,000	62,292,986	7.250% 3/1/2023
AMERICAN INTL GRP MTN #TR00027	5,000,000	4,644,220	5.600% 10/18/2016
AMERICAN INTL GROUP INC MTN	10,000,000	9,138,420	5.450% 5/18/2017
AMERICAN INTL GROUP INC MEDIUM	10,000,000	9,368,530	5.850% 1/16/2018
AMERICAN INTL GROUP INC NT	6,000,000	5,235,498	6.250% 5/1/2036
AMERICAN INTL GROUP INC JR SUB	3,000,000	2,348,295	6.250% 3/15/2037
AMERICAN INTL GROUP JR 144A	15,000,000	14,116,635	8.175% 5/15/2058
AMGEN INC SR NT	10,000,000	9,849,650	5.850% 6/1/2017
AMGEN INC SR NT	10,000,000	9,549,570	6.375% 6/1/2037
AMGEN INC SR NT	5,000,000	5,025,270	6.150% 6/1/2018
AMGEN INC SR NT	5,000,000	5,108,240	6.900% 6/1/2038
AMSOUTH BK NA BIRMINGHAM ALA	5,000,000	4,575,460	4.850% 4/1/2013
AMSOUTH BK N A BIRMINGHAM ALA	5,000,000	4,437,425	5.200% 4/1/2015
ANADARKO FIN CO SR NT	5,000,000	5,359,695	7.500% 5/1/2031
ANADARKO PETE CORP SR NT	12,000,000	12,006,444	5.950% 9/15/2016
ANADARKO PETE CORP SR NT	5,000,000	4,935,440	6.450% 9/15/2036
ANHEUSER BUSCH COS INC BONDS	20,000,000	19,764,640	6.750% 12/15/2027
ANHEUSER BUSCH COS INC DEB	2,500,000	2,447,673	6.800% 8/20/2032
ANHEUSER BUSCH COS INC NT	5,000,000	4,415,020	5.950% 1/15/2033
ANHEUSER BUSCH COS INC NT	5,000,000	4,576,735	5.050% 10/15/2016
ANHEUSER BUSCH COS INC NT	3,000,000	2,911,476	4.700% 4/15/2012
ANHEUSER BUSCH COS INC SR NT	5,000,000	4,710,260	5.000% 1/15/2015
ANHEUSER BUSCH COS INC DEB	3,000,000	2,598,864	5.750% 4/1/2036
ANHEUSER BUSCH COS INC NT	3,000,000	2,865,018	5.600% 3/1/2017
ANHEUSER BUSCH COS INC DEB	5,000,000	4,778,670	6.450% 9/1/2037
ANHEUSER BUSCH COS INC NT	3,000,000	2,813,466	5.500% 1/15/2018
APACHE CORP NT	10,000,000	9,812,310	6.000% 1/15/2037
APACHE CORP NT	18,000,000	18,212,256	5.625% 1/15/2017
APPALACHIAN PWR CO SR NT SER L	4,000,000	3,404,900	5.800% 10/1/2035
APPALACHIAN PWR CO SR NT SER P	3,000,000	2,858,844	6.700% 8/15/2037
ARCHER DANIELS MIDLAND CO DEB	25,000,000	29,359,375	8.375% 4/15/2017
ARCHER DANIELS MIDLAND CO DEB	48,046,000	52,573,903	7.125% 3/1/2013
ARCHER DANIELS-MIDLAND NTS	17,500,000	18,008,725	6.625% 5/1/2029

ARCHER DANIELS MIDLAND CO DEB	3,000,000	3,007,758	6.450% 1/15/2038
ARCHER DANIELS MIDLAND CO NT	3,000,000	2,926,935	5.450% 3/15/2018
ASSOC CORP NA BDS	10,000,000	10,366,480	6.950% 11/1/2018
ASTRAZENECA PLC NT	5,000,000	5,125,000	5.900% 9/15/2017
ASTRAZENECA PLC NT	3,000,000	3,054,141	6.450% 9/15/2037
ATMOS ENERGY CORP SR NT	15,000,000	14,125,785	4.950% 10/15/2014
ATMOS ENERGY CORP SR NT	4,000,000	3,462,348	5.950% 10/15/2034
ATMOS ENERGY CORP SR NT	3,000,000	2,964,096	6.350% 6/15/2017
AVISTA CORP 1ST MTG BD	3,000,000	2,885,259	5.950% 6/1/2018
BB&T CORP SUB NT	15,000,000	13,840,815	5.200% 12/23/2015
BB&T CORP SUB NT	13,000,000	11,141,910	5.250% 11/1/2019
BAE SYS HLDGS INC GTD NT 144A	3,000,000	2,875,686	5.200% 8/15/2015
BB&T CAP TR I CAP SECS	5,000,000	3,928,120	5.850% 8/18/2035
BB&T CAP TR II GTD TR PFD SECS	5,000,000	4,379,025	6.750% 6/7/2036
BHP BILLITON FIN USA LTD GTD	5,000,000	4,839,355	5.250% 12/15/2015
BHP BILLITON FIN USA LTD GTD	3,000,000	2,863,509	5.400% 3/29/2017
BJ SVCS CO SR NT	3,000,000	3,026,421	6.000% 6/1/2018
BNP PARIBAS SUB NT	10,000,000	8,685,920	5.186% 6/29/2049
BNP PARIBAS MTN #TR00001 144A	10,000,000	9,628,330	5.125% 1/15/2015
BAC CAP TR XI GTD CAP SECS	10,000,000	9,218,390	6.625% 5/23/2036
BALTIMORE GAS & ELEC CO SR NT	5,000,000	3,904,655	5.200% 6/15/2033
BANK AMER NA MTN #TR00206	10,000,000	9,723,740	6.000% 6/15/2016
BANK AMER N A CHARLOTE N C	10,000,000	8,863,380	6.000% 10/15/2036
BANK AMER N A CHARLOTTE N C	10,000,000	9,179,490	5.300% 3/15/2017
BANK AMER CORP SR GLOBAL NT	63,000,000	60,940,404	5.125% 11/15/2014
BANK AMER CORP SR NT	14,000,000	13,630,050	4.875% 1/15/2013
BANK AMER CORP NT	10,000,000	9,821,210	5.375% 6/15/2014
BANK AMER CORP NT	10,000,000	9,356,740	4.750% 8/1/2015
BANK AMER CORP SUB NT	13,000,000	12,413,011	5.750% 8/15/2016
BANK OF AMERICA CORP SR NT	6,000,000	5,748,954	5.625% 10/14/2016
BANK AMER CORP SUB NT	10,000,000	9,146,370	5.420% 3/15/2017
BANK AMER CORP SUB NT	10,000,000	9,066,400	5.490% 3/15/2019
BANK AMER CORP SUB NT	10,000,000	9,093,430	6.500% 9/15/2037
BANK AMER CORP SR NT	5,000,000	4,695,580	5.750% 12/1/2017
BANK AMER CORP DEP SHS REPSTG	5,000,000	4,726,300	8.125% 12/29/2049
BANK AMER FDG CORP MED TERM	42,000,000	39,210,654	5.650% 5/1/2018
BANK NEW YORK INC MTN #SB00170	10,000,000	9,584,520	4.950% 3/15/2015
BANK ONE CORP SUB NT	40,000,000	40,752,560	5.900% 11/15/2011
BANK ONE CORP SUB NT	30,000,000	29,501,940	5.250% 1/30/2013
BANK ONE CORP SUB NT	5,000,000	4,748,210	4.900% 4/30/2015
BARCLAYS BK PLC PERPETUAL 144A	20,000,000	17,867,960	6.860% 9/29/2049
BARCLAYS BK PLC	5,000,000	4,212,250	6.278% 12/29/2049
BARCLAYS BK PLC CALL PEPR 144A	5,000,000	4,262,690	5.926% 12/31/2049
BARCLAYS BK PLC SUB NT 144A	10,000,000	9,801,950	6.050% 12/4/2017
BARCLAYS BK PLC PERPETUAL 144A	5,000,000	4,973,310	7.700% 4/29/2049
BAXTER INTL INC SR NT	3,000,000	3,007,836	6.250% 12/1/2037
BAXTER INTL INC SR NT	3,000,000	2,964,633	5.375% 6/1/2018
BAYER CORP NT 144A	20,000,000	22,915,720	7.125% 10/1/2015
BB&T CAP TR IV CAP SECS	3,000,000	2,549,160	6.820% 6/12/2057
BEAR STEARNS & CO INC	20,000,000	19,328,340	5.700% 11/15/2014
BEAR STEARNS COS INC NT	8,000,000	6,735,688	4.650% 7/2/2018

BEAR STEARNS COS INC GLOBAL NT	10,000,000	9,360,280	5.300%	10/30/2015
BEAR STEARNS COS INC	10,000,000	9,242,260	5.550%	1/22/2017
BEAR STEARNS COS INC SR NT	4,000,000	3,952,764	6.400%	10/2/2017
BEAR STEARNS COS INC SR GLOBAL	10,000,000	10,435,650	7.250%	2/1/2018
BELLSOUTH CAP FDG CORP DEBS	10,000,000	11,046,140	7.875%	2/15/2030
BELLSOUTH CORP DEB	10,000,000	9,657,780	6.550%	6/15/2034
BELLSOUTH CORP NT	15,000,000	14,782,005	5.200%	9/15/2014
BELLSOUTH CORP NT	8,000,000	7,745,880	5.200%	12/15/2016
BELLSOUTH TELECOMMUNICATIONS	25,000,000	25,722,900	7.000%	10/1/2025
BELLSOUTH TELECOMMUNICAT BNDS	15,000,000	14,414,655	6.375%	6/1/2028
BERKSHIRE HATHAWAY FIN CORP	3,000,000	3,039,153	5.100%	7/15/2014
BERKSHIRE HATHAWAY FIN CORP	15,000,000	14,774,550	4.850%	1/15/2015
BERKSHIRE HATHAWAY FIN 144A	5,000,000	4,997,280	5.400%	5/15/2018
BLACK & DECKER CORP SR NT	3,000,000	2,859,987	5.750%	11/15/2016
BLACKROCK INC NT	3,000,000	3,016,983	6.250%	9/15/2017
BOEING CAP CORP SR NT	7,000,000	7,429,247	6.500%	2/15/2012
BOEING CO DEB	10,000,000	13,249,760	8.750%	9/15/2031
BOEING CO DEB	15,000,000	20,028,285	8.625%	11/15/2031
BOEING CO NT	10,000,000	10,198,960	5.125%	2/15/2013
BOEING CO NT	5,000,000	5,060,115	6.125%	2/15/2033
BOTTLING GROUP LLC SR NT	25,000,000	25,108,750	5.500%	4/1/2016
BP CAP MKTS AMER INC GTD NT	15,000,000	13,629,795	4.200%	6/15/2018
BRANCH BKG & TR CO MTN SB00001	5,000,000	4,689,435	5.625%	9/15/2016
BRINKER INTL INC NT	5,000,000	4,511,400	5.750%	6/1/2014
BRISTOL MYERS SQUIBB	36,000,000	39,746,124	7.150%	6/15/2023
BRISTOL MYERS SQUIBB CO NT	15,000,000	13,992,735	5.875%	11/15/2036
BRISTOL MYERS SQUIBB CO NT	3,000,000	2,909,850	6.125%	5/1/2038
BRISTOL MYERS SQUIBB CO NT	2,000,000	1,972,938	5.450%	5/1/2018
BRITISH SKY BROADCASTING 144A	3,000,000	2,951,028	6.100%	2/15/2018
BRITISH TELECOMMUNICATIONS PLC	15,000,000	14,340,165	5.950%	1/15/2018
BRITISH TELECOMMUNICATIONS PLC	30,000,000	36,062,550	9.125%	12/15/2030
BSKYB FIN U K PLC USD SR 144A	5,000,000	4,839,255	5.625%	10/15/2015
BSKYB FIN U K PLC USD SR 144A	5,000,000	4,677,865	6.500%	10/15/2035
BURLINGTON NORTH SANTE FE	7,000,000	7,092,932	6.750%	3/15/2029
BURLINGTON NORTHN SANTA FE COR	10,000,000	9,775,250	5.650%	5/1/2017
BURLINGTON NORTHN SANTA FE COR	3,000,000	2,826,582	6.150%	5/1/2037
BURLINGTON NOTHN SANTA FE CORP	10,000,000	9,774,080	5.750%	3/15/2018
BURLINGTON RESOURCES FINANCE	8,000,000	9,253,552	7.400%	12/1/2031
CIGNA CORP SR NT	3,000,000	2,642,616	6.150%	11/15/2036
CIGNA CORP SR NT	6,000,000	5,650,242	5.375%	3/15/2017
CIGNA CORP SR NT	3,000,000	3,001,869	6.350%	3/15/2018
CIT GROUP FDG CO CDA SR NT	8,000,000	5,510,288	5.200%	6/1/2015
CIT GROUP INC SR NT	15,000,000	10,347,720	5.650%	2/13/2017
CIT GROUP INC NEW SR NT	25,000,000	17,906,225	5.125%	9/30/2014
CIT GROUP INC NEW GLOBAL NT	15,000,000	10,371,930	5.000%	2/1/2015
CIT GROUP INC NEW NT	3,000,000	2,066,079	5.400%	1/30/2016
CIT GROUP INC NEW SR NT	3,000,000	2,076,306	6.000%	4/1/2036
CIT GROUP INC NEW SR NT	5,000,000	3,449,850	5.850%	9/15/2016
CSX CORP NT	5,000,000	5,009,855	6.300%	3/15/2012
CSX CORP NT	4,000,000	3,830,872	5.300%	2/15/2014
CSX CORP NT	3,000,000	2,767,392	5.600%	5/1/2017

CSX CORP NT	6,000,000	5,030,190	6.150% 5/1/2037
CSX CORP NT	3,000,000	2,887,935	6.250% 3/15/2018
CSX CORP NT	2,000,000	2,006,792	6.250% 4/1/2015
CSX CORP NT	2,000,000	2,004,400	7.450% 4/1/2038
CVS CAREMARK CORP SR NT	7,000,000	6,884,857	5.750% 6/1/2017
CVS CAREMARK CORP SR NT	4,000,000	3,917,292	6.250% 6/1/2027
CAMERON INTL CORP SR NT	3,000,000	3,018,540	6.375% 7/15/2018
CAMERON INTL CORP SR NT	2,000,000	1,997,326	7.000% 7/15/2038
CANADIAN NATL RY CO NT	5,000,000	4,868,045	4.400% 3/15/2013
CANADIAN NATL RY CO SR NT	10,000,000	9,757,110	6.250% 8/1/2034
CANADIAN NATL RY CO NT	3,000,000	3,020,991	5.800% 6/1/2016
CANADIAN NATL RY CO DEB	3,000,000	2,902,140	6.200% 6/1/2036
CANADIAN NATL RY CO NT	3,000,000	2,959,944	5.550% 5/15/2018
CANADIAN NATURAL RESOURCES LT	3,000,000	3,182,565	7.200% 1/15/2032
CANADIAN NAT RES LTD NT	5,000,000	4,800,910	4.900% 12/1/2014
CANADIAN NATL RES LTD NT	10,000,000	9,004,360	5.850% 2/1/2035
CANADIAN NAT RES LTD NT	11,000,000	10,776,194	5.700% 5/15/2017
CANADIAN NAT RES LTD NT	6,000,000	5,629,056	6.250% 3/15/2038
CANADIAN NAT RES LTD NT	3,000,000	2,980,794	5.900% 2/1/2018
CANADIAN NAT RES LTD NT	3,000,000	3,006,354	6.750% 2/1/2039
CANADIAN PAC RY CO NEW NT	3,000,000	2,489,220	5.950% 5/15/2037
CANADIAN PAC RY CO NEW NT	3,000,000	2,972,202	6.500% 5/15/2018
CAPITAL ONE FINL CORP SR NT	5,000,000	4,495,805	5.500% 6/1/2015
CAPITAL ONE FINL CORP SR NT	5,000,000	4,954,135	6.750% 9/15/2017
CAPITAL ONE CAP III CAP SECS	8,000,000	6,401,152	7.686% 8/15/2036
CARDINAL HEALTH INC NT	3,000,000	2,973,318	6.000% 6/15/2017
CARGILL INC SR NT 144A	25,000,000	26,759,650	7.375% 10/1/2025
CARGILL INC NT 144A	27,150,000	25,973,563	4.375% 6/1/2013
CAROLINA PWR & LT CO 1ST MTG	6,000,000	6,037,338	5.125% 9/15/2013
CAROLINA PWR & LT CO 1ST MTG	5,000,000	4,918,770	6.125% 9/15/2033
CAROLINA PWR & LT CO 1ST MTG	7,000,000	6,980,512	5.150% 4/1/2015
CAROLINA PWR & LT CO 1ST MTG	3,000,000	3,009,444	5.250% 12/15/2015
CAROLINA PWR & LT CO 1ST MTG	3,000,000	3,030,762	6.300% 4/1/2038
CATERPILLAR FINL SVCS #00763	15,000,000	14,617,305	4.600% 1/15/2014
CATERPILLAR FINL MTN #TR00780	5,000,000	4,825,320	4.750% 2/17/2015
CATERPILLAR FINL SVCS CORP MTN	3,000,000	3,005,517	5.500% 3/15/2016
CATERPILLAR FINL SVCS MTN	3,000,000	3,072,519	5.850% 9/1/2017
CATERPILLAR FINL SVCS CORP MTN	3,000,000	2,974,101	5.450% 4/15/2018
CATERPILLAR INC DEB	5,000,000	4,471,700	5.300% 9/15/2035
CATERPILLAR INC NT	11,000,000	11,206,580	5.700% 8/15/2016
CATERPILLAR INC DEB	5,000,000	4,966,175	6.050% 8/15/2036
CENTERPOINT ENERGY RES CORP SR	3,000,000	2,875,305	6.000% 5/15/2018
CHASEPEAKE & POTOMAC TEL CO MD	11,500,000	11,622,038	7.150% 5/1/2023
CHUBB CORP DEB	15,000,000	15,299,205	6.800% 11/15/2031
CHUBB CORP NT	26,000,000	26,360,412	6.000% 11/15/2011
CHUBB CORP DIRECTLY ISSUED SUB	5,000,000	4,573,725	6.375% 3/29/2037
CHUBB CORP SR NT	10,000,000	9,098,420	6.000% 5/11/2037
CHUBB CORP SR NT	5,000,000	4,846,065	5.750% 5/15/2018
CHUBB CORP SR NT	5,000,000	4,777,970	6.500% 5/15/2038
CINTAS CORP NO 2 SR NT	2,000,000	2,027,692	6.125% 12/1/2017
CISCO SYSTEMS INC	25,000,000	25,222,675	5.500% 2/22/2016

CITIGROUP INC GLOBAL SUB NT	18,000,000	16,427,502	6.625% 6/15/2032
CITIGROUP INC GLOBAL SUB NT	15,000,000	12,408,600	5.875% 2/22/2033
CITIGROUP INC GLOBAL SUB NT	30,000,000	27,646,200	4.875% 5/7/2015
CITIGROUP INC GLOBAL SR NT	22,000,000	21,008,812	5.125% 5/5/2014
CITIGROUP INC SUB NT	20,000,000	18,523,280	5.000% 9/15/2014
CITIGROUP INC GLOBAL SR NT	20,000,000	18,179,460	4.700% 5/29/2015
CITIGROUP INC GLOABL NT	10,000,000	9,336,660	5.300% 1/7/2016
CITIGROUP INC GLOBAL NT	20,000,000	19,795,560	5.850% 7/2/2013
CITIGROUP INC	25,000,000	24,237,450	5.850% 8/2/2016
CITIGROUP INC SUB NT	10,000,000	8,457,560	6.125% 8/25/2036
CITIGROUP INC GLOBAL SUB NT	15,000,000	13,679,220	5.500% 2/15/2017
CITIGROUP INC GLOBAL SR NT	20,000,000	17,007,000	5.875% 5/29/2037
CITIGROUP INC GLOBAL SR NT	10,000,000	9,538,700	6.000% 8/15/2017
CITIGROUP INC SR NT	5,000,000	4,824,975	6.875% 3/5/2038
CITIGROUP INC DEP SHS REPSTG	18,000,000	17,110,980	8.400% 4/29/2049
CITIGROUP INC SR NT	50,000,000	47,848,350	6.125% 5/15/2018
CLEAR CHANNEL COMM INC NT	10,000,000	6,737,500	5.750% 1/15/2013
CLECO PWR LLC NT	3,000,000	2,997,594	6.650% 6/15/2018
COCA COLA CO NT	11,000,000	11,532,334	5.750% 3/15/2011
COCA COLA CO NT	5,000,000	5,039,965	5.350% 11/15/2017
COCA COLA ENTERPRISE INC NT	38,025,000	46,685,346	8.500% 2/1/2022
COCA COLA ENTERPRISES INC	34,000,000	36,064,650	6.750% 9/15/2023
COCA-COLA ENTERPRISE	8,000,000	8,967,360	7.125% 8/1/2017
COCA-COLA ENTERPRISES	2,000,000	2,125,488	6.750% 9/15/2028
COLGATE PALMOLIVE CO MTN	3,000,000	3,003,810	5.200% 11/7/2016
COLONIAL PIPELINE SR NT 144A	3,000,000	2,977,044	6.375% 8/1/2037
COMCAST CORP NEW NT	20,000,000	20,309,160	6.500% 1/15/2015
COMCAST CORP NEW NT	9,000,000	9,143,775	7.050% 3/15/2033
COMCAST CORP NEW NT	15,000,000	14,540,145	5.300% 1/15/2014
COMCAST CORP NEW GTD NT	5,000,000	4,653,455	6.450% 3/15/2037
COMERICA BANK DETROIT SUB NT	10,000,000	8,851,850	5.750% 11/21/2016
COMMONWEALTH EDISON CO	6,000,000	5,969,832	5.950% 8/15/2016
COMMONWEALTH EDISON CO 1ST MTG	3,000,000	2,991,756	6.150% 9/15/2017
COMMONWEALTH EDISON CO FIRST	3,000,000	2,921,613	6.450% 1/15/2038
COMMONWEALTH EDISON CO 1ST MTG	3,000,000	2,928,522	5.800% 3/15/2018
COMPUTER SCIENCES CORP SR 144A	2,000,000	2,009,686	6.500% 3/15/2018
CONAGRA FOODS INC NT	6,181,000	6,436,189	6.750% 9/15/2011
CONAGRA FOODS INC SR NT	9,819,000	9,838,304	5.819% 6/15/2017
CONNECTICUT LT & PWR CO 1ST &	3,000,000	2,960,199	5.650% 5/1/2018
CONOCOPHILLIPS NT	9,000,000	8,907,426	5.900% 10/15/2032
CONOCOPHILLIPS GTD NT	8,000,000	7,884,160	5.200% 5/15/2018
CONOCOPHILLIPS GTD NT	3,000,000	2,958,225	5.900% 5/15/2038
CONOCOPHILLIPS AUSTRALIA FDG	17,000,000	17,509,201	5.500% 4/15/2013
CONOCOPHILLIPS CDA FDG CO I NT	15,000,000	15,281,820	5.625% 10/15/2016
CONOCO FDG CO NT	10,000,000	11,445,870	7.250% 10/15/2031
CONOCOPHILLIPS CDA FDG CO III	6,000,000	5,974,938	5.950% 10/15/2036
CONOCO INC SR NTS	42,000,000	46,063,416	6.950% 4/15/2029
CONSOLIDATED EDISON CO N Y 04A	10,000,000	9,653,240	4.700% 2/1/2014
CONSOLIDATED EDISON CO N Y	5,000,000	4,253,660	5.300% 3/1/2035
CONSOLIDATED EDISON CO 05 C	5,000,000	4,968,680	5.375% 12/15/2015
CONSOLIDATED EDISON CO NY INC	3,000,000	2,756,772	5.850% 3/15/2036

CONSOLIDATED EDISON CO N Y	3,000,000	2,890,923	6.200%	6/15/2036
CONSOLIDATED EDISON CO NY INC	3,000,000	2,974,779	5.500%	9/15/2016
CONSOLIDATED EDISON CO N Y INC	2,000,000	1,949,886	5.300%	12/1/2016
CONSOLIDATED EDISON CO N Y INC	2,000,000	1,797,738	5.700%	12/1/2036
CONSOLIDATED EDISON CO N Y INC	3,000,000	2,928,261	6.300%	8/15/2037
CONSOLIDATED NAT GAS CO SR NT	10,000,000	9,604,780	5.000%	3/1/2014
CONSOLIDATED NAT GAS CO 04 A	5,000,000	4,768,030	5.000%	12/1/2014
CONSTELLATION ENERGY GROUP INC	10,000,000	8,908,550	4.550%	6/15/2015
CONSUMER ENERGY CO 1ST MTG BD	5,000,000	4,882,815	5.650%	4/15/2020
CONSUMERS ENERGY CO 1ST MTG BD	3,000,000	2,947,785	5.650%	9/15/2018
COOPER U S INC GTD SR NT	3,000,000	3,045,582	6.100%	7/1/2017
COSTCO WHSL CORP NEW SR NT	5,000,000	5,075,515	5.500%	3/15/2017
COUNTRYWIDE FINL CORP SUB NT	10,000,000	8,903,440	6.250%	5/15/2016
COVIDIEN INTL FIN S A SR NT	3,000,000	3,036,279	6.000%	10/15/2017
COX COMMUNICATIONS INC NEW NT	13,000,000	12,530,037	5.500%	10/1/2015
COX COMMUNICATIONS INC NEW NT	5,000,000	4,804,830	5.450%	12/15/2014
COX COMMUNICATIONS INC 144A	3,000,000	2,787,006	6.450%	12/1/2036
COX COMMUNICATIONS INC 144A	5,000,000	4,880,970	6.250%	6/1/2018
CREDIT SUISSE N Y BRH SUB NT	30,000,000	28,887,540	6.000%	2/15/2018
CREDIT SUISSE FB USA INC NT	10,000,000	10,377,550	6.500%	1/15/2012
CREDIT SUISSE FIRST BOSTON USA	25,000,000	26,476,350	7.125%	7/15/2032
CREDIT SUISSE FB	26,000,000	24,801,166	4.875%	1/15/2015
CREDIT SUISSE FB USA INC SR NT	8,000,000	7,669,856	5.125%	8/15/2015
CREDIT SUISSE GUERNSEY BRH CAP	10,000,000	8,336,480	5.860%	12/31/2049
DCP MIDSTREAM LLC NT 144A	3,000,000	2,841,762	6.750%	9/15/2037
DARDEN RESTAURANTS INC SR NT	3,000,000	2,783,688	6.200%	10/15/2017
DEERE & CO DEB	3,000,000	3,342,921	7.125%	3/3/2031
DEERE JOHN CAP CORP NT	15,000,000	16,133,040	7.000%	3/15/2012
DEERE JOHN CAP CORP GLOBAL NT	8,000,000	8,082,736	5.100%	1/15/2013
DEERE JOHN CAP MEDIUM TERM NTS	3,000,000	3,004,452	5.500%	4/13/2017
JOHN DEERE CAP CORP MTN	3,000,000	2,956,554	5.350%	4/3/2018
DELL INC NT 144A	3,000,000	2,894,916	5.650%	4/15/2018
DETROIT EDISON CO SR NT SER G	3,000,000	2,973,315	5.600%	6/15/2018
DEUTSCHE BK AG LONDON SR NT	8,000,000	8,077,600	6.000%	9/1/2017
DEUTSCHE TELEKOM INTL FIN BV	19,500,000	22,373,871	8.750%	6/15/2030
DEUTSCHE TELEKOM INTL FIN BV	35,000,000	34,336,680	5.250%	7/22/2013
DEUTSCHE TELECOM INTL FIN BV	5,000,000	4,878,565	5.750%	3/23/2016
DEVON FING CORP ULC DEB	16,000,000	18,897,568	7.875%	9/30/2031
DEVON ENERGY CORP SR DEB	5,000,000	5,932,605	7.950%	4/15/2032
DIAGEO CAP PLC NT	5,000,000	4,673,890	5.875%	9/30/2036
DIAGEO CAPITAL PLC NT	5,000,000	4,892,710	5.500%	9/30/2016
DIAGEO CAP PLC GTD NT	6,000,000	5,921,928	5.750%	10/23/2017
DIAGEO FIN BV GTD NT	5,000,000	4,867,630	5.300%	10/28/2015
DISNEY WALT CO MTN #TR 00046	17,500,000	18,618,443	6.375%	3/1/2012
DISNEY WALT CO # TR 00053	15,000,000	15,241,845	5.625%	9/15/2016
DISNEY WALT CO NEW MEDIUM TERM	10,000,000	10,344,910	6.000%	7/17/2017
DISNEY WALT CO GLOBAL NT	3,000,000	3,018,879	4.700%	12/1/2012
DOMINION RES INC VA 03 SER E	5,000,000	4,683,535	6.300%	3/15/2033
DOMINION RES INC VA SR NT B	6,000,000	5,384,970	5.950%	6/15/2035
DOMINION RES INC VA NEW SR NT	5,000,000	4,764,980	5.150%	7/15/2015
DOMINION RES INC VA NEW SR NT	3,000,000	2,897,262	5.600%	11/15/2016

DOMINION RES INC VA NEW SR NT	3,000,000	2,962,122	6.000%	11/30/2017
DOMINION RES INC DEL NT	11,000,000	11,168,740	5.700%	9/17/2012
DOMINION RES INC DEL SR NT	10,000,000	9,701,950	5.250%	8/1/2033
DONNELLEY RR & SONS CO DEB	10,000,000	9,133,280	6.625%	4/15/2029
DOVER CORP NT	3,000,000	3,107,481	6.600%	3/15/2038
DOVER CORP NT	3,000,000	2,937,870	5.450%	3/15/2018
DOW CHEM CO NT	20,000,000	20,657,260	6.125%	2/1/2011
DOW CHEM CO SR NT	2,000,000	1,936,800	5.700%	5/15/2018
DU PONT E I DE NEMOURS & CO NT	3,000,000	3,006,348	4.875%	4/30/2014
DU PONT E I DE NEMOURS & CO NT	8,000,000	8,037,696	5.250%	12/15/2016
DU PONT E I DE NEMOURS & CO NT	5,000,000	4,676,900	5.600%	12/15/2036
DUKE ENERGY FIELD SVCS 144A	3,000,000	2,734,935	6.450%	11/3/2036
DUKE ENERGY CAROLINAS LLC NT	10,000,000	9,501,910	6.100%	6/1/2037
DUKE ENERGY CAROLINAS LLC	3,000,000	2,925,822	6.000%	1/15/2038
DUKE ENERGY CAROLINAS LLC 1ST	3,000,000	2,960,598	5.250%	1/15/2018
DUKE ENERGY CAROLINAS LLC 1ST	3,000,000	2,925,816	5.100%	4/15/2018
E ON INTL FIN B V GTD NT 144A	3,000,000	2,943,021	5.800%	4/30/2018
E ON INTL FIN B V GTD NT 144A	3,000,000	2,986,899	6.650%	4/30/2038
ERAC USA FIN CO GTD NT 144A	3,000,000	2,680,800	6.375%	10/15/2017
EATON CORP NT	3,000,000	2,970,732	5.600%	5/15/2018
EMERSON ELEC CO NT	30,000,000	31,259,280	5.625%	11/15/2013
EMERSON ELEC CO NT	10,000,000	9,981,980	5.000%	12/15/2014
ENBRIDGE INC SR NT	3,000,000	2,889,750	5.600%	4/1/2017
ENBRIDGE INC SR NT	3,000,000	2,980,866	5.800%	6/15/2014
ENBRIDGE ENERGY PARTNERS 144A	3,000,000	3,012,969	6.500%	4/15/2018
ENBRIDGE ENERGY PARTNERS 144A	3,000,000	3,134,730	7.500%	4/15/2038
ENCANA CORP NT	5,000,000	4,799,585	4.750%	10/15/2013
ENCANA CORP NT	8,000,000	7,980,776	6.625%	8/15/2037
ENCACA CORP NT	3,000,000	3,015,294	5.900%	12/1/2017
ENCANA CORP NT	3,000,000	2,967,537	6.500%	2/1/2038
ENCANA HLDGS FIN CORP NT	8,000,000	8,086,640	5.800%	5/1/2014
ENERGY TRANSFER PARTNERS LP SR	3,000,000	2,954,067	5.950%	2/1/2015
ENERGY TRANSFER PARTNERS L P	3,000,000	3,019,503	6.700%	7/1/2018
ENERGY TRANSFER PARTNERS L P	3,000,000	3,087,471	7.500%	7/1/2038
ENTERPRISE PRODS OPER LLC NT	3,000,000	2,979,024	6.300%	9/15/2017
ENTERPRISE PRODS OPER LLC GTD	3,000,000	3,015,900	6.500%	1/31/2019
ENTERPRISE PRODS OPER LP SR NT	5,000,000	4,897,990	5.600%	10/15/2014
EQUIFAX INC SR NT	3,000,000	2,851,941	6.300%	7/1/2017
EXELON GENERATION CO LLC SR NT	3,000,000	2,922,003	6.200%	10/1/2017
EXELON CORP SR NT	5,000,000	4,309,570	5.625%	6/15/2035
EXELON CORP SR NT	5,000,000	4,600,665	4.900%	6/15/2015
FBG FIN LTD GTD NT 144A	3,000,000	2,831,658	5.125%	6/15/2015
FBG FIN LTD NT 144A	3,000,000	2,519,610	5.875%	6/15/2035
FPL GROUP CAP INC JR SUB DEB	3,000,000	2,652,036	6.650%	6/15/2067
FEDERAL HOME LN CORP MTN	150,000,000	148,254,000	5.200%	3/5/2019
FEDERAL HOME LN MTG CORP MTN	85,000,000	87,838,320	5.000%	1/30/2014
FEDERAL HOME LN MTG CORP MTN	25,000,000	25,265,750	4.500%	4/2/2014
FEDERAL HOME LN MTG CORP MTN	95,000,000	98,246,245	5.000%	11/13/2014
FEDERAL HOME LN MTG CORP MTN	30,000,000	31,093,200	5.050%	1/26/2015
FEDERAL HOME LN MTG CORP MTN	15,000,000	14,906,970	5.300%	5/12/2020
FEDERAL HOME LN MTG CORP MTN	40,000,000	39,815,080	5.625%	11/23/2035



FEDERAL HOME LN MTG CORP MTN	15,000,000	15,504,225	5.500%	3/28/2016
FEDERAL HOME LN MTG CORP MTN	30,000,000	31,035,480	5.550%	10/4/2016
FEDERAL HOME LN MTG CORP MTN	25,000,000	25,188,225	5.450%	11/21/2013
FEDERAL HOME LN MTG CORP MTN	50,000,000	50,757,100	6.000%	3/30/2022
FEDERAL HOME LN MTG CORP MTN	25,000,000	25,181,150	6.000%	4/29/2022
FEDERAL HOME LN MTG CORP MTN	100,000,000	99,082,100	5.000%	4/16/2018
FEDERAL HOME LN MTG CORP MTN	25,000,000	25,013,200	5.000%	4/30/2018
FEDERAL HOME LN BKS # TR 00385	40,000,000	40,213,440	4.500%	2/18/2015
FEDERAL HOME LN BK CONS BD	20,000,000	20,222,720	4.750%	9/11/2015
FEDERAL HOME LN BKS CONS BD	90,000,000	92,681,460	5.000%	12/21/2015
FEDERAL HOME LN BKS CONS BD	50,000,000	52,606,100	5.375%	5/18/2016
FEDERAL HOME LN BKS CONS BD	50,000,000	51,894,800	5.500%	7/15/2036
FEDERAL HOME LN BKS CONS BD	160,000,000	166,908,320	5.125%	8/14/2013
FEDERAL HOME LN BKS CONS	60,000,000	61,905,480	5.125%	10/19/2016
FEDERAL HOME LN BKS CONS BD	20,000,000	19,930,680	4.750%	6/8/2018
FEDERAL HOME LN BKS CONS BD	20,000,000	20,889,980	5.375%	8/15/2018
FEDERAL HOME LN BKS CONS BD	100,000,000	101,375,700	4.500%	9/16/2013
FEDERAL HOME LN BKS CONS BD	85,000,000	89,184,550	5.250%	6/18/2014
FEDERAL EXPRESS CORP NT	1,600,000	1,842,163	9.650%	6/15/2012
FEDERAL FARM CR BKS CONS BDS	39,000,000	39,662,688	4.875%	12/16/2015
FEDERAL FARM CR BKS CONS BD	65,000,000	67,074,215	5.125%	8/25/2016
FEDERAL FARM CR BKS CONS SYS	25,000,000	25,369,425	4.875%	1/17/2017
FEDERAL FARM CR BKS CONS SYS	25,000,000	25,402,050	5.150%	11/15/2019
FEDERAL HOME LN MTG DEBS	60,000,000	72,276,300	6.750%	3/15/2031
FEDERAL HOME LN MTG CORP DEB	110,000,000	125,907,540	6.250%	7/15/2032
FEDERAL HOME LN MTG CORP DEBS	55,000,000	55,849,145	4.500%	7/15/2013
FEDERAL HOME LN MTG CORP DEBS	80,000,000	82,320,560	4.875%	11/15/2013
FEDERAL HOME LN MTG CORP DEBS	55,000,000	55,664,565	4.500%	1/15/2014
FEDERAL HOME LN MTG CORP DEB	50,000,000	51,748,700	5.000%	7/15/2014
FEDERAL HOME LN MTG CORP DEBS	105,000,000	104,336,715	4.375%	7/17/2015
FEDERAL HOME LN MTG CORP DEBS	115,000,000	116,438,765	4.750%	11/17/2015
FEDERAL HOME LN MTG CORP DEB	90,000,000	91,094,940	4.750%	1/19/2016
FEDERAL HOME LN MTG CORP DEB	20,589,000	19,240,915	5.000%	12/14/2018
FEDERAL NATL MTG ASSN DEBS	70,000,000	68,607,910	5.000%	4/26/2017
FEDERAL NATL MTG ASSN DEBS	208,786,000	260,345,494	7.125%	1/15/2030
FEDERAL NATL MTG ASSN DEBS	85,000,000	86,761,285	5.000%	3/15/2016
FEDERAL NATL MTG ASSN DEBS	50,000,000	51,382,150	4.750%	2/21/2013
FEDERAL NATL MTG ASSN DEBS	85,000,000	83,419,255	4.625%	5/1/2013
FEDERAL NATL MTG ASSN DEBS	42,000,000	41,350,428	4.600%	6/5/2018
FEDERAL NATL MTG ASSN DEBS	85,000,000	86,648,320	4.625%	10/15/2013
FEDERAL NATL MTG ASSN DEBS	25,000,000	24,945,250	5.125%	1/2/2014
FEDERAL NATL MTG ASSN DEBS	50,000,000	50,838,250	4.625%	10/15/2014
FEDERAL NATL MTG ASSN DEBS	25,000,000	25,934,475	5.250%	9/15/2016
FEDERAL NATL MTG ASSN DEBS	30,000,000	30,859,200	5.000%	3/2/2015
FEDERAL NATL MTG ASSN DEBS	25,000,000	25,465,300	5.000%	2/13/2017
FEDERAL NATL MTG ASSN DEBS	25,000,000	25,567,725	5.550%	2/16/2017
FEDERAL NATL MTG ASSN MTN	10,000,000	10,186,060	5.240%	8/7/2018
FEDERAL NATL MTG ASSN MTN	20,000,000	19,906,700	5.750%	5/1/2023
FEDERAL NATL MTG ASSN DEBS	30,000,000	30,053,010	6.000%	6/26/2023
FEDERAL HOME LN MTG NTS	50,000,000	52,025,850	5.250%	4/18/2016
FEDERAL HOME LN MTG CORP NTS	25,000,000	25,707,325	5.125%	10/18/2016

FEDERAL HOME LN MTG CORP REF	35,000,000	35,957,705	5.125%	11/17/2017
FEDERAL HOME LN BK CHICAGO SUB	20,000,000	20,336,680	5.625%	6/13/2016
FEDERAL NATL MTG ASSN GTD MTG	15,000,000	15,680,355	5.375%	6/12/2017
FEDERAL NATL MTG ASSN MTN	10,000,000	10,632,980	5.625%	7/15/2037
FEDERATED RETAIL HLDGS INC NT	3,000,000	2,606,076	5.900%	12/1/2016
FIFTH THIRD BK MTN #SB 00001	5,000,000	4,098,505	4.750%	2/1/2015
FIFTH THIRD BANCORP SUB NT	10,000,000	8,043,820	5.450%	1/15/2017
FIFTH THIRD BANCORP SUB NT	3,000,000	2,430,324	8.250%	3/1/2038
FIRST TENN BK NA SUB BK NT	3,000,000	2,581,419	5.650%	4/1/2016
FLEET FIN GROUP SUB DEBS	13,000,000	13,605,735	6.875%	1/15/2028
FLORIDA PWR & LT CO NT	4,000,000	3,946,596	5.950%	10/1/2033
FLORIDA PWR & LT CO 1ST MTG BD	3,000,000	2,566,542	4.950%	6/1/2035
FLORIDA PWR & LGT CO 1ST MTG B	3,000,000	2,740,164	5.400%	9/1/2035
FLORIDA PWR & LT CO 1ST MTG BD	3,000,000	2,836,434	5.650%	2/1/2037
FLORIDA PWR & LT CO IST MTG BD	3,000,000	2,917,128	5.850%	5/1/2037
FLORIDA PWR & LT CO 1ST MTG	3,000,000	3,048,213	5.550%	11/1/2017
FLORIDA PWR & LT CO 1ST MTG BD	3,000,000	2,965,668	5.950%	2/1/2038
FLORIDA PWR CORP 1ST MTG BD	10,000,000	9,922,840	4.800%	3/1/2013
FLORIDA PWR CORP 1ST MTG BD	4,000,000	3,975,952	5.100%	12/1/2015
FLORIDA PWR CORP 1ST MTG BD	3,000,000	3,070,980	5.800%	9/15/2017
FLORIDA PWR CORP 1ST MTG BD	3,000,000	3,046,581	6.350%	9/15/2037
FLORIDA PWR CORP 1ST MTG DTD	3,000,000	3,027,621	5.650%	6/15/2018
FLORIDA PWR CORP 1ST MTG BD	3,000,000	3,046,974	6.400%	6/15/2038
FORD CAP B V GTD DEB	8,850,000	7,212,750	9.500%	6/1/2010
FORD MTR CO DEL GBL LANDMARK	10,000,000	5,825,000	7.450%	7/16/2031
FORD MOTOR CR CO LLC NTS	6,000,000	5,896,908	6.375%	11/5/2008
FORD MTR CR CO NT	17,000,000	16,232,569	5.800%	1/12/2009
FORD MTR CR CO GLOBAL LAND SEC	32,000,000	29,144,928	7.375%	10/28/2009
FORD MTR CR CO GBL LANDMARK	28,000,000	22,722,448	7.375%	2/1/2011
FORD MTR CR CO GBL LANDMARK	15,000,000	11,624,415	7.250%	10/25/2011
FORD MTR CR CO SR NT	5,000,000	4,265,850	5.700%	1/15/2010
FRANCE TELECOM SA NT	10,000,000	10,590,400	7.750%	3/1/2011
FRANCE TELECOM SA NT	15,000,000	18,156,600	8.500%	3/1/2031
GE GLOBAL INS HLDG SHELF 2	70,000,000	70,636,440	6.450%	3/1/2019
GEICO CORP 2023 DEB	30,500,000	34,252,080	7.350%	7/15/2023
GNMA POOL #0595042	25,053,095	25,540,456	6.000%	10/15/2032
GNMA POOL #0595043	3,284,598	3,410,432	6.500%	10/15/2032
GNMA POOL #0595049	2,527,789	2,624,630	6.500%	10/15/2032
GNMA POOL #0595208	3,979,258	4,056,667	6.000%	12/15/2032
GNMA POOL #0595759	11,764,226	11,433,012	5.000%	6/15/2035
GNMA POOL #0595779	3,857,467	3,748,863	5.000%	7/15/2035
GNMA POOL #0595792	22,493,200	21,859,919	5.000%	7/15/2035
GNMA POOL #0595851	28,574,221	28,510,878	5.500%	9/15/2035
GNMA POOL #0596662	2,136,357	2,177,915	6.000%	10/15/2032
GNMA POOL #0596743	5,957,661	5,955,625	5.500%	11/15/2032
GNMA POOL #0596826	8,756,703	8,753,710	5.500%	12/15/2032
GNMA POOL #0596849	3,630,433	3,699,921	6.000%	1/15/2033
GNMA POOL #0598698	6,659,585	6,661,977	5.500%	6/15/2033
GNMA POOL #0598712	4,802,651	4,799,509	5.500%	7/15/2033
GNMA POOL #0599524	20,934,857	21,283,226	6.000%	7/15/2037
GNMA POOL #0599553	37,267,129	37,149,577	5.500%	8/15/2037

GNMA	POOL #0599606	28,123,066	28,060,722	5.500%	10/15/2035
GNMA	POOL #0599633	8,344,704	8,326,205	5.500%	11/15/2035
GNMA	POOL #0600755	10,578,800	10,561,961	5.500%	2/15/2034
GNMA	POOL #0602487	15,043,965	14,606,121	5.000%	1/15/2036
GNMA	POOL #0602489	36,730,781	36,625,940	5.500%	1/15/2036
GNMA	POOL #0602490	8,661,525	8,636,802	5.500%	1/15/2036
GNMA	POOL #0602534	7,699,753	7,677,776	5.500%	2/15/2036
GNMA	POOL #0603233	7,765,547	7,748,332	5.500%	6/15/2035
GNMA	POOL #0603328	15,049,633	15,044,489	5.500%	12/15/2032
GNMA	POOL #0603408	17,245,608	17,234,324	5.500%	2/15/2033
GNMA	POOL #0603424	10,901,270	11,099,707	6.000%	10/15/2034
GNMA	POOL #0603476	8,850,087	8,844,296	5.500%	2/15/2033
GNMA	POOL #0603564	25,904,747	25,211,845	5.000%	4/15/2033
GNMA	POOL #0603565	35,160,254	34,219,786	5.000%	4/15/2033
GNMA	POOL #0603579	19,738,729	19,210,756	5.000%	4/15/2033
GNMA	POOL #0603611	858,319	890,397	6.500%	5/15/2033
GNMA	POOL #0603679	13,768,170	13,759,162	5.500%	5/15/2033
GNMA	POOL #0603680	19,789,976	19,777,027	5.500%	5/15/2033
GNMA	POOL #0603728	12,694,149	12,685,843	5.500%	5/15/2033
GNMA	POOL #0603828	6,056,802	6,174,625	6.000%	12/15/2032
GNMA	POOL #0603835	1,766,135	1,833,796	6.500%	12/15/2032
GNMA	POOL #0603836	35,925,912	36,624,783	6.000%	12/15/2032
GNMA	POOL #0603859	4,905,677	4,999,575	6.000%	1/15/2033
GNMA	POOL #0603868	10,122,810	10,116,187	5.500%	1/15/2033
GNMA	POOL #0603923	5,171,062	5,270,040	6.000%	1/15/2033
GNMA	POOL #0604143	26,083,314	25,385,636	5.000%	3/15/2033
GNMA	POOL #0604245	5,952,518	5,948,624	5.500%	4/15/2033
GNMA	POOL #0604247	55,374,066	53,892,918	5.000%	4/15/2033
GNMA	POOL #0604366	6,675,190	6,496,641	5.000%	6/15/2033
GNMA	POOL #0604381	134,772,090	131,167,200	5.000%	6/15/2033
GNMA	POOL #0604382	13,004,388	12,995,879	5.500%	6/15/2033
GNMA	POOL #0604446	10,244,024	10,237,321	5.500%	7/15/2033
GNMA	POOL #0604472	7,484,390	7,627,646	6.000%	7/15/2033
GNMA	POOL #0604495	4,373,754	4,457,470	6.000%	7/15/2033
GNMA	POOL #0604531	44,554,765	44,455,996	5.500%	11/15/2035
GNMA	POOL #0604553	44,319,301	44,290,303	5.500%	8/15/2033
GNMA	POOL #0604622	18,052,747	17,569,871	5.000%	9/15/2033
GNMA	POOL #0604784	26,388,499	26,893,591	6.000%	11/15/2033
GNMA	POOL #0604792	55,377,141	56,437,094	6.000%	11/15/2033
GNMA	POOL #0604793	817,823	848,388	6.500%	11/15/2033
GNMA	POOL #0604876	2,462,170	2,554,189	6.500%	12/15/2033
GNMA	POOL #0604895	15,035,763	15,323,557	6.000%	12/15/2033
GNMA	POOL #0604970	36,536,553	36,478,394	5.500%	1/15/2034
GNMA	POOL #0604996	23,584,762	24,014,079	6.000%	2/15/2034
GNMA	POOL #0605043	6,160,407	6,272,546	6.000%	2/15/2034
GNMA	POOL #0605053	4,716,036	4,801,883	6.000%	2/15/2034
GNMA	POOL #0605148	6,317,132	6,432,123	6.000%	3/15/2034
GNMA	POOL #0605268	5,021,000	5,112,398	6.000%	6/15/2034
GNMA	POOL #0605302	19,110,373	19,458,242	6.000%	7/15/2034
GNMA	POOL #0605331	10,069,867	10,253,170	6.000%	8/15/2034
GNMA	POOL #0605336	21,467,939	21,858,723	6.000%	8/15/2034

GNMA	POOL #0605463	3,357,811	3,418,933	6.000%	6/15/2034
GNMA	POOL #0605585	7,900,332	7,887,756	5.500%	12/15/2034
GNMA	POOL #0605619	18,238,969	18,570,975	6.000%	7/15/2034
GNMA	POOL #0605654	10,463,097	10,661,218	6.000%	8/15/2034
GNMA	POOL #0605687	11,531,388	11,513,033	5.500%	9/15/2034
GNMA	POOL #0605688	11,307,541	11,513,374	6.000%	9/15/2034
GNMA	POOL #0605699	24,069,696	24,507,840	6.000%	9/15/2034
GNMA	POOL #0569158	3,862,122	3,937,252	6.000%	3/15/2032
GNMA	POOL #0569358	2,243,067	2,329,000	6.500%	4/15/2032
GNMA	POOL #0569412	10,152,436	9,866,602	5.000%	9/15/2035
GNMA	POOL #0569552	13,229,883	13,487,245	6.000%	1/15/2032
GNMA	POOL #0569704	18,412,972	18,771,161	6.000%	2/15/2032
GNMA	POOL #0569800	5,561,103	5,774,152	6.500%	5/15/2032
GNMA	POOL #0570400	11,443,576	11,885,562	6.500%	9/15/2031
GNMA	POOL #0570516	5,251,308	5,353,463	6.000%	1/15/2032
GNMA	POOL #0571313	1,876,782	1,914,464	6.000%	11/15/2031
GNMA	POOL #0571348	1,285,588	1,311,400	6.000%	11/15/2031
GNMA	POOL #0572860	2,033,486	2,073,044	6.000%	2/15/2032
GNMA	POOL #0574334	4,137,886	4,220,967	6.000%	12/15/2031
GNMA	POOL #0574364	8,613,781	8,781,346	6.000%	1/15/2032
GNMA	POOL #0574543	6,393,284	6,383,107	5.500%	9/15/2034
GNMA	POOL #0574559	6,298,856	6,126,437	5.000%	4/15/2034
GNMA	POOL #0574575	3,846,823	3,916,847	6.000%	4/15/2034
GNMA	POOL #0574578	2,799,559	2,850,519	6.000%	4/15/2034
GNMA	POOL #0576425	2,935,429	2,992,532	6.000%	1/15/2032
GNMA	POOL #0579672	5,269,692	5,471,577	6.500%	3/15/2032
GNMA	POOL #0579695	9,009,238	9,354,387	6.500%	7/15/2032
GNMA	POOL #0579728	2,378,222	2,469,333	6.500%	8/15/2032
GNMA	POOL #0580809	2,570,444	2,617,234	6.000%	5/15/2034
GNMA	POOL #0580971	2,099,991	2,140,842	6.000%	2/15/2032
GNMA	POOL #0582288	1,529,116	1,587,697	6.500%	8/15/2032
GNMA	POOL #0586148	11,604,866	11,816,111	6.000%	7/15/2034
GNMA	POOL #0586276	5,687,331	5,790,858	6.000%	11/15/2034
GNMA	POOL #0586320	5,692,438	5,679,819	5.500%	1/15/2035
GNMA	POOL #0586341	18,908,127	18,866,212	5.500%	1/15/2035
GNMA	POOL #0586982	2,098,269	2,139,087	6.000%	3/15/2032
GNMA	POOL #0587117	2,580,698	2,679,566	6.500%	6/15/2032
GNMA	POOL #0587348	14,027,563	14,300,443	6.000%	10/15/2032
GNMA	POOL #0587683	5,218,599	5,418,527	6.500%	6/15/2032
GNMA	POOL #0591085	21,406,077	21,358,624	5.500%	3/15/2035
GNMA	POOL #0591087	11,720,175	11,920,700	6.000%	3/15/2035
GNMA	POOL #0591206	19,941,445	19,897,239	5.500%	4/15/2035
GNMA	POOL #0592074	17,729,723	17,255,487	5.000%	7/15/2033
GNMA	POOL #0592612	9,679,315	9,672,982	5.500%	3/15/2033
GNMA	POOL #0592686	10,696,955	10,689,956	5.500%	4/15/2033
GNMA	POOL #0592704	8,532,336	8,526,754	5.500%	4/15/2033
GNMA	POOL #0593187	1,653,700	1,717,055	6.500%	7/15/2032
GNMA	POOL #0594017	16,044,382	16,033,884	5.500%	6/15/2033
GNMA	POOL #0594144	7,971,309	8,123,885	6.000%	10/15/2033
GNMA	POOL #0594811	3,346,536	3,474,744	6.500%	8/15/2032
GNMA	POOL #0594819	4,656,764	4,835,167	6.500%	7/15/2032

GNMA	POOL #0594847	5,593,994	5,808,303	6.500%	8/15/2032
GNMA	POOL #0594964	5,755,910	5,976,422	6.500%	9/15/2032
GNMA	POOL #0605908	2,896,921	2,949,654	6.000%	1/15/2034
GNMA	POOL #0606249	45,451,442	44,128,609	5.000%	4/15/2036
GNMA	POOL #0606250	8,623,494	8,372,513	5.000%	4/15/2036
GNMA	POOL #0606252	40,931,363	40,814,533	5.500%	4/15/2036
GNMA	POOL #0607195	8,777,944	8,945,959	6.000%	12/15/2033
GNMA	POOL #0607627	9,740,273	9,733,900	5.500%	1/15/2033
GNMA	POOL #0607634	8,333,881	8,328,428	5.500%	1/15/2033
GNMA	POOL #0607787	7,380,342	7,375,513	5.500%	3/15/2033
GNMA	POOL #0608178	30,427,224	30,407,315	5.500%	5/15/2033
GNMA	POOL #0608310	16,776,431	17,097,543	6.000%	10/15/2033
GNMA	POOL #0609007	32,525,647	32,432,809	5.500%	8/15/2036
GNMA	POOL #0609348	6,759,206	6,754,783	5.500%	2/15/2033
GNMA	POOL #0609353	7,043,871	7,039,262	5.500%	2/15/2033
GNMA	POOL #0610991	4,884,958	4,751,241	5.000%	6/15/2034
GNMA	POOL #0612222	6,178,236	6,299,354	6.000%	7/15/2033
GNMA	POOL #0612308	17,215,708	17,507,353	6.000%	9/15/2036
GNMA	POOL #0612832	4,801,551	4,893,455	6.000%	6/15/2033
GNMA	POOL #0612860	2,332,642	2,377,290	6.000%	6/15/2033
GNMA	POOL #0612861	2,944,447	3,000,805	6.000%	6/15/2033
GNMA	POOL #0612904	2,275,570	2,319,125	6.000%	7/15/2033
GNMA	POOL #0612937	1,536,614	1,566,026	6.000%	6/15/2033
GNMA	POOL #0612938	2,168,803	2,210,315	6.000%	7/15/2033
GNMA	POOL #0344255	656,108	706,067	7.500%	3/15/2023
GNMA	POOL #0345965	597,399	637,824	7.000%	11/15/2023
GNMA	POOL #0346690	887,293	947,335	7.000%	8/15/2023
GNMA	POOL #0348915	607,994	654,289	7.500%	8/15/2023
GNMA	POOL #0351141	1,549,975	1,654,859	7.000%	7/15/2023
GNMA	POOL #0352028	649,250	674,935	6.500%	11/15/2023
GNMA	POOL #0352030	3,316,593	3,447,799	6.500%	11/15/2023
GNMA	POOL #0352079	534,304	570,459	7.000%	9/15/2023
GNMA	POOL #0352085	139,503	150,125	7.500%	9/15/2023
GNMA	POOL #0352126	489,123	522,222	7.000%	6/15/2023
GNMA	POOL #0352193	182,799	196,718	7.500%	5/15/2023
GNMA	POOL #0352834	1,453,386	1,551,352	7.000%	2/15/2024
GNMA	POOL #0352865	529,397	579,098	8.000%	8/15/2024
GNMA	POOL #0354564	341,645	373,473	8.000%	4/15/2023
GNMA	POOL #0354567	224,407	245,313	8.000%	4/15/2023
GNMA	POOL #0354578	524,611	560,111	7.000%	5/15/2023
GNMA	POOL #0354627	990,625	1,057,659	7.000%	8/15/2023
GNMA	POOL #0354657	1,094,556	1,168,624	7.000%	9/15/2023
GNMA	POOL #0354674	325,237	347,245	7.000%	10/15/2023
GNMA	POOL #0354699	2,230,860	2,319,114	6.500%	11/15/2023
GNMA	POOL #0354740	891,666	959,969	7.500%	1/15/2024
GNMA	POOL #0354823	503,142	550,378	8.000%	5/15/2024
GNMA	POOL #0354828	371,254	399,693	7.500%	5/15/2024
GNMA	POOL #0354855	192,284	205,245	7.000%	7/15/2024
GNMA	POOL #0357248	554,022	575,940	6.500%	11/15/2023
GNMA	POOL #0358234	416,585	444,774	7.000%	9/15/2023
GNMA	POOL #0359430	394,637	424,686	7.500%	11/15/2023

GNMA POOL #0359458	852,530	917,835	7.500%	1/15/2024
GNMA POOL #0359473	417,311	445,440	7.000%	2/15/2024
GNMA POOL #0359474	776,713	836,211	7.500%	2/15/2024
GNMA POOL #0362164	849,421	914,100	7.500%	12/15/2023
GNMA POOL #0365896	2,257,483	2,346,790	6.500%	11/15/2023
GNMA POOL #0365897	1,132,389	1,209,016	7.000%	11/15/2023
GNMA POOL #0365903	2,162,057	2,247,589	6.500%	12/15/2023
GNMA POOL #0365913	807,058	838,986	6.500%	1/15/2024
GNMA POOL #0366768	451,055	485,607	7.500%	4/15/2024
GNMA POOL #0366794	1,467,437	1,579,845	7.500%	5/15/2024
GNMA POOL #0370950	2,017,454	2,097,266	6.500%	12/15/2023
GNMA POOL #0371239	1,790,343	1,861,170	6.500%	1/15/2024
GNMA POOL #0371765	841,857	898,603	7.000%	5/15/2024
GNMA POOL #0376348	1,131,014	1,207,548	7.000%	12/15/2023
GNMA POOL #0385892	227,309	248,650	8.000%	9/15/2024
GNMA POOL #0389161	18,510,254	18,818,276	6.000%	10/15/2037
GNMA POOL #0389783	17,088,529	17,420,954	6.000%	12/15/2032
GNMA POOL #0389798	10,285,433	10,482,302	6.000%	1/15/2033
GNMA POOL #0403392	5,281,163	5,382,247	6.000%	9/15/2033
GNMA POOL #0403932	564,755	617,776	8.000%	8/15/2024
GNMA POOL #0403965	412,320	451,030	8.000%	9/15/2024
GNMA POOL #0403980	243,141	267,388	9.000%	10/15/2024
GNMA POOL #0404121	197,894	213,193	7.500%	7/15/2025
GNMA POOL #0405488	797,274	851,409	7.000%	9/15/2025
GNMA POOL #0410048	634,640	683,702	7.500%	7/15/2025
GNMA POOL #0410104	439,960	473,972	7.500%	9/15/2025
GNMA POOL #0410105	321,428	343,253	7.000%	9/15/2025
GNMA POOL #0410210	397,014	423,971	7.000%	11/15/2025
GNMA POOL #0410917	789,348	842,628	7.000%	2/15/2026
GNMA POOL #0412316	2,805,019	2,993,193	7.000%	9/15/2027
GNMA POOL #0412347	861,138	918,907	7.000%	10/15/2027
GNMA POOL #0412557	718,690	767,200	7.000%	2/15/2026
GNMA POOL #0412583	1,426,367	1,482,795	6.500%	4/15/2026
GNMA POOL #0412618	316,762	346,832	8.000%	6/15/2026
GNMA POOL #0412620	633,552	676,316	7.000%	6/15/2026
GNMA POOL #0414721	572,651	611,534	7.000%	10/15/2025
GNMA POOL #0414937	897,726	933,241	6.500%	1/15/2026
GNMA POOL #0415016	455,389	486,127	7.000%	1/15/2026
GNMA POOL #0415037	2,139,808	2,224,460	6.500%	2/15/2026
GNMA POOL #0415107	1,034,281	1,104,094	7.000%	2/15/2026
GNMA POOL #0415155	581,388	620,631	7.000%	3/15/2026
GNMA POOL #0416154	1,128,968	1,205,171	7.000%	2/15/2026
GNMA POOL #0416183	756,445	786,370	6.500%	3/15/2026
GNMA POOL #0417191	460,058	495,579	7.500%	1/15/2026
GNMA POOL #0417390	615,025	656,538	7.000%	5/15/2026
GNMA POOL #0417392	587,244	632,585	7.500%	5/15/2026
GNMA POOL #0417426	830,399	894,514	7.500%	5/15/2026
GNMA POOL #0421379	1,526,977	1,584,045	6.500%	11/15/2033
GNMA POOL #0421684	786,939	840,056	7.000%	2/15/2026
GNMA POOL #0422555	1,038,003	1,108,067	7.000%	4/15/2026
GNMA POOL #0422674	283,445	305,329	7.500%	5/15/2026

GNMA POOL #0422688	533,329	569,328	7.000%	5/15/2026
GNMA POOL #0422721	180,182	194,094	7.500%	5/15/2026
GNMA POOL #0422817	321,937	346,794	7.500%	5/15/2026
GNMA POOL #0422928	655,071	717,256	8.000%	6/15/2026
GNMA POOL #0423479	496,405	516,043	6.500%	2/15/2026
GNMA POOL #0423782	937,827	1,010,236	7.500%	5/15/2026
GNMA POOL #0425007	7,032,304	6,844,203	5.000%	11/15/2033
GNMA POOL #0425013	21,882,554	21,868,236	5.500%	11/15/2033
GNMA POOL #0425386	555,099	597,958	7.500%	5/15/2026
GNMA POOL #0426075	492,739	525,998	7.000%	5/15/2026
GNMA POOL #0431828	44,852	48,315	7.500%	12/15/2026
GNMA POOL #0432171	3,582,073	3,647,277	6.000%	8/15/2034
GNMA POOL #0434098	2,281,425	2,329,370	6.000%	11/15/2028
GNMA POOL #0434107	2,339,417	2,388,581	6.000%	12/15/2028
GNMA POOL #0434109	450,732	468,564	6.500%	12/15/2028
GNMA POOL #0434119	1,985,896	2,027,630	6.000%	12/15/2028
GNMA POOL #0434164	3,596,491	3,669,826	6.000%	1/15/2029
GNMA POOL #0434167	3,093,174	3,156,246	6.000%	1/15/2029
GNMA POOL #0434181	661,948	687,722	6.500%	2/15/2029
GNMA POOL #0434187	2,445,356	2,495,219	6.000%	2/15/2029
GNMA POOL #0434189	1,810,484	1,880,976	6.500%	2/15/2029
GNMA POOL #0434202	4,627,760	4,722,123	6.000%	2/15/2029
GNMA POOL #0434516	466,691	502,220	7.500%	9/15/2029
GNMA POOL #0434655	335,623	367,713	8.000%	1/15/2030
GNMA POOL #0434696	398,815	436,947	8.000%	2/15/2030
GNMA POOL #0434784	1,007,593	1,083,782	7.500%	6/15/2030
GNMA POOL #0434843	443,329	476,851	7.500%	8/15/2030
GNMA POOL #0434861	613,116	659,476	7.500%	9/15/2030
GNMA POOL #0435062	2,986,679	3,102,034	6.500%	3/15/2031
GNMA POOL #0439516	372,235	400,894	7.500%	3/15/2027
GNMA POOL #0440275	87,214	93,929	7.500%	3/15/2027
GNMA POOL #0442331	749,615	779,270	6.500%	4/15/2028
GNMA POOL #0445624	16,115,260	16,104,716	5.500%	2/15/2033
GNMA POOL #0448351	3,499,764	3,634,935	6.500%	5/15/2031
GNMA POOL #0449473	2,177,354	2,323,421	7.000%	9/15/2027
GNMA POOL #0449479	1,852,110	1,976,358	7.000%	10/15/2027
GNMA POOL #0449516	2,580,391	2,682,473	6.500%	3/15/2028
GNMA POOL #0449524	3,780,900	3,930,474	6.500%	4/15/2028
GNMA POOL #0449549	4,199,847	4,365,995	6.500%	6/15/2028
GNMA POOL #0454049	681,383	726,565	7.000%	5/15/2028
GNMA POOL #0454429	2,253,209	2,337,418	6.500%	12/15/2033
GNMA POOL #0454475	900,269	935,884	6.500%	9/15/2028
GNMA POOL #0455494	131,183	139,983	7.000%	9/15/2027
GNMA POOL #0455495	399,332	426,121	7.000%	9/15/2027
GNMA POOL #0455515	130,188	138,922	7.000%	9/15/2027
GNMA POOL #0455533	153,741	164,055	7.000%	9/15/2027
GNMA POOL #0455845	474,373	506,196	7.000%	10/15/2027
GNMA POOL #0456733	1,032,750	1,073,606	6.500%	3/15/2028
GNMA POOL #0457825	1,632,096	1,696,663	6.500%	10/15/2028
GNMA POOL #0457843	7,096,423	7,245,559	6.000%	12/15/2028
GNMA POOL #0460759	636,334	661,508	6.500%	2/15/2028

GNMA POOL #0461218	243,151	252,770	6.500%	1/15/2028
GNMA POOL #0462556	1,592,981	1,656,000	6.500%	2/15/2028
GNMA POOL #0462622	3,873,230	4,026,457	6.500%	3/15/2028
GNMA POOL #0462642	3,281,357	3,411,169	6.500%	7/15/2028
GNMA POOL #0462668	5,948,911	6,184,253	6.500%	4/15/2028
GNMA POOL #0462736	1,248,385	1,274,620	6.000%	5/15/2028
GNMA POOL #0462818	1,479,869	1,538,413	6.500%	6/15/2028
GNMA POOL #0465539	2,555,298	2,608,999	6.000%	7/15/2028
GNMA POOL #0465979	1,692,521	1,759,478	6.500%	3/15/2028
GNMA POOL #0466440	1,522,612	1,581,896	6.500%	2/15/2029
GNMA POOL #0466557	2,159,120	2,243,186	6.500%	3/15/2029
GNMA POOL #0466807	766,409	796,729	6.500%	4/15/2028
GNMA POOL #0467720	457,691	475,797	6.500%	3/15/2028
GNMA POOL #0469045	320,565	333,247	6.500%	2/15/2028
GNMA POOL #0469389	687,441	714,636	6.500%	3/15/2028
GNMA POOL #0469453	655,200	681,120	6.500%	3/15/2028
GNMA POOL #0469692	834,914	867,651	6.500%	11/15/2028
GNMA POOL #0471568	2,200,129	2,286,260	6.500%	8/15/2028
GNMA POOL #0471589	930,961	967,790	6.500%	10/15/2028
GNMA POOL #0472678	1,484,689	1,543,424	6.500%	6/15/2028
GNMA POOL #0473503	1,222,783	1,271,157	6.500%	4/15/2028
GNMA POOL #0473533	918,070	954,389	6.500%	4/15/2028
GNMA POOL #0474016	874,306	908,894	6.500%	4/15/2028
GNMA POOL #0474071	405,026	421,049	6.500%	4/15/2028
GNMA POOL #0475663	938,846	975,987	6.500%	11/15/2028
GNMA POOL #0476972	3,557,528	3,630,069	6.000%	1/15/2029
GNMA POOL #0478170	1,348,543	1,401,892	6.500%	6/15/2028
GNMA POOL #0479983	1,722,987	1,789,534	6.500%	2/15/2031
GNMA POOL #0482091	563,629	585,926	6.500%	8/15/2028
GNMA POOL #0482684	405,934	421,993	6.500%	8/15/2028
GNMA POOL #0482858	2,985,331	3,048,070	6.000%	12/15/2028
GNMA POOL #0486446	2,898,816	2,959,737	6.000%	8/15/2028
GNMA POOL #0486447	4,895,247	5,088,906	6.500%	8/15/2028
GNMA POOL #0486703	2,933,606	2,995,257	6.000%	11/15/2028
GNMA POOL #0486795	3,647,749	3,724,409	6.000%	12/15/2028
GNMA POOL #0486843	6,032,705	6,155,715	6.000%	1/15/2029
GNMA POOL #0486876	14,646,656	14,945,310	6.000%	1/15/2029
GNMA POOL #0486933	4,412,491	4,502,464	6.000%	2/15/2029
GNMA POOL #0486951	495,940	515,250	6.500%	2/15/2029
GNMA POOL #0486960	2,524,404	2,575,878	6.000%	2/15/2029
GNMA POOL #0487127	4,097,579	4,257,121	6.500%	4/15/2029
GNMA POOL #0487223	2,528,078	2,626,510	6.500%	5/15/2029
GNMA POOL #0487605	4,786,314	4,972,672	6.500%	5/15/2029
GNMA POOL #0487628	3,250,627	3,377,192	6.500%	7/15/2029
GNMA POOL #0487637	2,044,140	2,178,820	7.000%	8/15/2029
GNMA POOL #0489049	17,284	18,423	7.000%	2/15/2029
GNMA POOL #0490762	1,938,387	1,979,123	6.000%	11/15/2028
GNMA POOL #0490781	2,156,391	2,201,708	6.000%	11/15/2028
GNMA POOL #0490800	2,297,699	2,345,987	6.000%	11/15/2028
GNMA POOL #0490996	1,406,346	1,461,982	6.500%	12/15/2028
GNMA POOL #0491105	2,634,786	2,688,511	6.000%	1/15/2029



GNMA	POOL #0491606	576,861	597,338	6.500%	1/15/2034
GNMA	POOL #0492934	3,082,419	3,147,198	6.000%	11/15/2028
GNMA	POOL #0492938	2,144,226	2,189,289	6.000%	11/15/2028
GNMA	POOL #0492942	1,415,467	1,445,214	6.000%	11/15/2028
GNMA	POOL #0494010	90,426	97,310	7.500%	7/15/2029
GNMA	POOL #0494331	2,874,237	2,932,844	6.000%	2/15/2029
GNMA	POOL #0495714	6,053,201	6,180,413	6.000%	12/15/2028
GNMA	POOL #0495724	1,460,690	1,491,387	6.000%	12/15/2028
GNMA	POOL #0495732	2,400,333	2,450,778	6.000%	12/15/2028
GNMA	POOL #0495737	2,053,443	2,096,597	6.000%	12/15/2028
GNMA	POOL #0495755	3,591,485	3,666,963	6.000%	12/15/2028
GNMA	POOL #0497298	2,424,962	2,475,924	6.000%	12/15/2028
GNMA	POOL #0497391	583,074	605,776	6.500%	1/15/2029
GNMA	POOL #0497394	1,004,343	1,024,822	6.000%	1/15/2029
GNMA	POOL #0498282	2,105,005	2,147,927	6.000%	1/15/2029
GNMA	POOL #0498285	2,234,248	2,279,806	6.000%	1/15/2029
GNMA	POOL #0498388	1,962,307	2,002,320	6.000%	2/15/2029
GNMA	POOL #0498393	2,586,721	2,639,466	6.000%	2/15/2029
GNMA	POOL #0498395	2,342,534	2,390,300	6.000%	2/15/2029
GNMA	POOL #0498504	352,813	366,550	6.500%	2/15/2029
GNMA	POOL #0505235	282,518	304,026	7.500%	11/15/2029
GNMA	POOL #0505988	4,135,422	4,128,840	5.500%	11/15/2034
GNMA	POOL #0505572	500,548	533,527	7.000%	5/15/2029
GNMA	POOL #0507493	584,969	623,511	7.000%	6/15/2029
GNMA	POOL #0509345	1,818,150	1,937,941	7.000%	6/15/2029
GNMA	POOL #0509403	735,808	791,824	7.500%	8/15/2029
GNMA	POOL #0509933	436,403	465,156	7.000%	6/15/2029
GNMA	POOL #0510084	103,836	111,740	7.500%	7/15/2029
GNMA	POOL #0510534	194,837	209,669	7.500%	10/15/2029
GNMA	POOL #0510586	11,842,171	11,508,763	5.000%	2/15/2035
GNMA	POOL #0510704	643,399	692,380	7.500%	11/15/2029
GNMA	POOL #0510714	231,116	248,711	7.500%	11/15/2029
GNMA	POOL #0510720	153,463	165,146	7.500%	11/15/2029
GNMA	POOL #0510727	126,058	135,655	7.500%	11/15/2029
GNMA	POOL #0511589	208,781	224,568	7.500%	8/15/2030
GNMA	POOL #0511642	163,126	175,460	7.500%	9/15/2030
GNMA	POOL #0512500	112,395	120,893	7.500%	8/15/2030
GNMA	POOL #0513032	454,235	488,815	7.500%	8/15/2029
GNMA	POOL #0513747	699,596	752,855	7.500%	8/15/2029
GNMA	POOL #0513756	970,201	1,044,060	7.500%	8/15/2029
GNMA	POOL #0518984	11,313,845	11,306,443	5.500%	1/15/2033
GNMA	POOL #0520179	7,951,769	7,939,112	5.500%	3/15/2034
GNMA	POOL #0520227	8,963,487	8,943,617	5.500%	12/15/2035
GNMA	POOL #0520783	19,408,014	19,364,990	5.500%	3/15/2035
GNMA	POOL #0520825	18,915,535	18,382,982	5.000%	3/15/2035
GNMA	POOL #0521278	6,986,098	6,789,409	5.000%	4/15/2035
GNMA	POOL #0521332	5,631,533	5,731,594	6.000%	5/15/2035
GNMA	POOL #0521356	15,618,536	15,178,807	5.000%	6/15/2035
GNMA	POOL #0531829	259,593	279,223	7.500%	9/15/2030
GNMA	POOL #0532255	120,677	129,802	7.500%	5/15/2030
GNMA	POOL #0532712	428,730	461,149	7.500%	9/15/2030

GNMA POOL #0533946	2,295,379	2,383,317	6.500%	4/15/2032
GNMA POOL #0538300	2,712,086	2,815,987	6.500%	1/15/2032
GNMA POOL #0538312	2,463,396	2,511,317	6.000%	2/15/2032
GNMA POOL #0538719	9,775,246	9,500,030	5.000%	5/15/2035
GNMA POOL #0542478	996,168	1,034,643	6.500%	2/15/2031
GNMA POOL #0542493	1,444,304	1,500,087	6.500%	2/15/2031
GNMA POOL #0544192	8,645,371	8,626,206	5.500%	10/15/2035
GNMA POOL #0550047	5,742,932	5,964,741	6.500%	6/15/2031
GNMA POOL #0550613	74,425,254	72,329,863	5.000%	8/15/2035
GNMA POOL #0550651	31,052,557	30,178,294	5.000%	9/15/2035
GNMA POOL #0550658	5,110,178	5,197,610	6.000%	9/15/2035
GNMA POOL #0550683	11,402,371	11,597,459	6.000%	10/15/2035
GNMA POOL #0550687	8,945,643	9,098,697	6.000%	10/15/2035
GNMA POOL #0551077	2,746,535	2,852,614	6.500%	11/15/2031
GNMA POOL #0551120	2,456,918	2,551,812	6.500%	8/15/2031
GNMA POOL #0551215	483,910	502,600	6.500%	2/15/2031
GNMA POOL #0551950	2,281,154	2,325,530	6.000%	1/15/2032
GNMA POOL #0551965	1,525,803	1,555,484	6.000%	1/15/2032
GNMA POOL #0551971	2,913,589	2,970,267	6.000%	1/15/2032
GNMA POOL #0551975	4,249,064	4,331,722	6.000%	1/15/2032
GNMA POOL #0552314	3,029,969	3,088,911	6.000%	1/15/2032
GNMA POOL #0552317	3,967,480	4,044,659	6.000%	1/15/2032
GNMA POOL #0552382	2,203,547	2,246,413	6.000%	2/15/2032
GNMA POOL #0552515	2,806,303	2,913,815	6.500%	4/15/2032
GNMA POOL #0552610	1,352,576	1,404,394	6.500%	6/15/2032
GNMA POOL #0552611	2,122,556	2,203,873	6.500%	6/15/2032
GNMA POOL #0552613	1,221,716	1,268,521	6.500%	6/15/2032
GNMA POOL #0552614	2,828,452	2,936,811	6.500%	6/15/2032
GNMA POOL #0552657	3,655,648	3,795,698	6.500%	7/15/2032
GNMA POOL #0552706	1,284,797	1,334,018	6.500%	8/15/2032
GNMA POOL #0552778	1,858,108	1,929,293	6.500%	9/15/2032
GNMA POOL #0553057	14,843,493	14,833,781	5.500%	2/15/2033
GNMA POOL #0553058	14,285,839	14,276,492	5.500%	2/15/2033
GNMA POOL #0553113	14,310,242	14,300,879	5.500%	3/15/2033
GNMA POOL #0553305	27,779,358	27,761,182	5.500%	6/15/2033
GNMA POOL #0553306	30,687,313	30,667,235	5.500%	6/15/2033
GNMA POOL #0553307	13,736,253	13,727,266	5.500%	6/15/2033
GNMA POOL #0553308	15,188,374	15,178,436	5.500%	6/15/2033
GNMA POOL #0553348	25,684,967	25,668,162	5.500%	7/15/2033
GNMA POOL #0553378	8,566,690	8,730,662	6.000%	7/15/2033
GNMA POOL #0561517	3,959,880	4,112,823	6.500%	7/15/2031
GNMA POOL #0561561	11,744,028	12,197,618	6.500%	8/15/2031
GNMA POOL #0562287	5,123,451	5,221,517	6.000%	12/15/2033
GNMA POOL #0562354	4,639,973	4,632,587	5.500%	1/15/2034
GNMA POOL #0562357	5,124,270	5,217,548	6.000%	1/15/2034
GNMA POOL #0562487	5,509,623	5,609,916	6.000%	2/15/2034
GNMA POOL #0562541	4,095,636	4,170,189	6.000%	9/15/2034
GNMA POOL #0563598	1,713,558	1,779,205	6.500%	6/15/2032
GNMA POOL #0563663	12,263,859	12,502,429	6.000%	10/15/2032
GNMA POOL #0563664	1,698,881	1,763,966	6.500%	10/15/2032
GNMA POOL #0563692	19,443,070	19,821,299	6.000%	12/15/2032

GNMA POOL #0564218	2,519,932	2,617,260	6.500%	8/15/2031
GNMA POOL #0564374	3,281,287	3,408,020	6.500%	9/15/2031
GNMA POOL #0564385	2,819,366	2,928,259	6.500%	10/15/2031
GNMA POOL #0564752	3,675,831	3,817,803	6.500%	8/15/2031
GNMA POOL #0565203	22,806,326	23,185,838	6.000%	7/15/2037
GNMA POOL #0182615	402,405	437,148	8.000%	6/15/2017
GNMA POOL #0200036	1,543,343	1,691,656	8.500%	2/15/2017
GNMA POOL #0200039	498,400	541,431	8.000%	4/15/2017
GNMA POOL #0201208	431,064	468,282	8.000%	4/15/2017
GNMA POOL #0206099	523,986	569,227	8.000%	3/15/2017
GNMA POOL #0212181	333,865	362,691	8.000%	5/15/2017
GNMA POOL #0303770	355,148	387,919	8.000%	2/15/2022
GNMA POOL #0303788	517,054	564,765	8.000%	3/15/2022
GNMA POOL #0306051	1,041,666	1,146,940	8.500%	6/15/2021
GNMA POOL #0306066	892,657	982,872	8.500%	7/15/2021
GNMA POOL #0306080	305,868	336,780	8.500%	8/15/2021
GNMA POOL #0312981	469,194	511,982	8.000%	12/15/2021
GNMA POOL #0312997	924,615	1,009,934	8.000%	2/15/2022
GNMA POOL #0313122	320,843	345,100	7.500%	12/15/2022
GNMA POOL #0315129	808,462	883,063	8.000%	2/15/2022
GNMA POOL #0315147	492,123	537,534	8.000%	3/15/2022
GNMA POOL #0315261	1,339,289	1,462,871	8.000%	11/15/2022
GNMA POOL #0316066	852,611	931,285	8.000%	2/15/2022
GNMA POOL #0319341	704,181	769,159	8.000%	3/15/2022
GNMA POOL #0320935	215,279	235,144	8.000%	3/15/2022
GNMA POOL #0320938	507,953	554,824	8.000%	4/15/2022
GNMA POOL #0323053	263,917	288,270	8.000%	4/15/2022
GNMA POOL #0324383	473,122	516,779	8.000%	7/15/2022
GNMA POOL #0324410	794,543	867,859	8.000%	7/15/2022
GNMA POOL #0324426	415,157	453,466	8.000%	8/15/2022
GNMA POOL #0324693	676,487	738,910	8.000%	6/15/2022
GNMA POOL #0325149	284,117	313,167	8.500%	6/15/2022
GNMA POOL #0325182	1,322,909	1,444,980	8.000%	8/15/2022
GNMA POOL #0327253	652,050	718,721	8.500%	6/15/2022
GNMA POOL #0327282	755,839	825,584	8.000%	9/15/2022
GNMA POOL #0327285	734,006	801,736	8.000%	9/15/2022
GNMA POOL #0328417	544,850	595,126	8.000%	8/15/2022
GNMA POOL #0332700	977,792	1,068,017	8.000%	9/15/2022
GNMA POOL #0332718	1,393,728	1,522,334	8.000%	10/15/2022
GNMA POOL #0338610	455,434	497,863	8.000%	1/15/2023
GNMA POOL #0338620	447,162	488,821	8.000%	1/15/2023
GNMA POOL #0341677	293,619	320,973	8.000%	1/15/2023
GNMA POOL #0342505	582,737	637,026	8.000%	1/15/2023
GNMA POOL #0613824	2,112,921	2,153,364	6.000%	7/15/2033
GNMA POOL #0613933	944,856	980,168	6.500%	11/15/2033
GNMA POOL #0613934	3,743,960	3,815,621	6.000%	12/15/2033
GNMA POOL #0615291	7,540,581	7,684,912	6.000%	7/15/2033
GNMA POOL #0615292	5,388,794	5,491,939	6.000%	7/15/2033
GNMA POOL #0615298	5,262,445	5,363,171	6.000%	7/15/2033
GNMA POOL #0615306	30,587,026	29,768,882	5.000%	7/15/2033
GNMA POOL #0615421	12,110,280	12,342,078	6.000%	7/15/2033

GNMA	POOL #0615423	5,035,728	5,132,115	6.000%	8/15/2033
GNMA	POOL #0615653	17,073,517	16,616,834	5.000%	10/15/2033
GNMA	POOL #0615659	8,789,437	8,800,280	5.500%	10/15/2033
GNMA	POOL #0615668	8,975,810	9,147,613	6.000%	10/15/2033
GNMA	POOL #0615669	6,161,465	6,279,399	6.000%	10/15/2033
GNMA	POOL #0615952	15,477,087	15,466,960	5.500%	9/15/2033
GNMA	POOL #0615953	4,695,336	4,692,264	5.500%	9/15/2033
GNMA	POOL #0616035	976,432	1,012,925	6.500%	10/15/2033
GNMA	POOL #0616095	8,378,659	8,539,031	6.000%	11/15/2033
GNMA	POOL #0616134	10,820,657	11,027,771	6.000%	12/15/2033
GNMA	POOL #0616140	15,870,215	15,445,718	5.000%	12/15/2033
GNMA	POOL #0616141	7,364,707	7,167,715	5.000%	12/15/2033
GNMA	POOL #0616149	13,024,514	13,273,811	6.000%	12/15/2033
GNMA	POOL #0616213	5,448,105	5,439,433	5.500%	1/15/2034
GNMA	POOL #0616313	18,114,560	18,085,726	5.500%	3/15/2034
GNMA	POOL #0616314	17,908,558	17,880,051	5.500%	3/15/2034
GNMA	POOL #0616319	10,672,636	10,866,912	6.000%	3/15/2034
GNMA	POOL #0616322	6,888,390	6,877,425	5.500%	3/15/2034
GNMA	POOL #0616372	5,091,320	5,183,998	6.000%	4/15/2034
GNMA	POOL #0616425	4,970,011	5,060,481	6.000%	5/15/2034
GNMA	POOL #0616585	11,017,510	10,999,972	5.500%	8/15/2034
GNMA	POOL #0616634	21,540,914	21,506,625	5.500%	9/15/2034
GNMA	POOL #0616639	8,036,439	8,182,727	6.000%	9/15/2034
GNMA	POOL #0616692	31,585,857	31,535,579	5.500%	10/15/2034
GNMA	POOL #0616743	27,692,113	27,648,032	5.500%	11/15/2034
GNMA	POOL #0616797	8,307,933	8,459,163	6.000%	12/15/2034
GNMA	POOL #0616835	15,876,455	15,841,260	5.500%	1/15/2035
GNMA	POOL #0616837	7,732,041	7,864,331	6.000%	1/15/2035
GNMA	POOL #0616960	19,031,473	18,977,152	5.500%	1/15/2036
GNMA	POOL #0617089	28,826,715	29,315,057	6.000%	5/15/2036
GNMA	POOL #0617120	39,580,219	40,250,733	6.000%	6/15/2036
GNMA	POOL #0617221	27,054,027	27,988,691	6.500%	9/15/2036
GNMA	POOL #0617322	14,964,228	14,921,516	5.500%	12/15/2036
GNMA	POOL #0617416	12,540,548	12,970,038	6.500%	2/15/2037
GNMA	POOL #0617450	11,224,920	11,609,352	6.500%	3/15/2037
GNMA	POOL #0617532	18,197,676	18,820,911	6.500%	5/15/2037
GNMA	POOL #0617611	20,844,709	21,191,578	6.000%	7/15/2037
GNMA	POOL #0617759	9,237,688	9,391,409	6.000%	10/15/2037
GNMA	POOL #0618635	10,136,025	10,320,532	6.000%	9/15/2034
GNMA	POOL #0618673	18,074,840	18,023,249	5.500%	10/15/2036
GNMA	POOL #0618681	19,107,739	19,767,874	6.500%	10/15/2036
GNMA	POOL #0618697	41,888,231	41,768,670	5.500%	11/15/2036
GNMA	POOL #0618703	37,673,431	38,311,643	6.000%	11/15/2036
GNMA	POOL #0618744	9,789,340	9,761,398	5.500%	12/15/2036
GNMA	POOL #0618745	9,721,280	9,693,533	5.500%	12/15/2036
GNMA	POOL #0618748	39,807,821	40,482,191	6.000%	12/15/2036
GNMA	POOL #0618752	15,959,867	16,511,250	6.500%	12/15/2036
GNMA	POOL #0619087	2,848,035	2,899,878	6.000%	9/15/2034
GNMA	POOL #0619481	4,983,234	5,078,616	6.000%	8/15/2033
GNMA	POOL #0619552	3,309,624	3,372,972	6.000%	9/15/2033
GNMA	POOL #0619641	4,243,355	4,324,575	6.000%	9/15/2033

GNMA	POOL #0620445	17,976,527	17,495,690	5.000%	8/15/2033
GNMA	POOL #0621137	8,371,303	8,658,004	6.500%	4/15/2037
GNMA	POOL #0621274	18,692,542	18,192,553	5.000%	9/15/2033
GNMA	POOL #0621705	1,433,048	1,486,606	6.500%	10/15/2033
GNMA	POOL #0621724	8,833,334	9,002,410	6.000%	11/15/2033
GNMA	POOL #0621736	1,669,601	1,731,999	6.500%	10/15/2033
GNMA	POOL #0621771	1,364,561	1,415,559	6.500%	11/15/2033
GNMA	POOL #0621855	10,914,983	10,897,608	5.500%	1/15/2034
GNMA	POOL #0622253	12,586,806	12,558,904	5.500%	2/15/2035
GNMA	POOL #0622303	17,738,046	17,698,724	5.500%	5/15/2035
GNMA	POOL #0622583	6,851,667	6,982,812	6.000%	11/15/2033
GNMA	POOL #0623994	10,936,553	11,118,544	6.000%	10/15/2037
GNMA	POOL #0624209	9,572,041	9,556,804	5.500%	2/15/2034
GNMA	POOL #0625083	7,464,736	7,452,854	5.500%	2/15/2034
GNMA	POOL #0625652	6,045,134	6,155,174	6.000%	1/15/2034
GNMA	POOL #0626758	15,145,284	15,111,710	5.500%	3/15/2035
GNMA	POOL #0626769	16,424,057	16,387,648	5.500%	4/15/2035
GNMA	POOL #0627153	2,257,722	2,298,820	6.000%	4/15/2034
GNMA	POOL #0627999	11,051,322	11,033,730	5.500%	3/15/2034
GNMA	POOL #0628013	3,598,479	3,592,751	5.500%	3/15/2034
GNMA	POOL #0628026	2,354,593	2,397,454	6.000%	3/15/2034
GNMA	POOL #0628027	5,735,572	5,726,443	5.500%	3/15/2034
GNMA	POOL #0628057	12,953,811	12,933,191	5.500%	4/15/2034
GNMA	POOL #0630119	3,031,460	3,086,642	6.000%	6/15/2034
GNMA	POOL #0630125	1,928,024	1,963,120	6.000%	6/15/2034
GNMA	POOL #0630145	7,245,107	7,376,990	6.000%	7/15/2034
GNMA	POOL #0630152	5,126,544	5,219,863	6.000%	7/15/2034
GNMA	POOL #0630154	9,502,573	9,675,550	6.000%	7/15/2034
GNMA	POOL #0630162	3,977,921	4,050,332	6.000%	7/15/2034
GNMA	POOL #0630199	10,169,613	10,354,732	6.000%	8/15/2034
GNMA	POOL #0630963	12,315,339	11,968,609	5.000%	8/15/2035
GNMA	POOL #0630968	5,236,005	5,331,316	6.000%	7/15/2034
GNMA	POOL #0631111	2,869,731	2,921,969	6.000%	6/15/2034
GNMA	POOL #0631270	7,974,657	7,750,137	5.000%	7/15/2035
GNMA	POOL #0631305	14,145,255	14,113,898	5.500%	9/15/2035
GNMA	POOL #0631335	11,482,166	11,456,712	5.500%	9/15/2035
GNMA	POOL #0631548	3,328,909	3,389,505	6.000%	8/15/2034
GNMA	POOL #0631579	6,078,003	6,188,642	6.000%	7/15/2034
GNMA	POOL #0631616	5,568,100	5,669,457	6.000%	8/15/2034
GNMA	POOL #0631634	7,795,628	7,937,532	6.000%	8/15/2034
GNMA	POOL #0631761	7,158,342	7,146,948	5.500%	10/15/2034
GNMA	POOL #0631768	1,701,062	1,732,027	6.000%	10/15/2034
GNMA	POOL #0632416	6,777,532	6,900,905	6.000%	7/15/2034
GNMA	POOL #0632431	7,993,215	8,138,716	6.000%	8/15/2034
GNMA	POOL #0633177	3,689,562	3,756,724	6.000%	6/15/2034
GNMA	POOL #0633208	5,693,802	5,797,447	6.000%	7/15/2034
GNMA	POOL #0633209	7,510,200	7,646,909	6.000%	7/15/2034
GNMA	POOL #0633256	7,983,190	8,128,509	6.000%	10/15/2034
GNMA	POOL #0633547	3,090,705	3,085,786	5.500%	8/15/2034
GNMA	POOL #0633620	5,639,778	5,630,800	5.500%	9/15/2034
GNMA	POOL #0633621	3,991,434	4,064,091	6.000%	9/15/2034

GNMA	POOL #0633714	6,971,902	7,098,812	6.000%	9/15/2034
GNMA	POOL #0633757	6,042,399	6,032,781	5.500%	10/15/2034
GNMA	POOL #0633761	3,835,079	3,828,974	5.500%	10/15/2034
GNMA	POOL #0634660	17,309,598	17,282,045	5.500%	12/15/2034
GNMA	POOL #0635329	5,328,184	5,419,346	6.000%	1/15/2035
GNMA	POOL #0635344	5,579,051	5,674,505	6.000%	3/15/2035
GNMA	POOL #0636106	6,019,020	6,005,677	5.500%	1/15/2035
GNMA	POOL #0636108	7,255,080	7,238,997	5.500%	1/15/2035
GNMA	POOL #0636135	3,801,633	3,866,676	6.000%	1/15/2035
GNMA	POOL #0636244	21,873,816	21,825,326	5.500%	3/15/2035
GNMA	POOL #0636247	4,573,519	4,563,381	5.500%	3/15/2035
GNMA	POOL #0636302	14,845,553	14,812,643	5.500%	4/15/2035
GNMA	POOL #0636775	3,043,627	3,099,030	6.000%	10/15/2034
GNMA	POOL #0636823	8,485,784	8,472,277	5.500%	11/15/2034
GNMA	POOL #0636851	23,054,577	23,017,879	5.500%	11/15/2034
GNMA	POOL #0636855	1,771,931	1,804,186	6.000%	11/15/2034
GNMA	POOL #0637347	15,765,302	15,740,207	5.500%	9/15/2034
GNMA	POOL #0637365	7,906,635	7,894,049	5.500%	12/15/2034
GNMA	POOL #0637406	18,400,078	18,370,789	5.500%	11/15/2034
GNMA	POOL #0637407	3,393,767	3,455,544	6.000%	11/15/2034
GNMA	POOL #0639513	10,777,123	10,473,701	5.000%	3/15/2035
GNMA	POOL #0640139	13,846,825	13,824,784	5.500%	12/15/2034
GNMA	POOL #0640140	3,768,171	3,836,764	6.000%	12/15/2034
GNMA	POOL #0640876	9,762,857	9,741,215	5.500%	4/15/2035
GNMA	POOL #0641342	11,143,961	11,119,257	5.500%	5/15/2035
GNMA	POOL #0641350	7,641,758	7,624,818	5.500%	5/15/2035
GNMA	POOL #0642510	7,849,012	7,831,612	5.500%	6/15/2035
GNMA	POOL #0643335	37,461,338	36,406,641	5.000%	9/15/2035
GNMA	POOL #0643338	10,387,522	10,364,495	5.500%	9/15/2035
GNMA	POOL #0643416	4,502,193	4,375,437	5.000%	6/15/2035
GNMA	POOL #0644011	10,691,619	10,390,604	5.000%	7/15/2035
GNMA	POOL #0644511	25,594,474	25,537,736	5.500%	6/15/2035
GNMA	POOL #0644547	10,517,260	10,221,154	5.000%	7/15/2035
GNMA	POOL #0644596	22,734,518	22,094,444	5.000%	8/15/2035
GNMA	POOL #0644686	31,608,166	31,538,097	5.500%	11/15/2035
GNMA	POOL #0644756	17,656,713	17,617,571	5.500%	5/15/2035
GNMA	POOL #0644757	24,688,397	24,633,667	5.500%	5/15/2035
GNMA	POOL #0644925	11,181,251	10,866,450	5.000%	7/15/2035
GNMA	POOL #0644927	13,287,502	12,913,402	5.000%	7/15/2035
GNMA	POOL #0645844	8,256,147	8,237,844	5.500%	11/15/2035
GNMA	POOL #0645853	18,368,144	18,673,801	6.000%	7/15/2037
GNMA	POOL #0645857	9,420,191	9,399,308	5.500%	12/15/2035
GNMA	POOL #0646048	11,298,531	11,486,545	6.000%	10/15/2037
GNMA	POOL #0646090	33,648,058	34,207,982	6.000%	1/15/2038
GNMA	POOL #0646862	11,907,801	11,881,404	5.500%	8/15/2035
GNMA	POOL #0646877	5,731,003	5,569,651	5.000%	8/15/2035
GNMA	POOL #0646883	4,029,836	3,916,379	5.000%	8/15/2035
GNMA	POOL #0646892	14,965,614	14,932,438	5.500%	9/15/2035
GNMA	POOL #0646921	12,383,291	12,355,840	5.500%	9/15/2035
GNMA	POOL #0647359	32,047,752	31,145,470	5.000%	9/15/2035
GNMA	POOL #0647431	7,895,031	7,672,752	5.000%	9/15/2035

GNMA	POOL #0647457	11,160,351	11,135,610	5.500%	10/15/2035
GNMA	POOL #0647733	14,957,498	14,536,380	5.000%	8/15/2035
GNMA	POOL #0647739	6,627,059	6,612,368	5.500%	8/15/2035
GNMA	POOL #0647771	7,704,191	7,487,285	5.000%	9/15/2035
GNMA	POOL #0647772	10,773,765	10,470,437	5.000%	9/15/2035
GNMA	POOL #0647773	5,775,466	5,612,862	5.000%	9/15/2035
GNMA	POOL #0647779	14,357,744	14,325,916	5.500%	9/15/2035
GNMA	POOL #0647995	10,893,762	10,587,056	5.000%	9/15/2035
GNMA	POOL #0648501	7,880,998	7,863,528	5.500%	11/15/2035
GNMA	POOL #0648750	10,384,844	10,361,823	5.500%	9/15/2035
GNMA	POOL #0648851	14,576,456	14,544,143	5.500%	10/15/2035
GNMA	POOL #0648855	7,242,685	7,366,603	6.000%	10/15/2035
GNMA	POOL #0649070	13,743,969	13,713,502	5.500%	12/15/2035
GNMA	POOL #0649485	7,075,635	7,059,949	5.500%	10/15/2035
GNMA	POOL #0649510	8,562,234	8,543,253	5.500%	10/15/2035
GNMA	POOL #0649525	17,866,467	17,826,861	5.500%	11/15/2035
GNMA	POOL #0650237	8,321,286	8,079,101	5.000%	3/15/2036
GNMA	POOL #0650246	20,593,591	20,534,811	5.500%	4/15/2036
GNMA	POOL #0650381	10,357,007	10,334,048	5.500%	11/15/2035
GNMA	POOL #0650384	9,515,319	9,494,226	5.500%	11/15/2035
GNMA	POOL #0651014	6,559,780	6,541,056	5.500%	2/15/2036
GNMA	POOL #0651684	47,179,948	45,806,808	5.000%	1/15/2036
GNMA	POOL #0651714	14,669,187	14,627,317	5.500%	2/15/2036
GNMA	POOL #0651718	24,208,735	23,504,157	5.000%	2/15/2036
GNMA	POOL #0651751	70,134,023	68,092,822	5.000%	3/15/2036
GNMA	POOL #0651778	9,007,058	8,981,349	5.500%	4/15/2036
GNMA	POOL #0651784	24,445,166	24,375,392	5.500%	4/15/2036
GNMA	POOL #0651787	16,764,762	16,276,835	5.000%	4/15/2036
GNMA	POOL #0651792	41,050,643	40,933,472	5.500%	4/15/2036
GNMA	POOL #0652509	32,165,803	32,073,992	5.500%	4/15/2036
GNMA	POOL #0652549	10,162,419	10,133,412	5.500%	5/15/2036
GNMA	POOL #0653731	8,599,541	8,574,995	5.500%	3/15/2036
GNMA	POOL #0653803	29,955,044	29,869,543	5.500%	4/15/2036
GNMA	POOL #0654404	9,514,830	10,014,954	7.000%	8/15/2036
GNMA	POOL #0654420	18,801,149	19,450,692	6.500%	8/15/2036
GNMA	POOL #0654910	8,789,582	8,764,494	5.500%	5/15/2036
GNMA	POOL #0654923	11,762,568	11,961,833	6.000%	6/15/2036
GNMA	POOL #0656491	26,402,975	26,850,258	6.000%	10/15/2036
GNMA	POOL #0657156	19,525,251	19,850,163	6.000%	6/15/2037
GNMA	POOL #0658028	21,740,628	21,678,574	5.500%	7/15/2036
GNMA	POOL #0658184	6,496,798	6,838,286	7.000%	11/15/2036
GNMA	POOL #0658207	6,766,678	7,000,453	6.500%	12/15/2036
GNMA	POOL #0658259	23,075,679	23,865,976	6.500%	1/15/2037
GNMA	POOL #0658299	19,005,113	19,656,001	6.500%	2/15/2037
GNMA	POOL #0658333	1,711,169	1,800,869	7.000%	3/15/2037
GNMA	POOL #0658372	39,498,353	39,385,612	5.500%	11/15/2036
GNMA	POOL #0659628	7,700,706	8,105,475	7.000%	9/15/2036
GNMA	POOL #0659630	15,905,173	16,454,665	6.500%	9/15/2036
GNMA	POOL #0659671	17,222,016	17,817,004	6.500%	10/15/2036
GNMA	POOL #0659696	6,662,567	6,892,745	6.500%	10/15/2036
GNMA	POOL #0659711	6,652,398	6,882,225	6.500%	10/15/2036

GNMA	POOL #0659712	9,968,446	10,137,317	6.000%	10/15/2036
GNMA	POOL #0659714	8,626,017	8,924,029	6.500%	10/15/2036
GNMA	POOL #0659717	11,704,832	11,903,119	6.000%	10/15/2036
GNMA	POOL #0659724	8,728,510	9,030,063	6.500%	11/15/2036
GNMA	POOL #0659731	18,254,119	18,884,763	6.500%	11/15/2036
GNMA	POOL #0659735	9,116,258	9,270,693	6.000%	11/15/2036
GNMA	POOL #0659737	13,783,040	14,016,533	6.000%	11/15/2036
GNMA	POOL #0660042	7,052,417	7,293,949	6.500%	1/15/2037
GNMA	POOL #0660783	9,711,156	10,046,657	6.500%	10/15/2036
GNMA	POOL #0661520	9,639,055	9,802,346	6.000%	11/15/2036
GNMA	POOL #0661533	9,388,563	9,361,765	5.500%	12/15/2036
GNMA	POOL #0661545	8,114,447	8,394,786	6.500%	12/15/2036
GNMA	POOL #0661547	17,499,208	17,795,656	6.000%	12/15/2036
GNMA	POOL #0661548	12,178,408	12,384,718	6.000%	12/15/2036
GNMA	POOL #0661550	12,667,133	12,881,722	6.000%	12/15/2036
GNMA	POOL #0661581	7,387,128	7,775,414	7.000%	12/15/2036
GNMA	POOL #0662010	10,633,769	11,001,145	6.500%	11/15/2036
GNMA	POOL #0662087	21,949,580	22,701,311	6.500%	1/15/2037
GNMA	POOL #0662120	17,071,214	17,655,870	6.500%	2/15/2037
GNMA	POOL #0662197	12,892,402	13,333,942	6.500%	4/15/2037
GNMA	POOL #0662384	22,997,622	23,380,316	6.000%	7/15/2037
GNMA	POOL #0662410	11,398,871	11,588,555	6.000%	5/15/2037
GNMA	POOL #0662484	37,952,041	38,583,587	6.000%	7/15/2037
GNMA	POOL #0662497	21,963,169	22,328,650	6.000%	7/15/2037
GNMA	POOL #0662536	13,104,118	13,322,179	6.000%	8/15/2037
GNMA	POOL #0662756	7,712,403	7,690,389	5.500%	12/15/2036
GNMA	POOL #0663171	10,980,788	11,356,858	6.500%	4/15/2037
GNMA	POOL #0663172	3,164,950	3,330,858	7.000%	4/15/2037
GNMA	POOL #0663894	7,118,638	7,362,438	6.500%	3/15/2037
GNMA	POOL #0667744	11,521,522	11,485,180	5.500%	7/15/2037
GNMA	POOL #0668977	3,402,641	3,581,010	7.000%	4/15/2037
GNMA	POOL #0669017	9,862,258	10,200,021	6.500%	5/15/2037
GNMA	POOL #0670914	18,193,805	18,496,561	6.000%	8/15/2037
GNMA	POOL #0670946	21,004,371	21,353,897	6.000%	10/15/2037
GNMA	POOL #0670959	14,373,807	14,612,996	6.000%	10/15/2037
GNMA	POOL #0670982	19,784,677	20,113,906	6.000%	12/15/2037
GNMA	POOL #0671041	19,214,431	19,534,171	6.000%	1/15/2038
GNMA	POOL #0671051	15,443,666	15,700,658	6.000%	9/15/2037
GNMA	POOL #0671077	22,284,368	22,655,194	6.000%	10/15/2037
GNMA	POOL #0671202	27,948,735	28,905,924	6.500%	1/15/2038
GNMA	POOL #0671318	17,342,538	17,287,834	5.500%	7/15/2037
GNMA	POOL #0671476	22,655,677	23,032,681	6.000%	8/15/2037
GNMA	POOL #0672335	23,339,637	24,138,974	6.500%	10/15/2037
GNMA	POOL #0672391	36,674,093	37,284,372	6.000%	12/15/2037
GNMA	POOL #0672416	19,281,014	19,601,862	6.000%	12/15/2037
GNMA	POOL #0673716	15,610,465	15,870,233	6.000%	10/15/2037
GNMA	POOL #0674528	13,071,361	13,288,877	6.000%	10/15/2037
GNMA	POOL #0674964	12,213,977	12,632,282	6.500%	11/15/2037
GNMA	POOL #0675136	96,296,910	97,899,350	6.000%	2/15/2038
GNMA	POOL #0675149	5,006,094	4,669,649	4.500%	2/15/2038
GNMA	POOL #0675307	29,972,404	29,091,086	5.000%	4/15/2038



GNMA POOL #0676765	6,404,019	5,973,624	4.500%	3/15/2038
GNMA POOL #0676843	49,952,035	50,783,267	6.000%	5/15/2038
GNMA POOL #0676895	17,239,560	16,080,941	4.500%	3/15/2038
GNMA POOL #0676939	40,457,291	37,738,276	4.500%	4/15/2038
GNMA POOL #0676979	49,945,890	50,777,020	6.000%	5/15/2038
GNMA POOL #0678761	28,998,870	29,481,429	6.000%	11/15/2037
GNMA POOL #0679123	28,763,661	29,242,306	6.000%	11/15/2037
GNMA POOL #0679497	19,198,508	19,856,020	6.500%	1/15/2038
GNMA POOL #0679521	32,511,342	33,052,351	6.000%	2/15/2038
GNMA POOL #0679522	19,796,090	20,474,067	6.500%	2/15/2038
GNMA POOL #0680066	10,741,371	10,920,115	6.000%	10/15/2037
GNMA POOL #0680115	23,203,227	23,589,343	6.000%	1/15/2038
GNMA POOL #0680123	19,632,081	19,958,771	6.000%	1/15/2038
GNMA POOL #0680124	12,033,388	12,233,631	6.000%	1/15/2038
GNMA POOL #0680636	14,323,209	14,561,556	6.000%	12/15/2037
GNMA POOL #0682424	21,345,471	20,717,822	5.000%	5/15/2038
GNMA POOL #0683172	23,976,893	24,375,883	6.000%	5/15/2038
GNMA POOL #0683733	12,427,432	12,388,232	5.500%	3/15/2038
GNMA POOL #0683911	26,511,404	26,952,571	6.000%	1/15/2038
GNMA POOL #0683952	9,514,700	9,840,560	6.500%	2/15/2038
GNMA POOL #0684647	24,651,785	23,926,916	5.000%	3/15/2038
GNMA POOL #0684753	14,605,360	13,623,777	4.500%	4/15/2038
GNMA POOL #0684774	15,009,978	14,001,202	4.500%	4/15/2038
GNMA POOL #0688384	14,901,401	14,463,235	5.000%	4/15/2038
GNMA POOL #0688390	21,300,832	20,674,496	5.000%	4/15/2038
GNMA POOL #0688396	17,355,293	16,844,973	5.000%	4/15/2038
GNMA POOL #0688403	13,645,471	13,244,235	5.000%	4/15/2038
GNMA POOL #0688408	31,508,511	30,582,025	5.000%	4/15/2038
GENENTECH INC SR NT	8,000,000	7,251,520	5.250%	7/15/2035
GENENTECH INC SR NT	10,000,000	9,913,830	4.750%	7/15/2015
GENERAL ELEC CO NT	15,000,000	15,107,970	5.000%	2/1/2013
GENERAL ELEC CO NT	5,000,000	4,806,660	5.250%	12/6/2017
GENERAL ELEC CAP MTN #TR00655	45,000,000	44,159,220	4.750%	9/15/2014
GENERAL ELEC CAP MTN TR 00246	13,000,000	14,069,536	6.900%	9/15/2015
GENERAL ELEC CAP MTN #TR00685	10,000,000	9,878,050	4.875%	3/4/2015
GENERAL ELEC CAP MTN #TR00698	5,000,000	4,874,640	4.250%	6/15/2012
GENERAL ELEC CAP MTN #TR00725	35,000,000	33,761,700	5.000%	1/8/2016
GENERAL ELEC CAP MTN TR 00521	13,500,000	14,005,980	5.875%	2/15/2012
GENERAL ELEC CAP MTN #TR 00528	50,000,000	50,347,500	6.750%	3/15/2032
GENERAL ELEC CAP CORP	10,000,000	9,840,570	5.375%	10/20/2016
GENERAL ELEC CAP MTN #TR 00775	25,000,000	24,265,950	5.400%	2/15/2017
GENERAL ELEC CAP CORP MTN	25,000,000	23,980,650	5.550%	5/4/2020
GENERAL ELEC CAP MTN TR 00792	30,000,000	30,617,400	5.500%	6/4/2014
GENERAL ELEC CAP CORP MEDIUM	5,000,000	4,691,890	6.150%	8/7/2037
GENERAL ELEC CAP CORP MEDIUM	22,000,000	21,514,460	5.625%	9/15/2017
GENERAL ELEC CAP CORP MEDIUM	10,000,000	10,097,480	5.250%	10/19/2012
GENERAL ELEC CAP CORP #TR00806	15,000,000	13,594,020	5.875%	1/14/2038
GENERAL ELEC CAP CORP MEDIUM	15,000,000	14,505,825	5.625%	5/1/2018
GENERAL MLS INC NT	10,501,000	10,797,874	6.000%	2/15/2012
GENERAL MLS INC NT	12,000,000	11,894,616	5.700%	2/15/2017
GENERAL MLS INC NT	2,500,000	2,440,715	5.200%	3/17/2015

GENERAL MTRS ACCEP CORP NT	10,000,000	7,185,720	6.875%	9/15/2011
GENERAL MTRS ACCEP CORP NT	30,000,000	19,517,340	8.000%	11/1/2031
GENERAL MTRS ACCEP CORP SR NT	15,000,000	10,271,655	6.875%	8/28/2012
GENWORTH FINL INC JR SUB NT	5,000,000	3,930,400	6.150%	11/15/2066
GENWORTH FINL INC SR NT	5,000,000	4,680,395	6.515%	5/22/2018
GEORGIA PWR CO SR NT SER Z	3,000,000	2,994,789	5.250%	12/15/2015
GEORGIA PWR CO SR NT SER 2007A	3,000,000	2,832,258	5.650%	3/1/2037
GEORGIA PWR CO SR NT SER 2007B	5,000,000	5,105,435	5.700%	6/1/2017
GEORGIA PWR CO SR NT SER 2008B	3,000,000	2,991,195	5.400%	6/1/2018
GLAXOSMITHKLINE CAP INC GTD NT	10,000,000	9,708,550	4.375%	4/15/2014
GLAXOSMITHKLINE CAP INC GTD NT	20,000,000	19,923,640	5.650%	5/15/2018
GLAXOSMITHKLINE CAP INC GTD NT	10,000,000	9,926,320	6.375%	5/15/2038
GOLDMAN SACHS GROUP INC SR NT	52,000,000	46,578,428	6.125%	2/15/2033
GOLDMAN SACHS GROUP INC SR NT	25,000,000	24,553,300	5.250%	4/1/2013
GOLDMAN SACHS GROUP INC SR NT	35,000,000	33,666,535	4.750%	7/15/2013
GOLDMAN SACHS GROUP INC	15,000,000	14,682,900	5.250%	10/15/2013
GOLDMAN SACHS GROUP INC SR NT	5,000,000	4,786,000	5.125%	1/15/2015
GOLDMAN SACHS GROUP INC	15,000,000	14,280,765	5.350%	1/15/2016
GOLDMAN SACHS GROUP INC	5,000,000	4,849,595	5.750%	10/1/2016
GOLDMAN SACHS GROUP INC SUB NT	18,000,000	16,465,428	6.750%	10/1/2037
GOLDMAN SACHS GROUP INC SR	5,000,000	4,799,785	5.950%	1/18/2018
GOLDMAN SACHS GROUP INC BD	15,000,000	14,552,385	6.150%	4/1/2018
GOLDMAN SACHS GROUP INC SR NT	20,500,000	19,843,385	5.150%	1/15/2014
GOLDMAN SACHS GROUP INC NT	30,000,000	28,644,300	5.000%	10/1/2014
GOLDMAN SACHS CAP I	11,000,000	9,325,030	6.345%	2/15/2034
GOLDMAN SACHS GROUP IND SUB NT	5,000,000	4,458,485	6.450%	5/1/2036
GOLDMAN SACHS GROUP INC SR NT	16,000,000	15,817,008	6.250%	9/1/2017
GRUPO TELEVISIA SA SR NT 144A	3,000,000	2,917,623	6.000%	5/15/2018
GULF SOUTH PIPELINE CO LP 144A	3,000,000	2,958,942	6.300%	8/15/2017
GULFSTREAM NAT GAS SYS 144A	3,000,000	2,819,937	6.190%	11/1/2025
HBOS PLC MTN TR #SB 0000 144A	10,000,000	9,563,680	6.750%	5/21/2018
HBOS TREAS SVCS PLC 144A	10,000,000	9,833,340	5.250%	2/21/2017
HSBC BK USA NA MTN #SB0001	20,000,000	17,495,620	5.875%	11/1/2034
HSBC BK USA N A GBL #SB00002	3,000,000	2,527,068	5.625%	8/15/2035
HSBC BK USA NEW YORK N Y	41,000,000	38,939,135	4.625%	4/1/2014
HSBC HLDGS PLC SUB NT	15,000,000	15,495,555	7.625%	5/17/2032
HSBC HLDGS PLC SUB NT	15,000,000	13,946,520	6.500%	5/2/2036
HSBC HLDGS PLC SUB NT	5,000,000	4,708,610	6.800%	6/1/2038
HSBC FIN CORP NT	5,000,000	5,196,140	6.750%	5/15/2011
HSBC FIN CORP NT	20,000,000	19,318,640	5.250%	4/15/2015
HSBC FIN CORP NT	2,000,000	1,890,448	5.000%	6/30/2015
HSBC FIN CORP NT	15,000,000	14,409,510	5.500%	1/19/2016
HSBC FIN CORP NT	15,000,000	14,634,210	5.250%	1/15/2014
HARRIS CORP DEL NT	3,000,000	2,989,140	5.950%	12/1/2017
HARTFORD FINL SVCS GROUP INC	5,000,000	4,711,530	5.375%	3/15/2017
HARTFORD FINL SVCS GROUP INC	5,000,000	4,994,665	6.300%	3/15/2018
HARTFORD FINL SVCS GROUP INC	5,000,000	4,806,580	6.000%	1/15/2019
HARTFORD FINL SVCS GROUP INC	3,000,000	2,919,765	8.125%	6/15/2068
HBOS PLC ADR PREF SER B 144A	8,000,000	5,697,616	5.920%	12/31/2049
HBOS PLC ADR REPSTG PREF 144A	10,000,000	7,007,070	6.657%	5/29/2049
HERSHEY CO NT	3,000,000	2,934,411	4.850%	8/15/2015

HERSHEY CO NT	3,000,000	2,993,898	5.450% 9/1/2016
HEWLETT PACKARD CO GLOBAL NT	5,000,000	4,904,850	5.400% 3/1/2017
HEWLETT PACKARD CO GLOBAL NT	3,000,000	2,938,227	5.500% 3/1/2018
HOME DEPOT INC SR NT	25,000,000	22,956,325	5.400% 3/1/2016
HOME DEPOT INC SR NT	5,000,000	4,795,550	5.250% 12/16/2013
HOME DEPOT INC SR NT	5,000,000	4,084,630	5.875% 12/16/2036
HONEYWELL INTL INC NT	3,000,000	3,182,649	6.125% 11/1/2011
HONEYWELL INTL INC SR NT	10,000,000	10,150,170	5.400% 3/15/2016
HONEYWELL INTL INC SR NT	15,000,000	14,181,930	5.700% 3/15/2036
HONEYWELL INTL INC SR NT	3,000,000	2,981,190	5.300% 3/15/2017
HONEYWELL INTL INC SR NT	5,000,000	4,710,750	5.700% 3/15/2037
HONEYWELL INTL INC SR NT	15,000,000	14,776,260	5.300% 3/1/2018
HOSPIRA INC	3,000,000	2,895,201	6.050% 3/30/2017
HOUSEHOLD FIN CORP NT	25,000,000	25,568,650	6.375% 10/15/2011
HOUSEHOLD FIN CORP NT	5,000,000	5,179,000	7.000% 5/15/2012
HUMANA INC SR NT	3,000,000	2,972,424	7.200% 6/15/2018
HUMANA INC SR NT	3,000,000	3,023,112	8.150% 6/15/2038
HUSKY ENERGY INC NT	3,000,000	3,029,379	6.200% 9/15/2017
HUSKY ENERGY INC NT	3,000,000	2,972,151	6.800% 9/15/2037
HYDRO-QUEBEC	29,000,000	41,016,933	8.500% 12/1/2029
ILLINOIS PWR CO SR SECD NT	2,000,000	1,910,320	6.125% 11/15/2017
ILLINOIS PWR CO SECD SR NT	3,000,000	2,887,950	6.250% 4/1/2018
INCO LTD DEB	5,000,000	4,748,240	5.700% 10/15/2015
INDIANA MICH PWR CO SR NT	3,000,000	2,621,445	6.050% 3/15/2037
INTER AMERN DEV BK MTN TR00008	10,000,000	9,921,660	4.250% 9/14/2015
INTERNATIONAL BUS MACHS CORP	5,000,000	6,066,915	8.375% 11/1/2019
IBM CORP	10,000,000	10,730,520	7.000% 10/30/2025
INTERNATIONAL BUS MACHS CORP	30,000,000	30,415,200	4.750% 11/29/2012
INTERNATIONAL BUSINESS MACHS	7,000,000	6,766,459	5.875% 11/29/2032
INTERNATIONAL BUSINESS MACHS	5,000,000	5,074,575	5.700% 9/14/2017
INTERATIONAL LEASE #TR 00583	3,000,000	2,622,885	5.625% 9/20/2013
INTERNATIONAL LEASE FIN MTN	9,000,000	8,052,336	5.350% 3/1/2012
INTERNATIONAL LEASE FIN CORP	3,000,000	2,606,022	5.650% 6/1/2014
INTERNATIONAL LEASE MTN #00574	3,000,000	2,617,473	5.250% 1/10/2013
INTERNATIONAL LEASE FIN CORP	10,000,000	8,921,800	5.875% 5/1/2013
INTERNATIONAL LEASE FIN SR NT	3,000,000	2,602,767	5.000% 9/15/2012
INTERNATIONAL PAPER CO NT	4,862,000	4,683,842	5.850% 10/30/2012
INTERNATIONAL PAPER CO NT	5,000,000	4,407,140	5.300% 4/1/2015
INTERNATIONAL PAPER CO NT	5,000,000	4,274,010	5.250% 4/1/2016
INTERNATIONAL PAPER CO NT	5,000,000	4,972,170	7.950% 6/15/2018
INTERNATIONAL PAPER CO NT	5,000,000	5,036,420	8.700% 6/15/2038
JP MORGAN CHASE & CO GLOBAL NT	10,000,000	10,312,220	6.625% 3/15/2012
J P MORGAN CHASE & CO NT	25,000,000	23,966,075	4.875% 3/15/2014
JP MORGAN CHASE & CO GLOBAL NT	84,000,000	81,675,972	5.125% 9/15/2014
JP MORGAN CHASE & CO GLOBAL NT	10,000,000	9,712,030	4.500% 1/15/2012
JP MORGAN CHASE & CO GLOBAL NT	5,000,000	4,814,270	5.150% 10/1/2015
JPMORGAN CHASE & CO SUB NT	9,000,000	8,856,801	6.125% 6/27/2017
JPMORGAN CHASE & CO SR NT	5,000,000	4,870,710	6.000% 1/15/2018
JPMORGAN CHASE & CO NT	20,000,000	18,550,720	6.400% 5/15/2038
JP MORGAN CHASE CAP XV CAP	15,000,000	12,376,440	5.875% 3/15/2035
JP MORGAN CHASE CAP XVII SER Q	5,000,000	4,107,235	5.850% 8/1/2035

JERSEY CENT PWR & LT CO SR NT	3,000,000	2,872,710	5.650% 6/1/2017
JERSEY CENT PWR & LT CO SR NT	3,000,000	2,691,093	6.150% 6/1/2037
JOHNSON & JOHNSON NT	40,000,000	45,756,760	6.730% 11/15/2023
JOHNSON & JOHNSON DEB	7,000,000	6,392,799	4.950% 5/15/2033
JOHNSON & JOHNSON NT	3,000,000	3,114,462	5.950% 8/15/2037
JOHNSON & JOHNSON NT	5,000,000	5,206,510	5.550% 8/15/2017
JOHNSON & JOHNSON NT	3,000,000	3,032,628	5.150% 7/15/2018
JOHNSON CTLS INC NT	5,000,000	4,574,230	6.000% 1/15/2036
JOHNSON CTLS INC	3,000,000	2,878,077	5.500% 1/15/2016
JP MORGAN CHASE BANK NA	20,000,000	19,529,400	5.875% 6/13/2016
JP MORGAN CHASE NK NA NEW YORK	22,000,000	21,371,746	6.000% 10/1/2017
JP MORGAN CHASE CAP XX CAP SEC	15,000,000	12,972,420	6.550% 9/29/2036
KLA-TENCOR CORP SR NT	3,000,000	2,941,098	6.900% 5/1/2018
KANSAS CITY PWR & LT CO NT	3,000,000	2,912,973	5.850% 6/15/2017
KANSAS CITY PWR & LT CO NT	3,000,000	3,009,750	6.375% 3/1/2018
KENTUCKY PWR CO SR SER E 144A	3,000,000	2,921,649	6.000% 9/15/2017
KEY BK NATL ASSN OHIO SUB TERM	3,000,000	2,793,387	7.413% 5/6/2015
KEYBANK NATL ASSN # SB 00002	7,000,000	5,327,896	5.450% 3/3/2016
KIMBERLY CLARK CORP BDS	20,000,000	21,160,180	6.250% 7/15/2018
KIMBERLY CLARK CORP NT	3,000,000	2,954,562	4.875% 8/15/2015
KIMBERLY CLARK CORP NT	5,000,000	5,191,755	6.125% 8/1/2017
KIMBERLY CLARK CORP NT	15,000,000	16,065,045	6.625% 8/1/2037
KINDER MORGAN FIN CORP ULC	3,000,000	2,670,000	5.700% 1/5/2016
KINDER MORGAN ENERGY LP NT	5,000,000	5,138,560	7.400% 3/15/2031
KINDER MORGAN ENERGY PARTNERS	20,000,000	20,463,400	7.300% 8/15/2033
KINDER MORGAN ENERGY PARTNERS	5,000,000	4,703,410	5.125% 11/15/2014
KINDER MORGAN ENERGY PARTNERS	5,000,000	4,338,035	5.800% 3/15/2035
KINDER MORGAN ENERGY PRTNS LP	3,000,000	2,964,282	6.000% 2/1/2017
KINDER MORGAN ENERGY PARTNERS	6,000,000	5,955,132	6.950% 1/15/2038
KINDER MORGAN ENERGY PARTNERS	3,000,000	2,922,759	5.950% 2/15/2018
KINDER MORGAN INC SR NT	12,223,000	11,917,425	6.500% 9/1/2012
KINDER MORGAN INC REORGANIZED	5,000,000	4,412,500	5.150% 3/1/2015
KOHL'S CORP NT	3,000,000	2,860,116	6.250% 12/15/2017
KOHL'S CORP NT	2,000,000	1,802,368	6.875% 12/15/2037
KONINKLIJKE PHILIPS ELECTRS N	3,000,000	2,939,163	5.750% 3/11/2018
KONINKLIJKE PHILIPS ELECTRS N	3,000,000	3,097,257	6.875% 3/11/2038
KRAFT FOODS INC GLOBAL NT	25,000,000	25,223,725	5.625% 11/1/2011
KRAFT FOODS INC NT	5,000,000	5,006,365	6.500% 8/11/2017
KRAFT FOODS INC NT	3,000,000	2,916,615	6.875% 2/1/2038
KRAFT FOODS INC NT	3,000,000	2,916,243	6.125% 2/1/2018
KRAFT FOODS INC SR NT	10,000,000	9,684,200	6.125% 8/23/2018
KRAFT FOODS INC NT	5,000,000	4,852,345	6.875% 1/26/2039
KROGER CO SR NT SER B	6,000,000	6,498,714	7.700% 6/1/2029
KROGER CO NT	5,000,000	5,265,450	6.750% 4/15/2012
KROGER CO SR NT	5,000,000	4,761,610	4.950% 1/15/2015
KROGER CO SR NT	1,000,000	1,019,957	6.400% 8/15/2017
KROGER CO SR NT	3,000,000	2,968,245	6.150% 1/15/2020
KROGER CO SR NT	2,000,000	2,053,530	6.900% 4/15/2038
LABORATORY CORP AMER SR NT	3,000,000	2,833,650	5.625% 12/15/2015
LEHMAN BROS HLDGS INC	9,000,000	9,565,416	8.800% 3/1/2015
LEHMAN BROS HLDGS INC SUB NT	15,000,000	13,876,785	6.500% 7/19/2017

LEHMAN BROS HLDGS INC SUB NT	5,000,000	4,303,990	6.875% 7/17/2037
LEHMAN BROS HLDGS INC SUB NT	8,000,000	7,059,736	5.750% 1/3/2017
LEHMAN BROS HLDGS INC MEDIUM	5,000,000	4,697,125	6.750% 12/28/2017
LEHMAN BROS HLDGS INC SUB NT	25,000,000	23,189,250	7.500% 5/11/2038
LEHMAN BROTHERS MTN #TR00636	12,000,000	11,414,676	5.750% 5/17/2013
LEHMAN BROTHERS HLDGS TR 00387	5,000,000	4,947,055	6.625% 1/18/2012
LEHMAN BROTHERS MTN # TR 00476	12,000,000	10,774,152	4.800% 3/13/2014
LEHMAN BROTHERS HLDGS INC	3,000,000	2,863,404	6.200% 9/26/2014
LEHMAN BROS HLDGS INC MEDIUM	10,000,000	9,681,050	6.875% 5/2/2018
LIBERTY MUT GROUP INC SR 144A	3,000,000	2,950,119	6.700% 8/15/2016
LILLY ELI & CO	25,000,000	28,156,175	7.125% 6/1/2025
LILLY ELI & CO DEBS	20,000,000	21,725,460	6.570% 1/1/2016
LILLY ELI & CO NT	6,000,000	5,743,620	5.500% 3/15/2027
LILLY ELI & CO NT	3,000,000	2,828,811	5.550% 3/15/2037
LILLY ELI & CO NT	3,000,000	2,995,359	5.200% 3/15/2017
LINCOLN NATL CORP IND SR NT	8,000,000	7,372,384	6.150% 4/7/2036
LINCOLN NATL CORP IND SR NT	3,000,000	2,817,393	6.300% 10/9/2037
LOCKHEED MARTIN GTD	6,000,000	6,813,930	7.650% 5/1/2016
LOCKHEED MARTIN CO GTD	5,000,000	5,699,375	7.750% 5/1/2026
LOCKHEED MARTIN CORP NT	5,000,000	4,946,690	6.150% 9/1/2036
LOWE'S COMPANIES INC DEBS	5,000,000	5,101,780	6.875% 2/15/2028
LOWES COS INC NT	8,000,000	7,883,312	5.000% 10/15/2015
LOWES COMPANIES INC	3,000,000	2,518,647	5.500% 10/15/2035
LOWES COMPANIES INC	3,000,000	2,953,167	5.400% 10/15/2016
LOWES COMPANIES INC	3,000,000	2,725,914	5.800% 10/15/2036
LOWES COS INC NT	3,000,000	3,047,748	6.100% 9/15/2017
MBNA CORP SR MTN # TR 00057	5,000,000	4,823,480	5.000% 6/15/2015
MACYS RETAIL HLDGS INC SR NT	2,000,000	2,014,642	7.875% 7/15/2015
MARATHON OIL CORP SR NT	5,000,000	4,971,465	6.000% 10/1/2017
MARATHON OIL CORP SR NT	5,000,000	4,929,250	6.600% 10/1/2037
MARATHON OIL CORP SR NT	5,000,000	4,941,460	5.900% 3/15/2018
MARRIOTT INTL INC NEW NT SER I	3,000,000	2,851,872	6.375% 6/15/2017
MARTIN MARIETTA MATLS INC SR	4,000,000	3,400,264	6.250% 5/1/2037
MARTIN MARIETTA MATLS INC SR	3,000,000	2,979,270	6.600% 4/15/2018
MASCO CORP NT	5,000,000	4,354,480	4.800% 6/15/2015
MASCO CORP NT	5,000,000	4,530,675	6.125% 10/3/2016
MCDONALDS CORP MTN # TR 00088	20,000,000	20,735,140	5.750% 3/1/2012
MCDONALDS CORP MTN #TR 00097	6,000,000	5,880,876	5.300% 3/15/2017
MCDONALDS CORP MEDIUM TERM NTS	5,000,000	5,103,790	5.800% 10/15/2017
MCDONALDS CORP MEDIUM TERM NTS	1,000,000	994,585	6.300% 10/15/2037
MCDONALDS CORP	17,000,000	16,585,812	5.350% 3/1/2018
MCDONALDS CORP	3,000,000	2,971,830	6.300% 3/1/2038
MCKESSON CORP NT	3,000,000	2,884,821	5.700% 3/1/2017
MEADWESTVACO CORP NT	10,000,000	9,994,360	6.850% 4/1/2012
MEDCO HEALTH SOLUTIONS INC NT	3,000,000	3,115,482	7.125% 3/15/2018
MEDTRONIC INC SR NT	3,000,000	2,911,572	4.750% 9/15/2015
MELLON FDG CORP GTS SR NT	3,000,000	2,955,933	5.200% 5/15/2014
MELLON BK N A SUB BK NT ACCD	5,000,000	4,822,915	4.750% 12/15/2014
MERCANTILE SAFE DEP&TR C BK NT	10,000,000	10,113,290	5.700% 11/15/2011
MERCK & CO INC	10,000,000	10,360,510	6.300% 1/1/2026
MERCK & CO INC DEBS	15,000,000	15,655,815	6.400% 3/1/2028

MERCK & CO INC NT	3,000,000	2,866,695	5.750%	11/15/2036
MERRILL LYNCH & CO INC MEDIUM	25,000,000	23,793,150	6.875%	4/25/2018
MERRILL LYNCH & CO MTN TR00403	10,000,000	9,056,490	5.000%	2/3/2014
MERRILL LYNCH & CO MTN TR00432	10,000,000	9,376,380	5.450%	7/15/2014
MERRILL LYNCH & CO MTN TR00453	15,000,000	13,667,910	5.000%	1/15/2015
MERRILL LYNCH & CO INC BNDS	9,000,000	8,366,940	6.500%	7/15/2018
MERRILL LYNCH & CO INC NT	15,000,000	14,320,455	6.875%	11/15/2018
MERRILL LYNCH & CO INC SUB NT	15,000,000	13,837,470	6.050%	5/16/2016
MERRILL LYNCH & CO INC SUB NT	10,000,000	8,278,870	6.220%	9/15/2026
MERRILL LYNCH & CO INC SUB NT	20,000,000	15,884,120	6.110%	1/29/2037
MERRILL LYNCH & CO INC SUB NT	5,000,000	4,402,190	5.700%	5/2/2017
MERRILL LYNCH & CO INC SUB NT	20,000,000	18,749,500	7.750%	5/14/2038
METLIFE CAP TR X 144A	3,000,000	3,230,397	9.250%	4/8/2038
METLIFE INC SR NT	29,000,000	30,195,583	6.125%	12/1/2011
METLIFE INC NT	15,000,000	14,757,045	5.000%	11/24/2013
METLIFE INC GLOBAL NT	10,000,000	9,591,840	6.375%	6/15/2034
METLIFE INC SR NT	11,000,000	10,686,753	5.000%	6/15/2015
METLIFE CAP TR IV EXCH 144A	5,000,000	4,899,940	7.875%	12/15/2037
MID AMERICAN ENERGY #TR00008	5,000,000	4,650,785	5.800%	10/15/2036
MIDAMERICAN ENERGY HLDGS CO	5,000,000	4,873,705	5.000%	2/15/2014
MIDAMERICAN ENERGY HLDGS CO	15,000,000	14,403,975	6.125%	4/1/2036
MIDAMERICAN ENERGY HLDGS CO	3,000,000	3,029,916	6.500%	9/15/2037
MIDAMERICAN ENERGY HLDGS 144A	3,000,000	2,971,506	5.750%	4/1/2018
MIDAMERICAN ENERGY CO MTN	10,000,000	9,720,590	4.650%	10/1/2014
MIDAMERICAN ENERGY CO MTN	3,000,000	2,773,785	5.750%	11/1/2035
MIDAMERICAN ENERGY CO SR NT	3,000,000	3,067,602	5.950%	7/15/2017
MIDAMERICAN ENERGY CO SR NT	3,000,000	2,916,039	5.300%	3/15/2018
MONSANTO CO NEW SR NT	3,000,000	2,887,611	5.875%	4/15/2038
MORGAN STANLEY SR MEDIUM TERM	15,000,000	13,617,075	5.950%	12/28/2017
MORGAN STANLEY NT	19,000,000	17,256,351	5.450%	1/9/2017
MORGAN STANLEY DW & CO NT	35,000,000	33,768,035	7.250%	4/1/2032
MORGAN STANLEY GLOBAL MED TERM	1,000,000	894,397	5.550%	4/27/2017
MORGAN STANLEY GLOBAL MTN	25,000,000	23,307,750	6.250%	8/28/2017
MORGAN STANLEY GLOBAL MEDIUM	27,000,000	25,583,175	6.625%	4/1/2018
MORGAN STANLEY SR MTN SER F	20,000,000	18,487,420	5.750%	10/18/2016
MORGAN STANLEY NT	15,000,000	13,723,665	5.375%	10/15/2015
MORGAN STANLEY SR NT	10,000,000	9,560,190	6.000%	4/28/2015
MORGAN STANLEY GLOBAL SUB NT	32,000,000	29,159,360	4.750%	4/1/2014
MOTOROLA INC	3,000,000	2,806,125	7.500%	5/15/2025
MOTOROLA INC	10,000,000	7,467,100	6.500%	9/1/2025
MOTOROLA INC DEBS	3,000,000	2,343,489	6.500%	11/15/2028
MOTOROLA INC SR NT	3,000,000	2,622,294	6.000%	11/15/2017
NATIONAL CITY CLEVELAND #00004	5,000,000	3,986,420	4.625%	5/1/2013
NATIONAL CITY BK CLEVELAND MTN	23,000,000	17,155,539	5.250%	12/15/2016
NATIONAL CITY BK MTN #SB 00007	3,000,000	2,332,809	5.800%	6/7/2017
NATIONAL CITY CORP SUB DEB	3,000,000	2,211,948	6.875%	5/15/2019
NATIONAL CITY CORP SR NT	5,000,000	3,802,860	4.900%	1/15/2015
NATIONAL RURAL UTILS COOP FIN	6,000,000	6,892,566	8.000%	3/1/2032
NATIONAL RURAL UTILS COOP FIN	10,000,000	10,645,010	7.250%	3/1/2012
NATIONAL RURAL UTILS COOP FIN	3,000,000	2,928,729	5.450%	4/10/2017
NATIONAL RURAL UTILS COOP FIN	5,000,000	4,862,510	5.450%	2/1/2018

NATIONAL SEMICONDUCTOR CORP SR	3,000,000	2,964,060	6.600% 6/15/2017
NATIONSBANK CORP SUB NOTES	10,000,000	10,764,910	7.750% 8/15/2015
NATIONSBANK CORP MTN	65,000,000	69,652,180	7.800% 9/15/2016
NATIONWIDE FINL SVCS INC JR	3,000,000	2,376,138	6.750% 5/15/2037
NATIONWIDE MUT INS CO 144A	5,000,000	4,132,685	6.600% 4/15/2034
NEW BRUNSWICK PROV CDA BD	10,000,000	10,330,820	5.200% 2/21/2017
NEW JERSY BELL TEL CO DEB	37,500,000	40,855,763	8.000% 6/1/2022
NEW JERSEY BELL TEL CO DEB	52,100,000	51,559,827	6.800% 12/15/2024
NEWS AMER HLDGS INC DEBS	5,000,000	5,623,605	8.875% 4/26/2023
NEWS AMER HLDGS INC DEB	10,000,000	10,955,100	7.600% 10/11/2015
NEWS AMER HLDGS INC SR DEB	5,000,000	5,430,095	7.700% 10/30/2025
NEWS AMERICA HLDGS BDS	5,000,000	5,582,785	8.150% 10/17/2036
NEWS AMER INC SR DEBS	5,000,000	5,138,515	7.280% 6/30/2028
NEWS AMER INC GTD SR NT	14,500,000	14,185,887	6.550% 3/15/2033
NEWS AMER INC BD	5,000,000	4,901,250	5.300% 12/15/2014
NEWS AMER INC BD	5,000,000	4,610,910	6.200% 12/15/2034
NEWS AMER INC SR NT	3,000,000	2,838,954	6.400% 12/15/2035
NEWS AMER INC GTD SR NT	5,000,000	4,603,565	6.150% 3/1/2037
NEXTEL COMMUNICATIONS INC SR	3,000,000	2,535,000	6.875% 10/31/2013
NEXEN INC NT	5,000,000	5,568,580	7.875% 3/15/2032
NEXEN INC NT	2,000,000	1,944,488	5.650% 5/15/2017
NEXEN INC NT	5,000,000	4,734,185	6.400% 5/15/2037
NISOURCE FIN CORP GTD NT	3,000,000	2,660,607	5.250% 9/15/2017
NISOURCE FIN CORP GTD NT	3,000,000	2,617,626	5.450% 9/15/2020
NISOURCE FIN CORP NT	3,000,000	2,895,402	6.400% 3/15/2018
NISOURCE FIN CORP GTD NT	3,000,000	2,941,947	6.800% 1/15/2019
NORDSTROM INC NT	3,000,000	2,920,242	6.250% 1/15/2018
NORDSTROM INC NT	3,000,000	2,863,518	7.000% 1/15/2038
NORFOLK SOUTHERN CORP BDS	370,000	415,315	7.800% 5/15/2027
NORFOLK SOUTHN CORP NT	9,630,000	8,691,537	5.640% 5/17/2029
NORFOLK SOUTHN CORP SR NT 144A	3,000,000	2,952,564	5.750% 4/1/2018
NORTHERN STS PWR CO	3,000,000	2,670,414	5.250% 7/15/2035
NORTHERN STS PWR CO MINN 1ST	3,000,000	3,066,690	6.250% 6/1/2036
NORTHERN STS PWR CO MINN 1ST	3,000,000	3,027,072	6.200% 7/1/2037
NORTHERN STS PWR CO MINN 1ST	3,000,000	2,960,031	5.250% 3/1/2018
NORTHERN STS PWR CO WIS	5,000,000	4,911,080	5.250% 10/1/2018
NORTHROP GRUMMAN CORP DEB	4,000,000	4,563,052	7.750% 3/1/2016
NORTHROP GRUMMAN CORP DEB	3,000,000	3,531,996	7.875% 3/1/2026
NORTHROP GRUMMAN CORP DEB	12,000,000	14,128,020	7.750% 2/15/2031
NORTHWEST PIPELINE GP SR 144A	3,000,000	2,962,143	6.050% 6/15/2018
NOVA SCOTIA PROV CDA BD	5,000,000	5,120,605	5.125% 1/26/2017
NSTAR ELEC CO DEB	5,000,000	4,949,305	4.875% 4/15/2014
NSTAR ELEC CO SR NT	3,000,000	3,031,755	5.625% 11/15/2017
NUCOR CORP NT	3,000,000	3,004,140	5.750% 12/1/2017
NUCOR CORP NT	3,000,000	3,043,761	6.400% 12/1/2037
NUCOR CORP NT	5,000,000	5,052,145	5.850% 6/1/2018
OHIO PWR CO SR NT SER K	5,000,000	4,960,015	6.000% 6/1/2016
ONCOR ELEC DELIVERY CO SR SECD	5,000,000	4,933,630	6.375% 1/15/2015
ONEOK PARTNERS L P GTD SR NT	3,000,000	2,931,816	6.850% 10/15/2037
ONTARIO HYDRO	45,000,000	50,533,785	7.450% 3/31/2013
ONTARIO PROV CDA US\$ GLOBAL BD	10,000,000	10,089,410	4.750% 1/19/2016

ONTARIO PROV CDA SR NT	10,000,000	10,540,020	5.450%	4/27/2016
ORACLE CORP NT	3,000,000	2,997,435	5.750%	4/15/2018
ORACLE CORP NT	3,000,000	3,007,434	6.500%	4/15/2038
ORACLE CORP/OZARK HLDG INC	15,000,000	14,759,550	5.250%	1/15/2016
PECO ENERGY CO 1ST & REF MTG	3,000,000	2,936,067	5.350%	3/1/2018
PNC FDG CORP SUB NT	10,000,000	9,325,090	5.625%	2/1/2017
PNC BK NA PGH PA MT #TR 00003	5,000,000	4,388,210	4.875%	9/21/2017
PNC BK A PITTSBURGH PA MEDIUM	3,000,000	2,839,878	6.000%	12/7/2017
PPG INDUSTRIES INC NTS	6,879,000	7,410,568	6.875%	2/15/2012
PPG INDS INC NT	5,000,000	5,095,940	6.650%	3/15/2018
PPL ELEC UTILS CORP SR SECD BD	3,000,000	3,070,365	6.450%	8/15/2037
PPL ENERGY SUPPLY LLC SR NT	3,000,000	2,604,474	6.000%	12/15/2036
PACIFIC BELL	51,000,000	49,296,855	6.625%	10/15/2034
PACIFIC GAS & ELEC CO 1ST MTG	10,000,000	9,744,170	4.800%	3/1/2014
PACIFIC GAS & ELEC CO 1ST MTG	25,000,000	24,105,825	6.050%	3/1/2034
PACIFIC GAS & ELEC CO SR NT	8,000,000	7,458,600	5.800%	3/1/2037
PACIFIC GAS & ELEC CO SR NT	3,000,000	2,988,357	5.625%	11/30/2017
PACIFIC GAS & ELEC CO SR NT	2,000,000	1,999,026	6.350%	2/15/2038
PACIFICORP 1ST MTG BD	3,000,000	2,853,228	5.900%	8/15/2034
PACIFICORP 1ST MTG	3,000,000	2,964,360	4.950%	8/15/2014
PACIFICORP 1ST MTG BD	5,000,000	4,332,940	5.250%	6/15/2035
PACIFIC CORP 1ST MTG BD	3,000,000	2,927,817	6.100%	8/1/2036
PACIFICCORP 1ST MTG BD	7,000,000	6,505,716	5.750%	4/1/2037
PACIFICORP BD	3,000,000	2,966,658	6.250%	10/15/2037
PANHANDLE EASTN PIPE LINE CO	3,000,000	2,841,567	6.200%	11/1/2017
PANHANDLE EASTN PIPE LINE CO	6,000,000	5,964,174	6.050%	8/15/2013
PARKER-HANNIFIN CORP MEDIUM	3,000,000	3,009,432	5.500%	5/15/2018
PEMEX PROJ FDG MASTER TR MTN	12,000,000	11,850,000	5.750%	3/1/2018
PEMEX PROJ FDG MTN 144A	2,000,000	1,973,206	6.625%	6/15/2035
PEMEX PROJ FDG MASTER TR 144A	5,000,000	4,882,050	6.625%	6/15/2038
PEMEX PROJ FDG MASTER TR GTD	5,000,000	4,933,015	6.625%	6/15/2035
PENNSYLVANIA ELEC CO SR NT	3,000,000	2,909,991	6.050%	9/1/2017
PEPCO HLDGS INC NT	3,000,000	2,899,449	6.125%	6/1/2017
PEPSIAMERICAS INC NT	5,000,000	4,812,610	4.875%	1/15/2015
PEPSICO INC SR NT	15,000,000	14,634,915	5.000%	6/1/2018
PETRO CDA SR NT	5,000,000	4,393,210	5.950%	5/15/2035
PERTO-CDA SR NT	3,000,000	2,956,467	6.050%	5/15/2018
PETRO-CDA SR NT	3,000,000	2,938,524	6.800%	5/15/2038
PETRO CDA SR NT	10,000,000	9,333,040	4.000%	7/15/2013
PETRO CDA SR NT	10,000,000	8,130,990	5.350%	7/15/2033
PETROBRAS INTL FIN CO GLOBAL	3,000,000	2,885,832	5.875%	3/1/2018
PHARMACIA CORP DEB	25,000,000	26,750,200	6.600%	12/1/2028
PHILIP MORRIS INTL INC NT	20,000,000	19,439,240	5.650%	5/16/2018
PHILIP MORRIS INTL INC NT	5,000,000	4,872,625	6.375%	5/16/2038
PITNEY BOWES INC NTS	20,000,000	18,494,360	4.750%	5/15/2018
PITNEY BOWES INC GLOB #TR00019	5,000,000	4,909,755	4.875%	8/15/2014
PITNEY BOWES INC GLOBAL MTN	3,000,000	2,952,504	5.250%	1/15/2037
PITNEY BOWES INC GLOBAL MEDIUM	5,000,000	4,915,155	5.600%	3/15/2018
PLAINS ALL AMERN 144A	3,000,000	2,988,810	6.500%	5/1/2018
POLAR TANKERS INC NT 144A	5,000,000	4,901,000	5.951%	5/10/2037
POTASH CORP SASK INC NT	3,000,000	2,797,389	5.875%	12/1/2036



POTOMAC ELEC PWR CO SR NT	7,000,000	6,665,456	4.650% 4/15/2014
POTOMAC ELEC PWR CO SR NT	5,000,000	4,203,430	5.400% 6/1/2035
POTOMAC ELEC PWR CO SR NT	6,000,000	5,858,916	6.500% 11/15/2037
PRAXAIR INC NT	7,000,000	7,001,680	5.375% 11/1/2016
PRAXAIR INC NT	3,000,000	2,931,858	5.200% 3/15/2017
PRAXAIR INC NT	2,000,000	2,023,286	5.250% 11/15/2014
PRAXAIR INC NT	3,000,000	2,880,507	4.625% 3/30/2015
PRINCIPAL FINL GROUP INC SR NT	5,000,000	4,428,860	6.050% 10/15/2036
PROCTER & GAMBLE CO DEBS	21,000,000	22,319,829	6.450% 1/15/2026
PROCTER & GAMBLE CO SR NT	19,000,000	19,080,864	4.850% 12/15/2015
PROCTER & GAMBLE CO NT	13,000,000	13,425,919	4.950% 8/15/2014
PROCTER & GAMBLE CO NT	10,000,000	10,052,950	5.800% 8/15/2034
PROCTER & GAMBLE CO NT	5,000,000	4,805,635	5.550% 3/5/2037
PROGRESS ENERGY INC SR NT	4,000,000	4,236,484	7.000% 10/30/2031
PROGRESS ENERGY INC SR NT DTD	3,000,000	2,968,608	5.625% 1/15/2016
PROGRESSIVE CORP SR NTS	10,000,000	10,117,050	6.625% 3/1/2029
PROGRESSIVE CORP DEL SR NT	35,000,000	36,732,605	6.375% 1/15/2012
PROGRESSIVE CORP OH FXD/VAR RT	5,000,000	4,384,370	6.700% 6/15/2037
PROLOGIS NT	3,000,000	2,955,174	6.625% 5/15/2018
PRUDENTIAL FINL INC MTN #00005	10,000,000	9,743,560	5.100% 9/20/2014
PRUDENTIAL FINL MTN #TR00007	3,000,000	2,823,231	4.750% 6/13/2015
PRUDENTIAL FINL MTN #TR00008	3,000,000	2,509,869	5.400% 6/13/2035
PRUDENTIAL FINL MTN #TR00009	8,000,000	7,806,360	5.500% 3/15/2016
PRUDENTIAL FINL MTN #TR00010	6,000,000	5,282,508	5.900% 3/17/2036
PRUDENTIAL FINL INC MTN	15,000,000	12,720,330	5.700% 12/14/2036
PRUDENTIAL FINL INC MTN	5,000,000	4,980,095	6.100% 6/15/2017
PRUDENTIAL FINL INC MTN #00027	5,000,000	4,944,835	6.000% 12/1/2017
PRUDENTIAL FINL INC MTN #00028	5,000,000	4,719,770	6.625% 12/1/2037
PRUDENTIAL FINL INC JR SUB NT	3,000,000	2,999,154	8.875% 6/15/2038
PUBLIC SVC CO OKLA SR NT SER G	3,000,000	2,830,800	6.625% 11/15/2037
PUBLIC SVC ELEC GAS MTN #00011	11,000,000	11,242,000	5.375% 9/1/2013
PUBLIC SVC ELEC MTN #TR00014	6,000,000	5,377,770	5.250% 7/1/2035
PUBLIC SVC ELEC GAS CO SEC MTN	3,000,000	2,884,944	5.800% 5/1/2037
PUBLIC SVC ELEC GAS CO SECD	3,000,000	2,959,590	5.300% 5/1/2018
PUGET SOUND ENERGY INC	5,000,000	4,200,570	5.483% 6/1/2035
QUEBEC PROV CDA GLOBAL NT	15,000,000	15,287,700	5.000% 3/1/2016
QUEBEC PROV CDA GLOBAL NT	5,000,000	5,132,050	5.125% 11/14/2016
QUEST DIAGNOSTICS INC SR NT	3,000,000	2,838,687	5.450% 11/1/2015
QUEST DIAGNOSTICS INC SR NT	3,000,000	2,916,309	6.950% 7/1/2037
RBS CAP TR II TR PFD SECS	8,000,000	7,108,616	6.425% 12/29/2049
RBS CAP TR I TR PFD SECS	5,000,000	4,345,175	4.709% 12/29/2049
REGIONS FINANCING TRUST II	10,000,000	6,835,050	6.625% 5/15/2047
REGIONS FINL CORP NEW SUB NT	5,000,000	4,503,800	7.375% 12/10/2037
REGIONS BK BIRMINGHAM ALA	5,000,000	3,685,785	6.450% 6/26/2037
REGION BK BIRMINGHAM ALA	5,000,000	4,974,080	7.500% 5/15/2018
REINSURANCE GROUP AMER INC	3,000,000	2,410,305	5.625% 3/15/2017
RIO TINTO FIN USA LTD NT	7,000,000	7,021,238	6.500% 7/15/2018
RIO TINTO FIN USA LTD NT	3,000,000	3,035,754	7.125% 7/15/2028
ROCKIES EXPRESS PIPLINE 144A	5,000,000	5,061,040	6.850% 7/15/2018
ROCKIES EXPRESS PIPLINE 144A	3,000,000	3,042,966	7.500% 7/15/2038
ROCKWELL AUTOMATION INC NT	3,000,000	2,950,491	5.650% 12/1/2017

ROCKWELL AUTOMATION INC DEB	3,000,000	3,019,968	6.250%	12/1/2037
ROHM & HAAS CO NT	5,000,000	4,868,740	6.000%	9/15/2017
ROYAL BK SCOTLAND GROUP PLC NT	5,000,000	4,740,735	5.050%	1/8/2015
ROYAL BK SCOTLAND GROUP 144A	10,000,000	9,000,280	6.990%	10/29/2049
SBC COMMUNS INC GLOBAL NT	15,000,000	14,854,815	5.625%	6/15/2016
SBC COMMUNS INC GLOBAL NT	5,000,000	4,827,295	6.450%	6/15/2034
SBC COMMUNICATIONS	5,000,000	4,901,355	5.100%	9/15/2014
SBC COMMUNICATIONS	5,000,000	4,671,860	6.150%	9/15/2034
SLM CORP MTN # TR 00015	5,000,000	4,230,855	5.000%	4/15/2015
SLM CORP MTN #TR00031	12,000,000	10,375,968	5.000%	10/1/2013
SLM CORP MTN # TR 00057	10,000,000	8,785,320	5.375%	5/15/2014
SLM CORP MTN # TR 00104	5,000,000	4,796,680	8.450%	6/15/2018
SAFEWAY INC NT	2,000,000	2,058,338	6.350%	8/15/2017
SAN SIEGO GAS & ELEC CO	6,000,000	6,036,666	5.300%	11/15/2015
SAN DIEGO GAS & ELEC CO 1ST	3,000,000	3,000,480	6.125%	9/15/2037
SARA LEE CORP SR NT	7,000,000	6,473,341	3.875%	6/15/2013
SCHERING PLOUGH CORP SR NT	8,500,000	8,556,304	5.550%	12/1/2013
SCHERING PLOUGH CORP SR NT	15,000,000	15,268,665	6.500%	12/1/2033
SHELL INTL FIN B V GTD NT	10,000,000	10,197,240	5.200%	3/22/2017
SIEMENS NV 144A	10,000,000	10,013,370	5.750%	10/17/2016
SIEMENS NV 144A	10,000,000	9,600,090	6.125%	8/17/2026
SIMON PPTY GROUP L P NT	3,000,000	2,918,388	6.125%	5/30/2018
SNAP ON INC NT	25,000,000	25,862,925	6.250%	8/15/2011
SOCIETE GENERALE FRANCE 144A	8,000,000	7,813,920	5.750%	4/20/2016
SOCIETE GENERALE SUB NT 144A	10,000,000	8,498,040	5.922%	12/31/2049
SOUTH CAROLINA ELEC & GAS CO	5,000,000	4,759,670	5.800%	1/15/2033
SOUTH CAROLINA ELEC & GAS CO	5,000,000	4,442,630	5.300%	5/15/2033
SOUTH CAROLINA ELEC & GAS CO	3,000,000	2,926,209	6.050%	1/15/2038
SOUTHERN CALIF EDISON CO	3,000,000	2,908,905	4.650%	4/1/2015
SOUTHERN CALIF EDISON CO 04-G	5,000,000	4,812,770	5.750%	4/1/2035
SOUTHERN CALIF EDISON CO	5,000,000	4,926,605	5.000%	1/15/2016
SOUTHERN CALIF EDISON CO 1ST	3,000,000	2,806,497	5.550%	1/15/2036
SOUTHERN CALIF EDISON CO 05E	3,000,000	2,728,398	5.350%	7/15/2035
SOUTHERN CALIF EDISON CO 2006A	5,000,000	4,727,230	5.625%	2/1/2036
SOUTHERN CALIF EDISON CO 1ST	3,000,000	2,803,797	5.550%	1/15/2037
SOUTHERN CALIF EDISON CO REF	3,000,000	2,965,668	5.950%	2/1/2038
SOUTHERN CO CAP FDG INC GTD SR	4,000,000	4,202,492	5.750%	11/15/2015
SOUTHWESTERNBELL TEL CO DEB	5,000,000	5,259,490	7.000%	7/1/2015
SOUTHWESTERN ELEC PWR CO SR NT	3,000,000	2,776,851	4.900%	7/1/2015
SOUTHWESTERN ELEC PWR CO SR NT	3,000,000	2,838,378	5.550%	1/15/2017
SOUTHWESTERN ELEC PWR CO SR NT	3,000,000	2,871,276	5.875%	3/1/2018
SOUTHWESTERN PUB SVC CO SR NT	3,000,000	2,723,346	6.000%	10/1/2036
SPECTRA ENERGY CAP LLC SR NT	3,000,000	2,918,832	6.200%	4/15/2018
SPRINT CAPITAL CORP	5,000,000	4,387,500	6.900%	5/1/2019
SPRINT CAP CORP NT	15,000,000	14,287,500	8.750%	3/15/2032
STANDARD CHARTERED BK SUB NT	3,000,000	2,932,755	6.400%	9/26/2017
STANDARD CHARTERED 144A	3,000,000	2,583,774	7.014%	7/29/2049
STARBUCKS CORP	3,000,000	2,938,677	6.250%	8/15/2017
STARWOOD HOTELS & RESORTS	3,000,000	2,829,195	6.750%	5/15/2018
STATE STR BK & TR CO SUB NT	3,000,000	2,885,982	5.300%	1/15/2016
STATE STR CORP NT	3,000,000	2,851,017	5.375%	4/30/2017

SUNCOR ENERGY INC NT	3,000,000	3,009,087	6.100% 6/1/2018
SUNCOR ENERGY INC NT	3,000,000	3,060,930	6.850% 6/1/2039
SUNCOR ENERGY INC NT	5,000,000	4,576,675	5.950% 12/1/2034
SUNCOR ENERGY INC NT	12,000,000	11,641,296	6.500% 6/15/2038
SUNOCO INC NT	5,000,000	4,754,040	5.750% 1/15/2017
SUNTRUST BK ATLANTA GA MEDIUM	3,000,000	2,993,760	7.250% 3/15/2018
SUNTRUST BK MTN # SB 00005	5,000,000	4,213,925	5.400% 4/1/2020
SUNTRUST BK ATL GA MTN SB00007	5,000,000	4,568,030	5.000% 9/1/2015
SUNTRUST BKS INC SR NT	8,000,000	7,631,000	6.000% 9/11/2017
SUNTRUST CAP VIII GTD TR PFD	5,000,000	3,970,965	6.100% 12/15/2036
SYSCO CORP NT	3,000,000	3,007,413	5.250% 2/12/2018
TCI COMMUNICATIONS INC DEB	4,000,000	4,342,212	7.875% 2/15/2026
TEPPCO PARTNERS L P SR NT	3,000,000	3,035,961	6.650% 4/15/2018
TEPPCO PARTNERS L P SR NT	3,000,000	3,127,377	7.550% 4/15/2038
TALISMAN ENERGY INC NT	3,000,000	2,891,679	5.125% 5/15/2015
TALISMAN ENERGY INC SR NT	5,000,000	4,307,985	5.850% 2/1/2037
TALISMAN ENERGY INC NT	8,000,000	7,353,728	6.250% 2/1/2038
TAMPA ELEC CO NT	3,000,000	2,789,103	6.150% 5/15/2037
TARGET CORP DEB	8,000,000	8,463,416	7.000% 7/15/2031
TARGET CORP NT	15,000,000	15,632,880	5.875% 3/1/2012
TARGET CORP NT	10,000,000	9,788,800	6.350% 11/1/2032
TARGET CORP SR NT	12,000,000	12,188,232	5.875% 7/15/2016
TARGET CORP NT	25,000,000	24,468,625	5.375% 5/1/2017
TARGET CORP NT	2,000,000	1,923,950	6.500% 10/15/2037
TARGET CORP NT	3,000,000	3,010,713	6.000% 1/15/2018
TARGET CORP NT	15,000,000	15,379,410	7.000% 1/15/2038
TARGET CORP MTN TR 00002	10,000,000	9,004,790	4.875% 5/15/2018
TELECOM ITALIA CAP GTD SR NT	5,000,000	4,575,780	5.250% 10/1/2015
TELECOM ITALIA CAP GTD SR NT	5,000,000	4,834,750	7.200% 7/18/2036
TELECOM ITALIA CAP GTD SR NT	7,000,000	7,059,626	6.999% 6/4/2018
TELECOM ITALIA CAP GTD SR NT	7,000,000	7,112,973	7.721% 6/4/2038
TELEFONICA EMISIONES S A U SR	5,000,000	5,075,365	6.421% 6/20/2016
TELEFONICA EMISIONES S A U SR	5,000,000	4,997,615	6.221% 7/3/2017
TENNESSEE VALLEY AUTH PWR BDS	67,000,000	72,168,112	5.880% 4/1/2036
TENNESSEE VALLEY AUTHORITY	11,000,000	12,219,460	6.250% 12/15/2017
TENNESSEE VALLEY AUTH PWR BD	20,000,000	18,495,280	4.700% 7/15/2033
TENNESSEE VLY AUTH PWR BD 03 C	13,000,000	13,307,970	4.750% 8/1/2013
TENNESSEE VALLEY AUTH GBL PWR	20,000,000	18,164,240	4.650% 6/15/2035
TENNESSEE VALLEY AUTH PWR 05-B	37,000,000	36,647,464	4.375% 6/15/2015
TEXAS EASTN TRANSMISSION 144A	3,000,000	2,987,130	6.000% 9/15/2017
THOMSON REUTERS CORP GTD NT	3,000,000	2,989,431	6.500% 7/15/2018
3M CO MEDIUM TERM NTS TR00003	3,000,000	3,029,436	5.700% 3/15/2037
TIME WARNER INC BDS	10,000,000	9,926,460	6.875% 6/15/2018
TIME WARNER INC NEW NT	3,000,000	2,828,862	5.875% 11/15/2016
TIME WARNER INC NEW	3,000,000	2,670,594	6.500% 11/15/2036
TIME WARNER CABLE INC	5,000,000	4,749,005	5.850% 5/1/2017
TIME WARNER CABLE INC NT	5,000,000	4,605,005	6.550% 5/1/2037
TIME WARNER CABLE INC NT	10,000,000	10,066,310	6.750% 7/1/2018
TIME WARNER CABLE INC DEB	5,000,000	4,969,255	7.300% 7/1/2038
TOLEDO EDISON CO SR NT	5,000,000	4,336,330	6.150% 5/15/2037
TOSCO CORP NT	10,000,000	12,301,760	8.125% 2/15/2030

TRANSCANADA PIPELINES LTD NT	5,000,000	4,702,250	4.000% 6/15/2013
TRANSCANADA PIPELINES LTD JR	3,000,000	2,590,410	6.350% 5/15/2067
TRANSCANADA PIPELINES LTD SR	11,000,000	10,083,238	6.200% 10/15/2037
TRANSCANADA PIPELINES LTD	5,000,000	4,360,375	5.600% 3/31/2034
TRANSCANADA PIPELINES LTD	7,000,000	6,576,451	4.875% 1/15/2015
TRANSCONTINENTAL GAS PIPE 144A	3,000,000	2,913,750	6.050% 6/15/2018
TRANSOCEAN INC SR NT	3,000,000	3,004,488	6.000% 3/15/2018
TRANSOCEAN INC SR NT	3,000,000	3,064,650	6.800% 3/15/2038
TRAVELERS COS INC SR NT	5,000,000	4,852,990	5.750% 12/15/2017
TRAVELERS COS INC SR NT	8,000,000	7,436,432	6.250% 6/15/2037
TRAVELERS COS INC SR NT	5,000,000	4,864,780	5.800% 5/15/2018
TURNER BROADCASTING SYSTEMS	5,000,000	5,373,285	8.375% 7/1/2013
TYCO ELECTRONICS GROUP S A SR	3,000,000	3,026,904	6.550% 10/1/2017
TYCO ELECTRONICS GROUP S A SR	3,000,000	3,071,304	7.125% 10/1/2037
UBS AG STAMFORD # SR 00047	13,000,000	12,701,741	5.875% 7/15/2016
UBS AG STAMFORD BRH MEDIUM	25,000,000	23,855,400	5.750% 4/25/2018
US BK NATL ASSN MTN #SB 00002	95,000,000	100,203,910	6.300% 2/4/2014
UNILEVER CAP CORP SR NT	5,000,000	4,822,610	5.900% 11/15/2032
UNION ELEC CO SR SECD NT	3,000,000	2,994,213	6.400% 6/15/2017
UNION ELEC CO SR SECD NT	3,000,000	2,907,723	6.000% 4/1/2018
UNION PACIFIC CORP BDS	6,000,000	6,082,488	6.625% 2/1/2029
UNION PAC CORP NT	5,000,000	4,286,965	5.375% 6/1/2033
UNION PAC CORP SR NT	4,000,000	3,926,892	5.375% 5/1/2014
UNION PAC CORP NT	9,000,000	8,753,841	5.650% 5/1/2017
UNION PAC CORP DEB	13,000,000	12,441,832	6.150% 5/1/2037
UNION FAC CORP NT	3,000,000	2,927,526	5.700% 8/15/2018
UNION PAC RES GROUP INC DEB	2,000,000	2,213,166	7.950% 4/15/2029
UNITED PARCEL SVC AMER INC DEB	137,500,000	169,729,175	8.375% 4/1/2020
UNITED PARCEL SVC INC SR NT	5,000,000	5,062,780	5.500% 1/15/2018
UNITED PARCEL SVC INC SR NT	5,000,000	5,067,925	6.200% 1/15/2038
U S TREASURY BONDS	390,378,000	479,646,518	7.250% 5/15/2016
U S TREASURY BONDS	397,025,000	495,940,206	7.500% 11/15/2016
U S TREASURY BONDS	75,000,000	102,128,925	8.875% 8/15/2017
U S TREASURY BONDS	55,000,000	76,630,455	8.875% 2/15/2019
U S TREASURY BONDS	379,377,000	506,705,406	8.125% 8/15/2019
U S TREASURY BONDS	349,020,000	480,883,944	8.500% 2/15/2020
U S TREASURY BONDS	247,475,000	329,953,715	7.875% 2/15/2021
U S TREASURY BONDS	295,750,000	402,867,101	8.125% 5/15/2021
U S TREASURY BONDS	280,000,000	382,528,160	8.125% 8/15/2021
U S TREASURY BONDS	120,000,000	162,759,360	8.000% 11/15/2021
U S TREASURY BONDS	265,000,000	341,436,070	7.250% 8/15/2022
U S TREASURY BONDS	220,823,000	282,722,337	7.125% 2/15/2023
U S TREASURY BONDS	158,000,000	212,571,778	7.500% 11/15/2024
U S TREASURY BONDS	95,000,000	129,392,945	7.625% 2/15/2025
U S TREASURY BONDS	111,000,000	141,525,000	6.875% 8/15/2025
U S TREASURY BONDS	110,000,000	128,828,920	6.000% 2/15/2026
U S TREASURY BONDS	100,000,000	122,500,000	6.375% 8/15/2027
U S TREASURY BONDS	50,000,000	59,792,950	6.125% 11/15/2027
U S TREASURY BONDS	75,000,000	83,701,200	5.500% 8/15/2028
U S TREASURY BONDS	75,000,000	81,369,150	5.250% 2/15/2029
U S TREASURY BONDS	75,000,000	83,332,050	5.375% 2/15/2031

US TREAS-CPI INFLAT	43,285,600	42,916,980	2.000%	1/15/2026
U S TREASURY BONDS	75,000,000	74,466,825	4.500%	2/15/2036
U S TREASURY NOTES	150,000,000	156,492,150	4.250%	8/15/2013
U S TREASURY NOTES	165,000,000	172,193,010	4.250%	11/15/2013
U S TREASURY NOTES	100,000,000	107,203,100	4.750%	5/15/2014
U S TREASURY NOTES	100,000,000	102,789,100	4.000%	2/15/2015
U S TREASURY NOTES	100,000,000	103,335,900	4.125%	5/15/2015
U S TREASURY NOTES	130,000,000	136,906,250	4.500%	11/15/2015
U S TREASURY NOTES	175,000,000	184,091,775	4.500%	2/15/2016
U S TREASURY NOTES	130,000,000	141,740,560	5.125%	5/15/2016
U S TREASURY NOTES	175,000,000	187,619,075	4.875%	8/15/2016
U S TREASURY NOTES	50,000,000	52,640,600	4.625%	2/15/2017
U S TREASURY NOTES	175,000,000	182,273,350	4.500%	5/15/2017
US TREAS-CPI INFLATION INDEX	35,882,700	36,451,764	1.625%	1/15/2018
UNITED TECHNOLOGIES CORP SHELF	57,000,000	60,651,192	6.700%	8/1/2028
UNITED TECHNOLOGIES CORP NT	5,000,000	4,970,040	4.875%	5/1/2015
UNITED TECHNOLOGIES CORP NT	5,000,000	4,645,855	5.400%	5/1/2035
UNITED TECHNOLOGIES CORP NT	5,000,000	4,996,025	5.375%	12/15/2017
UNITED UTILS PLC NT	3,000,000	2,566,338	4.550%	6/19/2018
UNITED UTILS PLC NT	10,000,000	9,092,860	5.375%	2/1/2019
UNITEDHEALTH GROUP INC NT	5,000,000	4,697,525	5.375%	3/15/2016
UNITEDHEALTH GROUP INC NT	15,000,000	12,415,380	5.800%	3/15/2036
UNITEDHEALTH GROUP INC NT	5,000,000	4,868,420	6.000%	6/15/2017
UNITEDHEALTH GROUP INC NT	5,000,000	4,559,495	6.500%	6/15/2037
UNITEDHEALTH GROUP INC	5,000,000	4,839,770	6.000%	11/15/2017
UNITEDHEALTH GROUP INC NT	5,000,000	4,604,655	6.625%	11/15/2037
UNITEDHEALTH GROUP INC	3,000,000	2,901,999	6.000%	2/15/2018
UNITEDHEALTH GROUP INC SR NT	3,000,000	2,838,942	6.875%	2/15/2038
VALERO ENERGY CORP NT	3,000,000	3,036,204	7.500%	4/15/2032
VALERO ENERGY CORP NT	5,000,000	4,584,240	6.625%	6/15/2037
VALERO ENERGY CORP NT	10,000,000	9,657,840	6.125%	6/15/2017
VEOLIAN ENVIRONNEMENT NT	3,000,000	2,993,115	6.000%	6/1/2018
VERIZON COMMUNICATIONS INC NT	30,000,000	29,221,320	5.550%	2/15/2016
VERIZON COMMUNICATIONS INC NT	3,000,000	2,763,150	6.250%	4/1/2037
VERIZON COMMUNICATIONS INC NT	3,000,000	2,883,408	5.500%	4/1/2017
VERIZON COMMUNICATIONS INC NT	5,000,000	4,654,370	6.400%	2/15/2038
VERIZON COMMUNICATIONS INC NT	5,000,000	4,756,560	5.500%	2/15/2018
VERIZON COMMUNICATIONS INC NT	3,000,000	2,978,328	6.100%	4/15/2018
VERIZON COMMUNICATIONS INC NT	3,000,000	2,964,816	6.900%	4/15/2038
VERIZON GLOBAL FDG CORP NT	5,000,000	5,371,405	7.750%	12/1/2030
VERIZON GLOBAL FDG CORP BD	5,000,000	5,297,965	6.875%	6/15/2012
VERIZON GLOBAL FDG CORP NT	5,000,000	4,809,195	4.375%	6/1/2013
VERIZON GLOBAL FDG CORP NT	13,000,000	11,458,005	5.850%	9/15/2035
VERIZON NEW ENG INC NT	5,000,000	4,800,845	4.750%	10/1/2013
VERIZON PA INC DEB SER A	10,000,000	10,070,400	5.650%	11/15/2011
VERIZON NEW JERSEY DEB SER A	15,000,000	15,208,995	5.875%	1/17/2012
VERIZON MD INC DEB SER B	12,000,000	9,266,484	5.125%	6/15/2033
VIACOM IND SR NT	20,000,000	19,379,300	7.875%	7/30/2030
VIACOM INC SR NT	8,000,000	7,894,256	5.625%	8/15/2012
VIACOM INC GLOBAL NT	15,000,000	12,604,725	4.625%	5/15/2018
VIACOM INC GLOBAL NT	5,000,000	3,903,065	5.500%	5/15/2033

VIACOM INC SR DEB	5,000,000	4,695,435	6.875%	4/30/2036
VIACOM INC SR NT	5,000,000	4,829,365	6.250%	4/30/2016
VIACOM INC NEW SR NT	2,000,000	1,917,652	6.125%	10/5/2017
VIACOM INC NEW SR NT	3,000,000	2,873,367	6.750%	10/5/2037
VIRGINIA ELEC & PWR CO A	3,000,000	2,931,450	5.400%	1/15/2016
VIRGINIA ELE & PWR CO SR NT	3,000,000	2,796,843	6.000%	1/15/2036
VIRGINIA ELEC & PWR CO SR NT	5,000,000	4,655,375	6.000%	5/15/2037
VIRGINIA ELEC & PWR CO SR NT	3,000,000	3,014,871	5.950%	9/15/2017
VIRGINIA ELEC & PWR CO SR NT	3,000,000	2,920,788	6.350%	11/30/2037
VIRGINIA ELEC & PWR CO SR NT	5,000,000	4,826,700	5.400%	4/30/2018
VIVENDI NT 144A	3,000,000	2,977,749	6.625%	4/4/2018
VODAFONE AIRTOUCH PLC NT	8,000,000	8,789,184	7.875%	2/15/2030
VODAFONE GROUP PLC NEW NT	11,000,000	10,701,284	5.375%	1/30/2015
VODAFONE GROUP PLC	5,000,000	4,730,810	5.000%	9/15/2015
VODAFONE GROUP PLC NEW NT	5,000,000	4,816,400	5.625%	2/27/2017
VODAFONE GROUP PLC NEW NT	3,000,000	2,743,551	6.150%	2/27/2037
VULCAN MATLS CO NT	3,000,000	2,962,671	6.400%	11/30/2017
VULCAN MATLS CO NT	3,000,000	2,970,633	7.150%	11/30/2037
VULCAN MATERIALS	2,000,000	2,038,786	7.000%	6/15/2018
WACHOVIA BK MTN # SB 00002	30,000,000	27,167,130	4.800%	11/1/2014
WACHOVIA BK MTN TR #SB 00004	35,000,000	31,772,650	4.875%	2/1/2015
WACHOVIA BK NATL ASSN #SB00005	25,000,000	23,216,025	5.600%	3/15/2016
WACHOVIA BK NATL MTN #SB00007	20,000,000	15,920,320	5.850%	2/1/2037
WACHOVIA BK NATL ASSN MEDIUM	3,000,000	2,801,223	6.000%	11/15/2017
WASHOVIA BK NATL ASSN MTN	10,000,000	8,713,900	6.600%	1/15/2038
WACHOVIA CORP GBL MTN #SR00025	5,000,000	4,793,300	5.700%	8/1/2013
WACHOVIA CORP GLOBAL MED TERM	8,000,000	7,291,320	5.750%	2/1/2018
WACHOVIA CORP NEW SUB NT	32,000,000	29,794,816	5.250%	8/1/2014
WACHOVIA CORP NEW SUB DEB	15,000,000	11,335,410	5.500%	8/1/2035
WACHOVIA CORP NEW NT	20,000,000	18,185,520	5.625%	10/15/2016
WAL MART STORES INC DEB	69,975,000	77,311,599	7.250%	6/1/2013
WAL MART STORES INC DEB	70,500,000	74,869,379	6.750%	10/15/2023
WAL MART STORES INC GLOBAL NT	38,000,000	37,240,228	4.500%	7/1/2015
WAL MART STORES INC NT	20,000,000	17,376,280	5.250%	9/1/2035
WAL MART STORES INC NT	25,000,000	25,278,825	5.375%	4/5/2017
WAL MART STORES INC NT	10,000,000	9,697,870	5.875%	4/5/2027
WAL MART STORES INC NT	5,000,000	5,176,970	5.800%	2/15/2018
WAL MART STORES INC NT	8,000,000	8,233,224	6.500%	8/15/2037
WAL-MART STORES INC NT	3,000,000	2,947,662	6.200%	4/15/2038
WASHINGTON MUT INC SUB NT	15,000,000	10,950,000	4.625%	4/1/2014
WASHINGTON MUT INC NT	5,000,000	4,325,000	5.000%	3/22/2012
WASHINGTON MUT INC SR NT	5,000,000	3,775,000	5.250%	9/15/2017
WASHINGTON MUT BK FA #SB00002	10,000,000	7,800,000	5.650%	8/15/2014
WASHINGTON MUT BK FA MTN 00003	5,000,000	3,850,000	5.125%	1/15/2015
WASTE MGMT INC DEL SR NT	5,000,000	4,988,510	6.100%	3/15/2018
WEATHERFORD INTL INC NEW	5,000,000	5,064,400	6.350%	6/15/2017
WEATHERFORD INTL INC NEW	3,000,000	3,003,627	6.800%	6/15/2037
WEATHERFORD INTL LTD GTD SR NT	3,000,000	2,960,772	6.000%	3/15/2018
WEATHERFORD INTL LTD GTD SR NT	3,000,000	3,075,783	7.000%	3/15/2038
WELLPOINT INC NT	3,000,000	2,815,044	5.000%	12/15/2014
WELLPOINT INC NT	8,000,000	6,874,512	5.850%	1/15/2036

WELLPOINT INC NT	10,000,000	9,665,840	5.875%	6/15/2017
WELLPOINT INC NT	10,000,000	9,023,800	6.375%	6/15/2037
WELLS FARGO & CO NEW SUB NT	20,000,000	19,761,240	5.000%	11/15/2014
WELLS FARGO & CO NEW SUB NT	25,000,000	24,670,050	4.950%	10/16/2013
WELLS FARGO & CO NEW SUB NT	13,000,000	12,622,922	4.625%	4/15/2014
WELLS FARGO & CO NEW SUB NT	25,000,000	23,767,150	5.125%	9/15/2016
WELLS FARGO & CO NEW SR GBL NT	10,000,000	8,649,670	5.375%	2/7/2035
WELLS FARGO & CO NEW SR NT	16,000,000	16,089,680	5.250%	10/23/2012
WELLS FARGO & CO NEW SR UNSECD	10,000,000	9,675,430	5.625%	12/11/2017
WELLS FARGO CAP X GTD CAP SECS	3,000,000	2,721,459	5.950%	12/15/2036
WELLS FARGO BK NATL ASSN SUB	10,000,000	9,538,350	4.750%	2/9/2015
WELLS FARGO BK NATL ASSN SUB	17,000,000	16,867,196	5.750%	5/16/2016
WELLS FARGO BK	5,000,000	4,681,050	5.950%	8/26/2036
WESTERN UN CO NT	10,000,000	9,807,710	5.930%	10/1/2016
WESTVACO CORP NT	13,000,000	12,585,274	8.200%	1/15/2030
WEYERHAEUSER CO DEB	15,000,000	14,266,605	6.950%	10/1/2027
WEYERHAUSER CO NTS	7,500,000	7,724,408	6.750%	3/15/2012
WEYERHAUSER CO NTS	10,000,000	9,918,710	7.375%	3/15/2032
WISCONSIN ELEC PWR CO DEB	5,000,000	4,617,855	5.625%	5/15/2033
WISCONSIN ELEC PWR CO DEB	4,000,000	3,925,148	4.500%	5/15/2013
WISCONSIN ELEC PWR CO DEBS	3,000,000	2,788,128	5.700%	12/1/2036
WISCONSIN ENERGY CORP	3,000,000	2,580,420	6.250%	5/15/2067
WISCONSIN PWR & LT CO DEB	3,000,000	2,996,574	6.375%	8/15/2037
WISCONSIN PUB SVC CORP SR NT	5,000,000	4,956,150	4.800%	12/1/2013
WRIGLEY WM JR CO SR NT	5,000,000	4,843,640	4.650%	7/15/2015
WYETH NT	2,000,000	1,972,506	5.450%	4/1/2017
WYETH NT	5,000,000	4,826,185	5.950%	4/1/2037
XL CAP LTD PREF ORD SHS SER E	5,000,000	3,375,000	6.500%	12/31/2049
XL CAP LTD SR NT	3,000,000	2,502,957	6.250%	5/15/2027
XTO ENERGY INC SR NT	5,000,000	4,877,635	5.300%	6/30/2015
XTO ENERGY INC SR NT	3,000,000	2,973,972	5.650%	4/1/2016
XTO ENERGY INC SR NT	3,000,000	2,857,395	6.100%	4/1/2036
XTO ENERGY INC SR NT	5,000,000	5,051,385	6.250%	8/1/2017
XTO ENERGY INC SR NT	5,000,000	5,070,070	6.750%	8/1/2037
XTO ENERGY INC SR NT	3,000,000	2,864,943	5.500%	6/15/2018
XTO ENERGY INC SR NT	3,000,000	2,867,115	6.375%	6/15/2038
YUM BRANDS INC	3,000,000	2,995,137	6.250%	4/15/2016
YUM BRANDS INC SR NT	3,000,000	2,925,285	6.250%	3/15/2018
YUM BRANDS INC SR NT	3,000,000	2,768,448	6.875%	11/15/2037
CAPITOL STREET HLDG CORP	12,355,143	12,715,666	6.890%	12/1/2012