

## Core Fixed Income Holdings 6-30-09

Security Name	Par Value	Base Market Value	Coupon Rate	Maturity Date
3M CO	3,000,000	3,125,163	5.700%	3/15/2037
ABBEY NATL CAP TR I TR PFD	13,000,000	10,205,000	8.963%	12/29/2049
ABBEY NATL PLC DEB	3,000,000	2,666,622	7.950%	10/26/2029
ABBOTT LABORATORIES	10,000,000	10,711,340	5.600%	11/30/2017
ABBOTT LABORATORIES	3,000,000	3,264,699	6.150%	11/30/2037
ABBOTT LABORATORIES	3,000,000	3,088,890	5.125%	4/1/2019
ABBOTT LABS NT	25,000,000	27,265,525	5.875%	5/15/2016
ABBOTT LABS NTS	15,000,000	15,540,015	4.350%	3/15/2014
ABU DHABI NATL ENERGY CO 144A	5,000,000	4,992,725	7.250%	8/1/2018
ACE INA HLDG INC GTD SR NT	3,000,000	2,989,116	5.800%	3/15/2018
ACE INA HLDG INC GTD SR NT	3,000,000	3,036,828	5.600%	5/15/2015
ACE INA HLDG INC SR NT	3,000,000	2,987,169	5.700%	2/15/2017
ACE INA HOLDINGS	3,000,000	3,007,059	5.900%	6/15/2019
AEGON FDG CORP SR NT	3,000,000	2,608,368	5.750%	12/15/2020
AETNA INC NEW SR NT	13,000,000	12,845,131	6.000%	6/15/2016
AETNA INC NEW SR NT	10,000,000	9,272,420	6.750%	12/15/2037
AETNA INC SR NT	3,000,000	3,005,259	6.500%	9/15/2018
AETNA INC SR NT	15,000,000	13,635,735	6.625%	6/15/2036
AFLAC INC	5,000,000	5,342,670	8.500%	5/15/2019
AGRIUM INC	5,000,000	4,512,315	7.125%	5/23/2036
ALABAMA PWR CO SR NT	5,000,000	5,281,405	5.500%	10/15/2017
ALABAMA PWR CO SR NT	25,000,000	25,611,500	5.700%	2/15/2033
ALABAMA PWR CO SR NT	5,000,000	5,134,895	5.125%	2/15/2019
ALABAMA PWR CO SR NT SER 2008A	3,000,000	3,218,007	6.125%	5/15/2038
ALABAMA PWR CO SR NT SER DD	6,600,000	6,029,460	5.650%	3/15/2035
ALBERTA ENERGY CO LTD	3,000,000	3,156,072	7.375%	11/1/2031
ALCAN INC NT	2,000,000	1,887,478	5.200%	1/15/2014
ALCAN INC NT	9,000,000	7,112,187	6.125%	12/15/2033
ALCAN INC NT	3,000,000	2,690,355	5.000%	6/1/2015
ALCOA INC	3,000,000	2,379,567	5.720%	2/23/2019
ALCOA INC NT	3,000,000	2,139,165	5.900%	2/1/2027
ALCOA INC NT 2013	22,500,000	21,966,953	5.375%	1/15/2013
ALLEGHENY TECHNOLOGIES INC	1,000,000	1,059,707	9.375%	6/1/2019
ALLSTATE CORP	5,000,000	5,409,300	7.450%	5/16/2019
ALLSTATE CORP DEBS	26,000,000	25,339,028	6.900%	5/15/2038
ALLSTATE CORP JR SUB DEB SER A	3,000,000	2,205,000	6.500%	5/15/2057
ALLSTATE CORP JR SUB DEB SER B	3,000,000	2,205,000	6.125%	5/15/2037
ALLSTATE CORP SR NT	10,000,000	9,912,340	5.000%	8/15/2014
ALLSTATE CORP SR NT	10,000,000	8,481,220	5.550%	5/9/2035
ALLTEL CORP SR NT	5,000,000	5,805,880	7.875%	7/1/2032
ALTRIA GROUP INC	5,000,000	5,907,835	10.200%	2/6/2039
ALTRIA GROUP INC NT	5,000,000	5,732,230	9.700%	11/10/2018
ALTRIA GROUP INC NT	3,000,000	3,462,972	9.950%	11/10/2038
ALTRIA GROUP INC NT	5,000,000	5,614,555	9.250%	8/6/2019
ALUMINUM CO AMER BDS SER B	17,500,000	15,120,420	6.500%	6/15/2018
AMEREN UN ELEC 1ST MTG BD	5,000,000	4,633,390	5.100%	10/1/2019
AMEREN UN ELEC SR SECD NT	3,000,000	2,284,014	5.300%	8/1/2037
AMERICA MOVIL S A B DE C V GTD	3,000,000	2,932,218	5.625%	11/15/2017
AMERICAN EXPRESS CO	10,000,000	10,377,290	8.125%	5/20/2019
AMERICAN EXPRESS CO NT	3,000,000	2,726,466	5.500%	9/12/2016
AMERICAN EXPRESS CO NT	3,000,000	2,766,864	6.150%	8/28/2017
AMERICAN EXPRESS CO NT	5,000,000	4,855,190	7.000%	3/19/2018
AMERICAN EXPRESS CO NT	5,000,000	5,285,360	8.150%	3/19/2038
AMERICAN FINANCIAL GROUP	5,000,000	5,001,595	9.875%	6/15/2019
AMERICAN GEN CORP SR NT	20,000,000	9,681,400	6.625%	2/15/2029
AMERICAN GEN FIN CORP MEDIUM	5,000,000	2,707,410	6.900%	12/15/2017
AMERICAN GEN FIN MTN # 00411	8,000,000	4,308,560	5.400%	12/1/2015
AMERICAN GEN FIN MTN #TR00415	3,000,000	1,610,328	5.750%	9/15/2016
AMERICAN GENERAL FIN TR 00423	5,000,000	2,662,365	6.500%	9/15/2017
AMERICAN HOME PRODUCT	58,000,000	65,148,500	7.250%	3/1/2023
AMERICAN HONDA FIN CORP 144A	3,000,000	2,927,382	7.625%	10/1/2018
AMERICAN INTERNATIONAL GROUP I	15,000,000	4,283,220	8.175%	5/15/2068
AMERICAN INTERNATIONAL GROUP I	10,000,000	5,885,070	8.250%	8/15/2018
AMERICAN INTL GROUP INC JR SUB	3,000,000	742,500	6.250%	3/15/2037
AMERICAN INTL GROUP INC MEDIUM	10,000,000	5,290,490	5.850%	1/16/2018
AMERICAN INTL GROUP INC MTN	10,000,000	5,263,560	5.450%	5/18/2017
AMERICAN INTL GROUP INC NT	6,000,000	2,576,232	6.250%	5/1/2036
AMERICAN INTL GRP MTN #TR00027	5,000,000	2,703,365	5.600%	10/18/2016

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AMERIPRISE FINANCIAL INC	2,000,000	2,046,618	7.300%	6/28/2019
AMGEN INC SR NT	10,000,000	10,611,080	5.850%	6/1/2017
AMGEN INC SR NT	10,000,000	10,645,430	6.375%	6/1/2037
AMGEN INC SR NT	5,000,000	5,435,020	6.150%	6/1/2018
AMGEN INC SR NT	5,000,000	5,666,420	6.900%	6/1/2038
AMGEN INC SR NT	3,000,000	3,165,033	5.700%	2/1/2019
AMSOUTH BK N A BIRMINGHAM ALA	5,000,000	4,012,485	5.200%	4/1/2015
AMSOUTH BK NA BIRMINGHAM ALA	5,000,000	4,248,500	4.850%	4/1/2013
ANADARKO FIN CO SR NT	5,000,000	4,878,845	7.500%	5/1/2031
ANADARKO PETE CORP SR NT	2,000,000	2,240,452	8.700%	3/15/2019
ANADARKO PETROLEUM CORP	12,000,000	11,839,488	5.950%	9/15/2016
ANADARKO PETROLEUM CORP	5,000,000	4,494,580	6.450%	9/15/2036
ANADARKO PETROLEUM CORP	2,000,000	2,018,398	6.950%	6/15/2019
ANHEUSER BUSCH COS INC BONDS	20,000,000	18,682,960	6.750%	12/15/2027
ANHEUSER BUSCH COS INC DEB	2,500,000	2,288,633	6.800%	8/20/2032
ANHEUSER BUSCH COS INC DEB	3,000,000	2,462,316	5.750%	4/1/2036
ANHEUSER BUSCH COS INC DEB	5,000,000	4,657,395	6.450%	9/1/2037
ANHEUSER BUSCH COS INC NT	5,000,000	4,120,890	5.950%	1/15/2033
ANHEUSER BUSCH COS INC NT	5,000,000	4,803,850	5.050%	10/15/2016
ANHEUSER BUSCH COS INC NT	3,000,000	2,949,666	5.600%	3/1/2017
ANHEUSER BUSCH COS INC NT	3,000,000	2,897,097	5.500%	1/15/2018
ANHEUSER BUSCH COS INC SR NT	5,000,000	4,944,380	5.000%	1/15/2015
ANHEUSER BUSCH INBEV 144A	5,000,000	5,468,280	7.750%	1/15/2019
ANHEUSER-BUSCH INBEV WOR	10,000,000	10,369,910	6.875%	11/15/2019
ANHEUSER-BUSCH INBEV WOR	5,000,000	5,450,410	8.000%	11/15/2039
AOL TIME WARNER INC DEB	25,000,000	24,566,650	7.700%	5/1/2032
APACHE CORP NT	7,000,000	7,410,914	6.000%	1/15/2037
APACHE CORP NT	18,000,000	18,884,142	5.625%	1/15/2017
APPALACHIAN PWR CO SR NT SER L	4,000,000	3,551,728	5.800%	10/1/2035
APPALACHIAN PWR CO SR NT SER P	3,000,000	2,994,816	6.700%	8/15/2037
ARCELORMITTAL	5,000,000	5,396,060	9.850%	6/1/2019
ARCHER DANIELS MIDLAND CO DEB	25,000,000	28,878,525	8.375%	4/15/2017
ARCHER DANIELS MIDLAND CO DEB	3,000,000	3,252,627	6.450%	1/15/2038
ARCHER DANIELS MIDLAND CO NT	3,000,000	3,154,440	5.450%	3/15/2018
ARCHER DANIELS-MIDLAND NTS	17,500,000	18,947,775	6.625%	5/1/2029
ASSOC CORP NA BDS	10,000,000	8,946,890	6.950%	11/1/2018
ASTRAZENECA PLC NT	5,000,000	5,354,150	5.900%	9/15/2017
ASTRAZENECA PLC NT	3,000,000	3,325,689	6.450%	9/15/2037
AT & T INC GLOBAL NT	5,000,000	4,959,240	6.500%	9/1/2037
AT & T INC GLOBAL NT	5,000,000	4,831,270	6.300%	1/15/2038
AT & T INC NT	20,000,000	20,721,520	6.800%	5/15/2036
AT&T BROADBAND CORP NT	72,730,000	85,031,989	9.455%	11/15/2022
AT&T CORP SR NT	10,000,000	11,541,810	8.000%	11/15/2031
AT&T INC	15,000,000	14,978,055	5.500%	2/1/2018
AT&T INC GLOBAL NT	5,000,000	5,026,995	5.600%	5/15/2018
AT&T INC GLOBAL NT	10,000,000	9,789,120	6.400%	5/15/2038
AT&T INC GLOBAL NT	3,000,000	3,045,921	5.800%	2/15/2019
AT&T INC GLOBAL NT	2,000,000	1,996,444	6.550%	2/15/2039
ATMOS ENERGY CORP SR NT	15,000,000	14,924,670	4.950%	10/15/2014
ATMOS ENERGY CORP SR NT	4,000,000	3,608,180	5.950%	10/15/2034
ATMOS ENERGY CORP SR NT	3,000,000	3,051,981	6.350%	6/15/2017
ATMOS ENERGY CORP SR NT	2,000,000	2,335,692	8.500%	3/15/2019
AVISTA CORP 1ST MTG BD	3,000,000	3,036,780	5.950%	6/1/2018
BAC CAP TR XI GTD CAP SECS	10,000,000	7,541,040	6.625%	5/23/2036
BAE SYS HLDGS INC GTD NT 144A	3,000,000	2,981,664	5.200%	8/15/2015
BAE SYSTEMS HOLDINGS INC	2,000,000	2,044,784	6.375%	6/1/2019
BAKER HUGHES INC SR NT	5,000,000	5,855,300	7.500%	11/15/2018
BALTIMORE GAS & ELEC CO SR NT	5,000,000	4,156,460	5.200%	6/15/2033
BANK AMER CORP NT	10,000,000	9,482,360	5.375%	6/15/2014
BANK AMER CORP NT	5,000,000	4,521,175	4.750%	8/1/2015
BANK AMER CORP SR GLOBAL NT	63,000,000	59,230,080	5.125%	11/15/2014
BANK AMER CORP SR NT	5,000,000	4,452,140	5.750%	12/1/2017
BANK AMER CORP SUB NT	13,000,000	11,279,736	5.750%	8/15/2016
BANK AMER CORP SUB NT	10,000,000	8,304,420	5.420%	3/15/2017
BANK AMER CORP SUB NT	10,000,000	8,124,330	5.490%	3/15/2019
BANK AMER CORP SUB NT	10,000,000	8,584,800	6.500%	9/15/2037
BANK AMER N A CHARLOTTE N C	10,000,000	8,484,470	5.300%	3/15/2017
BANK AMER NA MTN #TR00206	10,000,000	9,044,350	6.000%	6/15/2016
BANK NEW YORK INC MTN #SB00170	10,000,000	9,551,520	4.950%	3/15/2015
BANK OF AMERICA CORP	6,000,000	5,421,588	5.625%	10/14/2016
BANK OF AMERICA CORP	42,000,000	37,112,502	5.650%	5/1/2018

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BANK OF AMERICA CORP	14,000,000	14,062,454	7.625%	6/1/2019
BANK OF AMERICA CORP	25,000,000	20,879,750		12/29/2049
BANK OF AMERICA CORP SER K	30,000,000	25,054,800		12/29/2049
BANK OF AMERICA NA	10,000,000	8,014,880	6.000%	10/15/2036
BANK OF NEW YORK MELLON	5,000,000	5,133,040	5.450%	5/15/2019
BANK ONE CORP SUB NT	30,000,000	30,270,090	5.250%	1/30/2013
BANK ONE CORP SUB NT	5,000,000	4,391,095	4.900%	4/30/2015
BARCLAYS BANK PLC	5,000,000	4,958,860	6.750%	5/22/2019
BARCLAYS BK PLC	5,000,000	2,735,000	6.278%	12/29/2049
BARCLAYS BK PLC CALL PEPR 144A	20,000,000	11,400,000	5.926%	12/31/2049
BARCLAYS BK PLC PERPETUAL 144A	25,000,000	15,000,000	6.860%	9/29/2049
BARCLAYS BK PLC PERPETUAL 144A	13,000,000	10,801,700	7.700%	4/29/2049
BARCLAYS BK PLC SUB HYBRID TIE	8,000,000	5,360,000	7.434%	9/29/2049
BARCLAYS BK PLC SUB NT 144A	15,000,000	13,007,520	6.050%	12/4/2017
BARRICK GOLD CORP NT	2,000,000	2,240,012	6.950%	4/1/2019
BARRICK NORTH AMER FIN LLC GTD	5,000,000	5,464,745	6.800%	9/15/2018
BARRICK NORTH AMER FIN LLC GTD	2,000,000	2,329,102	7.500%	9/15/2038
BAXTER INTL INC SR NT	3,000,000	3,293,682	6.250%	12/1/2037
BAXTER INTL INC SR NT	3,000,000	3,141,348	5.375%	6/1/2018
BAYER CORP NT 144A	20,000,000	20,675,240	7.125%	10/1/2015
BB&T CAP TR I CAP SECS	5,000,000	3,750,000	5.850%	8/18/2035
BB&T CAP TR II GTD TR PFD SECS	5,000,000	4,000,000	6.750%	6/7/2036
BB&T CAP TR IV CAP SECS	3,000,000	2,145,705	6.820%	6/12/2057
BB&T CORP SUB NT	15,000,000	13,862,700	5.200%	12/23/2015
BB&T CORP SUB NT	13,000,000	11,670,035	5.250%	11/1/2019
BB&T CORPORATION	12,000,000	12,479,568	6.850%	4/30/2019
BEAR STEARNS COS INC	10,000,000	9,267,540	5.550%	1/22/2017
BEAR STEARNS COS INC GLOBAL NT	10,000,000	9,824,160	5.300%	10/30/2015
BEAR STEARNS COS INC NT	8,000,000	7,074,184	4.650%	7/2/2018
BEAR STEARNS COS INC SR NT	9,000,000	9,015,975	6.400%	10/2/2017
BEAR STEARNS COS LLC	20,000,000	20,377,380	5.700%	11/15/2014
BEAR STEARNS COS LLC/THE	10,000,000	10,539,890	7.250%	2/1/2018
BELLSOUTH CAP FDG CORP DEBS	10,000,000	11,047,480	7.875%	2/15/2030
BELLSOUTH CORP DEB	10,000,000	9,803,410	6.550%	6/15/2034
BELLSOUTH CORP NT	15,000,000	15,615,555	5.200%	9/15/2014
BELLSOUTH CORP NT	8,000,000	7,989,472	5.200%	12/15/2016
BELLSOUTH TELECOMMUNICAT BNDS	15,000,000	14,616,765	6.375%	6/1/2028
BELLSOUTH TELECOMMUNICATIONS	25,000,000	26,077,700	7.000%	10/1/2025
BERKSHIRE HATHAWAY FIN 144A	5,000,000	5,152,680	5.400%	5/15/2018
BERKSHIRE HATHAWAY FIN CORP	3,000,000	3,119,412	5.100%	7/15/2014
BERKSHIRE HATHAWAY FINANCE COR	10,000,000	10,408,120	4.850%	1/15/2015
BERKSHIRE HATHAWAY FINANCE COR	10,000,000	10,305,360	5.400%	5/15/2018
BHP BILLITON FIN USA LTD GTD	5,000,000	5,205,865	5.250%	12/15/2015
BHP BILLITON FIN USA LTD GTD	3,000,000	3,133,542	5.400%	3/29/2017
BHP BILLITON FIN USA LTD GTD	2,000,000	2,221,050	6.500%	4/1/2019
BJ SVCS CO SR NT	3,000,000	2,935,176	6.000%	6/1/2018
BLACK & DECKER CORP SR NT	3,000,000	2,823,027	5.750%	11/15/2016
BLACKROCK INC NT	3,000,000	3,032,799	6.250%	9/15/2017
BNP PARIBAS MTN #TR00001 144A	10,000,000	9,352,290	5.125%	1/15/2015
BNP PARIBAS SUB NT 144A	13,000,000	8,462,259	5.186%	6/29/2049
BNP PARIBAS SUB NT TIER 1 144A	5,000,000	3,650,000	7.195%	6/29/2049
BNY MELLON NA SUB BK NT ACCD	5,000,000	5,063,850	4.750%	12/15/2014
BOEING CO DEB	10,000,000	12,622,770	8.750%	9/15/2031
BOEING CO DEB	15,000,000	18,707,685	8.625%	11/15/2031
BOEING CO SR NT	5,000,000	5,594,975	6.875%	3/15/2039
BOTTLING GROUP LLC SR NT	25,000,000	26,561,950	5.500%	4/1/2016
BOTTLING GROUP LLC SR NT	3,000,000	3,057,711	5.125%	1/15/2019
BP AMI LEASING INC	5,000,000	5,132,795	5.523%	5/8/2019
BP CAP MKTS AMER INC GTD NT	15,000,000	13,058,625	4.200%	6/15/2018
BRANCH BKG & TR CO MTN SB00001	5,000,000	4,578,715	5.625%	9/15/2016
BRINKER INTL INC NT	5,000,000	4,501,875	5.750%	6/1/2014
BRISTOL MYERS SQUIBB	36,000,000	41,273,316	7.150%	6/15/2023
BRISTOL MYERS SQUIBB CO NT	15,000,000	15,444,795	5.875%	11/15/2036
BRISTOL MYERS SQUIBB CO NT	3,000,000	3,241,803	6.125%	5/1/2038
BRISTOL MYERS SQUIBB CO NT	2,000,000	2,118,992	5.450%	5/1/2018
BRITISH SKY BROADCASTING 144A	3,000,000	2,995,599	6.100%	2/15/2018
BRITISH SKY BROADCASTING 144A	3,000,000	3,585,636	9.500%	11/15/2018
BRITISH TELECOMMUNICATIONS PLC	15,000,000	13,518,630	9.950%	1/15/2018
BRITISH TELECOMMUNICATIONS PLC	30,000,000	33,259,740	9.625%	12/15/2030
BSKYB FIN U K PLC USD SR 144A	5,000,000	4,922,855	5.625%	10/15/2015
BSKYB FIN U K PLC USD SR 144A	5,000,000	4,396,425	6.500%	10/15/2035

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BUNGE LIMITED FINANCE CO	2,000,000	2,091,304	8.500%	6/15/2019
BURLINGTON NORTH SANTE FE	7,000,000	6,999,069	6.750%	3/15/2029
BURLINGTON NORTHN SANTA FE COR	10,000,000	10,206,500	5.650%	5/1/2017
BURLINGTON NORTHN SANTA FE COR	3,000,000	2,995,707	6.150%	5/1/2037
BURLINGTON NORTHN SANTA FE CORP	10,000,000	10,232,390	5.750%	3/15/2018
BURLINGTON RESOURCES FINANCE	8,000,000	8,934,232	7.400%	12/1/2031
CAMERON INTL CORP SR NT	3,000,000	2,768,529	6.375%	7/15/2018
CAMERON INTL CORP SR NT	2,000,000	1,804,456	7.000%	7/15/2038
CAMPBELL SOUP CO NT	2,000,000	1,966,204	4.500%	2/15/2019
CANADIAN NAT RES LTD NT	5,000,000	5,102,460	4.900%	12/1/2014
CANADIAN NAT RES LTD NT	11,000,000	11,123,310	5.700%	5/15/2017
CANADIAN NAT RES LTD NT	6,000,000	5,988,984	6.250%	3/15/2038
CANADIAN NAT RES LTD NT	3,000,000	3,064,341	5.900%	2/1/2018
CANADIAN NAT RES LTD NT	3,000,000	3,133,074	6.750%	2/1/2039
CANADIAN NATL RES LTD NT	10,000,000	9,415,720	5.850%	2/1/2035
CANADIAN NATL RY CO DEB	3,000,000	3,110,910	6.200%	6/1/2036
CANADIAN NATL RY CO NT	3,000,000	3,134,751	5.800%	6/1/2016
CANADIAN NATL RY CO NT	3,000,000	3,133,971	5.550%	5/15/2018
CANADIAN NATL RY CO NT	2,000,000	2,072,266	5.550%	3/1/2019
CANADIAN NATL RY CO SR NT	10,000,000	10,545,210	6.250%	8/1/2034
CANADIAN NATURAL RESOURCES LT	3,000,000	3,241,662	7.200%	1/15/2032
CANADIAN OIL SANDS LTD 144A	4,000,000	4,090,300	7.750%	5/15/2019
CANADIAN PAC RY CO NEW NT	3,000,000	2,455,521	5.950%	5/15/2037
CANADIAN PAC RY CO NEW NT	3,000,000	2,981,580	6.500%	5/15/2018
CANADIAN PACIFIC RR CO	2,000,000	2,075,134	7.250%	5/15/2019
CAPITAL ONE BANK USA NA	10,000,000	10,216,240	8.800%	7/15/2019
CAPITAL ONE CAP III CAP SECS	8,000,000	5,668,520	7.686%	8/15/2036
CAPITAL ONE FINL CORP SR NT	5,000,000	4,622,500	5.500%	6/1/2015
CAPITAL ONE FINL CORP SR NT	5,000,000	4,783,930	6.750%	9/15/2017
CAPITOL STREET HLDG CORP	9,925,431	10,523,338	6.890%	12/1/2012
CARDINAL HEALTH INC NT	3,000,000	2,818,017	6.000%	6/15/2017
CARGILL INC SR NT 144A	25,000,000	25,031,050	7.375%	10/1/2025
CAROLINA PWR & LT CO 1ST MTG	5,000,000	5,267,775	6.125%	9/15/2033
CAROLINA PWR & LT CO 1ST MTG	7,000,000	7,364,189	5.150%	4/1/2015
CAROLINA PWR & LT CO 1ST MTG	3,000,000	3,146,577	5.250%	12/15/2015
CAROLINA PWR & LT CO 1ST MTG	3,000,000	3,131,979	5.300%	1/15/2019
CASH	0	65		
CATERPILLAR FINL MTN #TR00780	5,000,000	4,830,690	4.750%	2/17/2015
CATERPILLAR FINL SVCS #00763	10,000,000	9,957,340	4.600%	1/15/2014
CATERPILLAR FINL SVCS CORP MTN	3,000,000	2,967,786	5.500%	3/15/2016
CATERPILLAR FINL SVCS CORP MTN	3,000,000	2,856,162	5.450%	4/15/2018
CATERPILLAR FINL SVCS CORP MTN	2,000,000	2,107,408	7.050%	10/1/2018
CATERPILLAR FINL SVCS CORP MTN	3,000,000	3,211,140	7.150%	2/15/2019
CATERPILLAR FINL SVCS MTN	3,000,000	3,054,594	5.850%	9/1/2017
CATERPILLAR INC DEB	5,000,000	4,178,185	5.300%	9/15/2035
CATERPILLAR INC DEB	5,000,000	4,769,555	6.050%	8/15/2036
CATERPILLAR INC NT	6,000,000	6,102,330	5.700%	8/15/2016
CATERPILLAR INC NT	8,000,000	9,226,728	7.900%	12/15/2018
CBS CORP	10,000,000	9,746,100	8.875%	5/15/2019
CENTERPOINT ENERGY RES CORP SR	3,000,000	2,726,466	6.000%	5/15/2018
CHASEPEAKE & POTOMAC TEL CO MD	11,500,000	11,044,094	7.150%	5/1/2023
CHEVRON PHILLIPS CHEMICA	2,000,000	2,086,428	8.250%	6/15/2019
CHUBB CORP DEB	15,000,000	15,817,110	6.800%	11/15/2031
CHUBB CORP DIRECTLY ISSUED SUB	5,000,000	4,000,000	6.375%	3/29/2037
CHUBB CORP SR NT	10,000,000	10,121,280	6.000%	5/11/2037
CHUBB CORP SR NT	10,000,000	10,372,350	5.750%	5/15/2018
CHUBB CORP SR NT	5,000,000	5,420,375	6.500%	5/15/2038
CIGNA CORP	5,000,000	5,069,335	8.500%	5/1/2019
CIGNA CORP SR NT	3,000,000	2,148,024	6.150%	11/15/2036
CIGNA CORP SR NT	6,000,000	5,129,922	5.375%	3/15/2017
CIGNA CORP SR NT	3,000,000	2,655,513	6.350%	3/15/2018
CINTAS CORP NO 2 SR NT	2,000,000	1,845,886	6.125%	12/1/2017
CISCO SYS INC SR NT	10,000,000	9,847,950	5.900%	2/15/2039
CISCO SYS INC SR NT	13,000,000	12,999,350	4.950%	2/15/2019
CISCO SYSTEMS INC	15,000,000	15,890,865	5.500%	2/22/2016
CIT GROUP FDG CO CDA SR NT	8,000,000	4,634,312	5.200%	6/1/2015
CIT GROUP INC NEW GLOBAL NT	4,534,000	2,670,562	5.000%	2/1/2015
CIT GROUP INC NEW SR NT	1,513,000	854,170	5.850%	9/15/2016
CIT GROUP INC SR NT	4,534,000	2,558,173	5.650%	2/13/2017
CIT GROUP NEW SUB NT 144A	30,696,000	14,421,012	12.000%	12/18/2018
CITIGROUP CAP XXI ENHANCED PFD	10,000,000	7,798,250	8.300%	12/21/2057

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CITIGROUP INC	10,000,000	8,613,600	5.300%	1/7/2016
CITIGROUP INC	25,000,000	22,193,675	5.850%	8/2/2016
CITIGROUP INC	10,000,000	8,717,650	6.000%	8/15/2017
CITIGROUP INC	50,000,000	43,733,050	6.125%	5/15/2018
CITIGROUP INC	5,000,000	5,086,195	8.500%	5/22/2019
CITIGROUP INC GLOBAL NT	20,000,000	18,918,460	5.850%	7/2/2013
CITIGROUP INC GLOBAL SR NT	22,000,000	20,027,612	5.125%	5/5/2014
CITIGROUP INC GLOBAL SR NT	20,000,000	16,391,600	4.700%	5/29/2015
CITIGROUP INC GLOBAL SR NT	20,000,000	15,627,560	5.875%	5/29/2037
CITIGROUP INC GLOBAL SUB NT	18,000,000	14,758,632	6.625%	6/15/2032
CITIGROUP INC GLOBAL SUB NT	15,000,000	11,094,555	5.875%	2/22/2033
CITIGROUP INC GLOBAL SUB NT	30,000,000	24,506,850	4.875%	5/7/2015
CITIGROUP INC GLOBAL SUB NT	15,000,000	12,222,300	5.500%	2/15/2017
CITIGROUP INC SR NT	5,000,000	4,415,830	6.875%	3/5/2038
CITIGROUP INC SUB NT	20,000,000	16,766,360	5.000%	9/15/2014
CITIGROUP INC SUB NT	10,000,000	7,446,660	6.125%	8/25/2036
CLECO PWR LLC NT	3,000,000	2,888,031	6.650%	6/15/2018
COCA COLA CO NT	5,000,000	5,339,735	5.350%	11/15/2017
COCA COLA ENTERPRISE INC NT	38,025,000	49,413,716	8.500%	2/1/2022
COCA COLA ENTERPRISES INC	34,000,000	36,174,606	6.750%	9/15/2023
COCA-COLA ENTERPRISE	8,000,000	8,964,832	7.125%	8/1/2017
COCA-COLA ENTERPRISES	2,000,000	2,092,324	6.750%	9/15/2028
COLGATE PALMOLIVE CO MTN	3,000,000	3,113,952	5.200%	11/7/2016
COLONIAL PIPELINE SR NT 144A	3,000,000	2,909,229	6.375%	8/1/2037
COMCAST CORP NEW GTD NT	5,000,000	4,927,695	6.450%	3/15/2037
COMCAST CORP NEW NT	20,000,000	21,213,700	6.500%	1/15/2015
COMCAST CORP NEW NT	9,000,000	9,578,304	7.050%	3/15/2033
COMCAST CORP NEW NT	9,000,000	9,307,323	5.300%	1/15/2014
COMERICA BANK DETROIT SUB NT	10,000,000	8,067,450	5.750%	11/21/2016
COMMERCIAL METALS CO NT	3,000,000	2,730,882	7.350%	8/15/2018
COMMONWEALTH EDISON CO	6,000,000	6,238,548	5.950%	8/15/2016
COMMONWEALTH EDISON CO 1ST MTG	3,000,000	3,116,706	6.150%	9/15/2017
COMMONWEALTH EDISON CO 1ST MTG	3,000,000	3,046,545	5.800%	3/15/2018
COMMONWEALTH EDISON CO FIRST	3,000,000	3,094,386	6.450%	1/15/2038
COMPUTER SCIENCES CORP	2,000,000	2,043,658	6.500%	3/15/2018
CONAGRA FOODS INC SR NT	9,819,000	9,918,545	5.819%	6/15/2017
CONAGRA FOODS INC SR NT	2,000,000	2,192,558	7.000%	4/15/2019
CONNECTICUT LT & PWR CO 1ST &	3,000,000	3,165,705	5.650%	5/1/2018
CONOCO FDG CO NT	10,000,000	10,962,420	7.250%	10/15/2031
CONOCO INC SR NTS	42,000,000	45,255,630	6.950%	4/15/2029
CONOCOPHILLIPS	5,000,000	5,353,525	6.000%	1/15/2020
CONOCOPHILLIPS CANADA FUNDING	15,000,000	15,973,590	5.625%	10/15/2016
CONOCOPHILLIPS CDA FDG CO III	6,000,000	6,056,088	5.950%	10/15/2036
CONOCOPHILLIPS GTD NT	8,000,000	8,078,640	5.200%	5/15/2018
CONOCOPHILLIPS GTD NT	3,000,000	3,153,045	5.750%	2/1/2019
CONOCOPHILLIPS NT	9,000,000	8,931,528	5.900%	10/15/2032
CONSOLIDATED EDISON CO 05 C	5,000,000	5,207,830	5.375%	12/15/2015
CONSOLIDATED EDISON CO N Y	5,000,000	4,628,495	5.300%	3/1/2035
CONSOLIDATED EDISON CO N Y	3,000,000	3,135,951	6.200%	6/15/2036
CONSOLIDATED EDISON CO N Y	3,000,000	3,408,027	7.125%	12/1/2018
CONSOLIDATED EDISON CO N Y 04A	10,000,000	10,349,400	4.700%	2/1/2014
CONSOLIDATED EDISON CO N Y INC	2,000,000	2,077,878	5.300%	12/1/2016
CONSOLIDATED EDISON CO N Y INC	2,000,000	1,955,680	5.700%	12/1/2036
CONSOLIDATED EDISON CO N Y INC	3,000,000	3,179,313	6.300%	8/15/2037
CONSOLIDATED EDISON CO N Y INC	2,000,000	2,223,844	6.650%	4/1/2019
CONSOLIDATED EDISON CO NY INC	3,000,000	2,994,471	5.850%	3/15/2036
CONSOLIDATED EDISON CO NY INC	3,000,000	3,140,889	5.500%	9/15/2016
CONSOLIDATED NAT GAS CO 04 A	5,000,000	5,116,585	5.000%	12/1/2014
CONSOLIDATED NAT GAS CO SR NT	10,000,000	10,182,840	5.000%	3/1/2014
CONSTELLATION ENERGY GROUP INC	10,000,000	8,667,480	4.550%	6/15/2015
CONSUMERS ENERGY CO 1ST MTG	3,000,000	3,138,888	6.125%	3/15/2019
CONSUMERS ENERGY CO 1ST MTG BD	5,000,000	5,031,200	5.650%	4/15/2020
CONSUMERS ENERGY CO 1ST MTG BD	3,000,000	3,038,118	5.650%	9/15/2018
CONSUMERS ENERGY CO 1ST MTG BD	2,000,000	2,176,828	6.700%	9/15/2019
COOPER U S INC GTD SR NT	3,000,000	3,170,589	6.100%	7/1/2017
CORNING INC	1,000,000	1,022,010	6.625%	5/15/2019
COSTCO WHSL CORP NEW SR NT	5,000,000	5,293,355	5.500%	3/15/2017
COUNTRYWIDE FINL CORP SUB NT	10,000,000	8,871,750	6.250%	5/15/2016
COVIEN INTERNATIONAL FINANCE	3,000,000	3,190,344	6.000%	10/15/2017
COX COMMUNICATIONS INC 144A	3,000,000	2,712,441	6.450%	12/1/2036
COX COMMUNICATIONS INC 144A	5,000,000	4,942,650	6.250%	6/1/2018

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COX COMMUNICATIONS INC 144A	2,000,000	2,408,264	9.375%	1/15/2019
COX COMMUNICATIONS INC 144A	2,000,000	2,229,966	8.375%	3/1/2039
COX COMMUNICATIONS INC NEW NT	13,000,000	12,595,141	5.500%	10/1/2015
COX COMMUNICATIONS INC NEW NT	5,000,000	4,963,435	5.450%	12/15/2014
CREDIT SUISSE FB	26,000,000	26,109,850	4.875%	1/15/2015
CREDIT SUISSE FB USA INC SR NT	8,000,000	8,203,448	5.125%	8/15/2015
CREDIT SUISSE FIRST BOSTON USA	25,000,000	26,695,075	7.125%	7/15/2032
CREDIT SUISSE GUERNSEY BRH CAP	15,000,000	9,750,000	5.860%	12/31/2049
CREDIT SUISSE N Y BRH SUB NT	25,000,000	24,958,125	6.000%	2/15/2018
CSX CORP NT	4,000,000	4,037,164	5.300%	2/15/2014
CSX CORP NT	3,000,000	2,921,610	5.600%	5/1/2017
CSX CORP NT	6,000,000	5,578,398	6.150%	5/1/2037
CSX CORP NT	3,000,000	3,025,656	6.250%	3/15/2018
CSX CORP NT	2,000,000	2,067,696	6.250%	4/1/2015
CSX CORP NT	2,000,000	2,165,558	7.450%	4/1/2038
CSX CORP NT	3,000,000	3,258,120	7.375%	2/1/2019
CVS CAREMARK CORP SR NT	7,000,000	7,036,176	5.750%	6/1/2017
CVS CAREMARK CORP SR NT	4,000,000	4,060,156	6.250%	6/1/2027
DARDEN RESTAURANTS INC SR NT	3,000,000	2,847,165	6.200%	10/15/2018
DCP MIDSTREAM LLC NT 144A	3,000,000	2,492,223	6.750%	9/15/2037
DCP MIDSTREAM LLC NT 144A	2,000,000	2,229,486	9.750%	3/15/2019
DEERE & CO DEB	3,000,000	3,098,931	7.125%	3/3/2031
DEERE JOHN CAP CORP MTN	10,000,000	10,203,610	5.750%	9/10/2018
DEERE JOHN CAP MEDIUM TERM NTS	3,000,000	3,027,735	5.500%	4/13/2017
DELL INC	1,000,000	1,020,707	5.875%	6/15/2019
DELL INC NT	3,000,000	3,047,403	5.650%	4/15/2018
DETROIT EDISON CO SR NT SER G	3,000,000	3,080,304	5.600%	6/15/2018
DEUTSCHE BANK AG/LONDON	24,000,000	24,482,688	6.000%	9/1/2017
DEUTSCHE BK FINL LLC MTN 144A	5,000,000	4,852,940	5.375%	3/2/2015
DEUTSCHE TELECOM INTL FIN BV	5,000,000	5,119,315	5.750%	3/23/2016
DEUTSCHE TELEKOM INT FIN	5,000,000	5,044,500	6.000%	7/8/2019
DEUTSCHE TELEKOM INTL FIN B V	15,000,000	15,919,710	6.750%	8/20/2018
DEUTSCHE TELEKOM INTL FIN BV	19,500,000	22,829,216	8.750%	6/15/2030
DEVON ENERGY CORP NEW SR NT	3,000,000	3,205,857	6.300%	1/15/2019
DEVON ENERGY CORP SR DEB	5,000,000	5,962,505	7.950%	4/15/2032
DEVON FING CORP ULC DEB	16,000,000	18,840,128	7.875%	9/30/2031
DIAGEO CAP PLC GTD NT	6,000,000	6,259,584	5.750%	10/23/2017
DIAGEO CAP PLC NT	5,000,000	5,081,465	5.875%	9/30/2036
DIAGEO CAPITAL PLC NT	5,000,000	5,148,680	5.500%	9/30/2016
DIAGEO FIN BV GTD NT	5,000,000	5,228,140	5.300%	10/28/2015
DIAMOND OFFSHORE DRILL	3,000,000	3,056,877	5.875%	5/1/2019
DISNEY WALT CO # TR 00053	15,000,000	16,115,385	5.625%	9/15/2016
DISNEY WALT CO NEW MEDIUM TERM	13,000,000	14,038,622	6.000%	7/17/2017
DOMINION RES INC DEL SR NT	10,000,000	9,810,990	5.250%	8/1/2033
DOMINION RES INC VA 03 SER E	5,000,000	4,991,485	6.300%	3/15/2033
DOMINION RES INC VA NEW SR NT	3,000,000	3,068,517	5.600%	11/15/2016
DOMINION RES INC VA NEW SR NT	3,000,000	3,115,776	6.000%	11/30/2017
DOMINION RES INC VA NEW SR NT	2,000,000	2,385,082	8.875%	1/15/2019
DOMINION RES INC VA SR NT B	6,000,000	5,723,508	5.950%	6/15/2035
DOMINION RESOURCES INC/VA	5,000,000	5,072,010	5.150%	7/15/2015
DONNELLEY RR & SONS CO DEB	10,000,000	6,758,540	6.625%	4/15/2029
DOVER CORP NT	3,000,000	3,351,387	6.600%	3/15/2038
DOVER CORP NT	3,000,000	3,100,401	5.450%	3/15/2018
DOW CHEM CO SR NT	5,000,000	4,418,615	5.700%	5/15/2018
DOW CHEMICAL CO	5,000,000	5,008,900	8.550%	5/15/2019
DOW CHEMICAL CO/THE	2,000,000	2,058,756	9.400%	5/15/2039
DU PONT E I DE NEMOURS & CO NT	3,000,000	3,132,516	4.875%	4/30/2014
DU PONT E I DE NEMOURS & CO NT	8,000,000	8,327,600	5.250%	12/15/2016
DU PONT E I DE NEMOURS & CO NT	5,000,000	4,790,565	5.600%	12/15/2036
DU PONT E I DE NEMOURS & CO NT	5,000,000	5,389,655	6.000%	7/15/2018
DUKE ENERGY CAROLINAS LLC	3,000,000	3,155,322	6.000%	1/15/2038
DUKE ENERGY CAROLINAS LLC	3,000,000	3,497,319	7.000%	11/15/2018
DUKE ENERGY CAROLINAS LLC 1ST	3,000,000	3,131,682	5.250%	1/15/2018
DUKE ENERGY CAROLINAS LLC 1ST	3,000,000	3,102,489	5.100%	4/15/2018
DUKE ENERGY CAROLINAS LLC NT	10,000,000	10,464,280	6.100%	6/1/2037
DUKE ENERGY FIELD SVCS 144A	3,000,000	2,399,844	6.450%	11/3/2036
DUKE ENERGY IND INC FIRST MTG	2,000,000	2,240,514	6.450%	4/1/2039
DUKE ENERY OHIO INC BD	2,000,000	2,080,902	5.450%	4/1/2019
DUKE RLTY LTD SR NT	2,000,000	1,550,336	5.950%	2/15/2017
DUKE UNIV TAXABLE SER 2009A	2,000,000	2,063,220	5.150%	4/1/2019
E ON INTL FIN B V GTD NT 144A	3,000,000	3,121,233	5.800%	4/30/2018

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E ON INTL FIN B V GTD NT 144A	3,000,000	3,238,158	6.650%	4/30/2038
EATON CORP NT	3,000,000	2,894,280	5.600%	5/15/2018
ECANA CORP	2,000,000	2,144,012	6.500%	5/15/2019
EDF S A NT 144A	3,000,000	3,285,684	6.500%	1/26/2019
EDF S A NT 144A	2,000,000	2,245,420	6.950%	1/26/2039
ELI LILLY & CO	3,000,000	3,143,172	5.200%	3/15/2017
EMERSON ELEC CO NT	10,000,000	10,505,910	5.000%	12/15/2014
ENBRIDGE ENERGY PARTNERS L P	3,000,000	2,956,182	6.500%	4/15/2018
ENBRIDGE ENERGY PARTNERS L P	3,000,000	3,012,558	7.500%	4/15/2038
ENBRIDGE ENERGY PARTNERS LP	2,000,000	2,318,654	9.875%	3/1/2019
ENBRIDGE INC SR NT	3,000,000	2,940,612	5.600%	4/1/2017
ENBRIDGE INC SR NT	3,000,000	3,122,730	5.800%	6/15/2014
ENCACA CORP NT	3,000,000	3,075,438	5.900%	12/1/2017
ENCANA CORP NT	8,000,000	8,282,760	6.625%	8/15/2037
ENCANA CORP NT	3,000,000	3,073,632	6.500%	2/1/2038
ENCANA HLDGS FIN CORP NT	8,000,000	8,467,536	5.800%	5/1/2014
ENERGY TRANSFER PARTNERS L P	3,000,000	3,425,829	9.000%	4/15/2019
ENERGY TRANSFER PARTNERS L P	3,000,000	3,066,909	6.700%	7/1/2018
ENERGY TRANSFER PARTNERS L P	3,000,000	3,150,408	7.500%	7/1/2038
ENERGY TRANSFER PARTNERS L P	3,000,000	3,444,135	9.700%	3/15/2019
ENERGY TRANSFER PARTNERS LP SR	5,000,000	5,037,605	5.950%	2/1/2015
ENERGY LA LLC 1ST MTG BD	3,000,000	3,057,639	6.500%	9/1/2018
ENERGY TEX INC MTG BD	2,000,000	2,085,008	7.125%	2/1/2019
ENTERPRISE PRODS OPER LLC GTD	3,000,000	3,048,909	6.500%	1/31/2019
ENTERPRISE PRODS OPER LLC NT	3,000,000	3,014,880	6.300%	9/15/2017
ENTERPRISE PRODS OPER LP SR NT	5,000,000	5,138,685	5.600%	10/15/2014
EOG RES INC SR NT	3,000,000	3,406,740	6.875%	10/1/2018
EOG RESOURCES INC	2,000,000	2,093,248	5.625%	6/1/2019
EQT CORP	3,000,000	3,211,104	8.125%	6/1/2019
EQUIFAX INC SR NT	3,000,000	2,932,053	6.300%	7/1/2017
ERAC USA FIN CO GTD NT 144A	3,000,000	2,708,721	6.375%	10/15/2017
ERP OPERATING LP NTS	3,000,000	2,973,162	6.630%	4/13/2015
EXELON CORP SR NT	5,000,000	4,024,710	5.625%	6/15/2035
EXELON CORP SR NT	5,000,000	4,655,415	4.900%	6/15/2015
EXELON GENERATION CO LLC SR NT	3,000,000	2,986,101	6.200%	10/1/2017
FBG FIN LTD GTD NT 144A	3,000,000	2,810,310	5.125%	6/15/2015
FBG FIN LTD NT 144A	3,000,000	2,385,303	5.875%	6/15/2035
FEDERAL FARM CR BKS CONS BD	65,000,000	70,824,845	5.125%	8/25/2016
FEDERAL FARM CR BKS CONS BDS	39,000,000	41,958,579	4.875%	12/16/2015
FEDERAL FARM CR BKS CONS SYS	25,000,000	26,606,550	4.875%	1/17/2017
FEDERAL FARM CR BKS CONS SYS	25,000,000	25,861,775	5.150%	11/15/2019
FEDERAL HOME LN BK CHICAGO SUB	20,000,000	19,255,860	5.625%	6/13/2016
FEDERAL HOME LN BK CONS BD	20,000,000	21,332,880	4.750%	9/11/2015
FEDERAL HOME LN BK CONS BD	28,000,000	30,936,556	5.250%	6/5/2017
FEDERAL HOME LN BKS # TR 00385	40,000,000	42,658,120	4.500%	2/18/2015
FEDERAL HOME LN BKS CONS	60,000,000	63,560,400	5.125%	10/19/2016
FEDERAL HOME LN BKS CONS BD	90,000,000	97,264,620	5.000%	12/21/2015
FEDERAL HOME LN BKS CONS BD	50,000,000	55,564,300	5.375%	5/18/2016
FEDERAL HOME LN BKS CONS BD	50,000,000	50,989,200	5.500%	7/15/2036
FEDERAL HOME LN BKS CONS BD	20,000,000	20,601,260	4.750%	6/8/2018
FEDERAL HOME LN BKS CONS BD	20,000,000	21,501,700	5.375%	8/15/2018
FEDERAL HOME LN BKS CONS BD	30,000,000	33,110,760	5.250%	6/18/2014
FEDERAL HOME LN MTG CORP DEB	110,000,000	130,702,000	6.250%	7/15/2032
FEDERAL HOME LN MTG CORP DEB	50,000,000	54,794,400	5.000%	7/15/2014
FEDERAL HOME LN MTG CORP DEB	90,000,000	96,534,990	4.750%	1/19/2016
FEDERAL HOME LN MTG CORP DEB	20,589,000	19,547,217	5.000%	12/14/2018
FEDERAL HOME LN MTG CORP DEBS	105,000,000	112,050,015	4.375%	7/17/2015
FEDERAL HOME LN MTG CORP DEBS	115,000,000	124,121,110	4.750%	11/17/2015
FEDERAL HOME LN MTG CORP MTN	85,000,000	92,224,915	5.000%	1/30/2014
FEDERAL HOME LN MTG CORP MTN	25,000,000	26,708,450	4.500%	4/2/2014
FEDERAL HOME LN MTG CORP MTN	95,000,000	103,768,785	5.000%	11/13/2014
FEDERAL HOME LN MTG CORP MTN	30,000,000	32,873,220	5.050%	1/26/2015
FEDERAL HOME LN MTG CORP MTN	15,000,000	15,260,370	5.300%	5/12/2020
FEDERAL HOME LN MTG CORP MTN	40,000,000	41,050,000	5.625%	11/23/2035
FEDERAL HOME LN MTG CORP MTN	15,000,000	15,867,585	5.500%	3/28/2016
FEDERAL HOME LN MTG CORP MTN	30,000,000	32,051,430	5.550%	10/4/2016
FEDERAL HOME LN MTG CORP NTS	25,000,000	27,378,700	5.125%	10/18/2016
FEDERAL HOME LN MTG DEBS	60,000,000	74,382,660	6.750%	3/15/2031
FEDERAL HOME LN MTG NTS	50,000,000	55,350,750	5.250%	4/18/2016
FEDERAL NATL MTG ASSN DEBS	70,000,000	71,156,960	5.000%	4/26/2017
FEDERAL NATL MTG ASSN DEBS	193,786,000	249,948,090	7.125%	1/15/2030

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FEDERAL NATL MTG ASSN DEBS	85,000,000	92,470,140	5.000%	3/15/2016
FEDERAL NATL MTG ASSN DEBS	50,000,000	53,754,900	4.750%	2/21/2013
FEDERAL NATL MTG ASSN DEBS	60,000,000	60,911,400	4.625%	5/1/2013
FEDERAL NATL MTG ASSN DEBS	42,000,000	43,024,128	4.600%	6/5/2018
FEDERAL NATL MTG ASSN DEBS	25,000,000	25,458,750	5.125%	1/2/2014
FEDERAL NATL MTG ASSN DEBS	50,000,000	53,932,250	4.625%	10/15/2014
FEDERAL NATL MTG ASSN DEBS	25,000,000	27,556,475	5.250%	9/15/2016
FEDERAL NATL MTG ASSN DEBS	30,000,000	32,463,960	5.000%	3/2/2015
FEDERAL NATL MTG ASSN DEBS	25,000,000	27,277,775	5.000%	2/13/2017
FEDERAL NATL MTG ASSN DEBS	25,000,000	25,527,475	5.550%	2/16/2017
FEDERAL NATL MTG ASSN DEBS	16,000,000	16,459,664	5.375%	4/11/2022
FEDERAL NATL MTG ASSN GTD MTG	15,000,000	16,735,545	5.375%	6/12/2017
FEDERAL NATL MTG ASSN MTN	10,000,000	10,544,060	5.240%	8/7/2018
FEDERAL NATL MTG ASSN MTN	10,000,000	10,531,200	5.625%	7/15/2037
FEDERATED RETAIL HLDGS INC NT	3,000,000	2,444,058	5.900%	12/1/2016
FEDEX CORP	3,000,000	3,418,779	8.000%	1/15/2019
FIFTH THIRD BANCORP SUB NT	10,000,000	7,844,490	5.450%	1/15/2017
FIFTH THIRD BANCORP SUB NT	3,000,000	2,296,506	8.250%	3/1/2038
FIFTH THIRD BK MTN #SB 00001	5,000,000	4,222,855	4.750%	2/1/2015
FIRST TENN BK NA SUB BK NT	3,000,000	2,248,005	5.650%	4/1/2016
FLEET FIN GROUP SUB DEBS	13,000,000	10,986,118	6.875%	1/15/2028
FLORIDA GAS TRANSMISSION	2,000,000	2,198,168	7.900%	5/15/2019
FLORIDA PWR & LGT CO 1ST MTG B	3,000,000	2,973,621	5.400%	9/1/2035
FLORIDA PWR & LT CO 1ST MTG	3,000,000	3,190,476	5.550%	11/1/2017
FLORIDA PWR & LT CO 1ST MTG BD	3,000,000	2,787,873	4.950%	6/1/2035
FLORIDA PWR & LT CO 1ST MTG BD	3,000,000	3,079,314	5.650%	2/1/2037
FLORIDA PWR & LT CO 1ST MTG BD	3,000,000	3,217,671	5.960%	4/1/2039
FLORIDA PWR & LT CO IST MTG BD	3,000,000	3,164,799	5.850%	5/1/2037
FLORIDA PWR CORP 1ST MTG BD	4,000,000	4,161,160	5.100%	12/1/2015
FLORIDA PWR CORP 1ST MTG BD	3,000,000	3,238,713	5.800%	9/15/2017
FLORIDA PWR CORP 1ST MTG BD	3,000,000	3,310,872	6.350%	9/15/2037
FLORIDA PWR CORP 1ST MTG BD	11,000,000	12,231,087	6.400%	6/15/2038
FLORIDA PWR CORP 1ST MTG DTD	3,000,000	3,201,282	5.650%	6/15/2018
FORD MOTOR CREDIT CO LLC	13,000,000	11,768,575	7.375%	2/1/2011
FORD MOTOR CREDIT CO LLC	15,000,000	12,974,070	7.250%	10/25/2011
FORD MTR CR CO GLOBAL LAND SEC	12,000,000	11,897,136	7.375%	10/28/2009
FPL GROUP CAP INC DEB	2,000,000	2,148,184	6.000%	3/1/2019
FPL GROUP CAP INC JR SUB DEB	3,000,000	2,400,000	6.650%	6/15/2067
FPL GROUP CAPITAL INC	2,000,000	2,371,182	7.875%	12/15/2015
FRANCE TELECOM SA	2,000,000	2,014,460	5.375%	7/8/2019
FRANCE TELECOM SA NT	15,000,000	19,264,950	8.500%	3/1/2031
GE GLOBAL INS HLDG SHELF 2	70,000,000	58,648,240	6.450%	3/1/2019
GEICO CORP 2023 DEB	22,500,000	23,858,123	7.350%	7/15/2023
GENENTECH INC SR NT	8,000,000	7,453,112	5.250%	7/15/2035
GENENTECH INC SR NT	10,000,000	10,331,970	4.750%	7/15/2015
GENERAL ELEC CAP CORP	10,000,000	9,790,010	5.375%	10/20/2016
GENERAL ELEC CAP CORP MEDIUM	5,000,000	4,118,550	6.150%	8/7/2037
GENERAL ELEC CAP CORP MEDIUM	22,000,000	21,055,056	5.625%	9/15/2017
GENERAL ELEC CAP CORP MEDIUM	15,000,000	14,186,745	5.625%	5/1/2018
GENERAL ELEC CAP CORP MTN	25,000,000	22,703,775	5.550%	5/4/2020
GENERAL ELEC CAP MTN #TR 00528	50,000,000	44,885,300	6.750%	3/15/2032
GENERAL ELEC CAP MTN #TR 00775	25,000,000	24,205,375	5.400%	2/15/2017
GENERAL ELEC CAP MTN #TR00685	10,000,000	9,728,700	4.875%	3/4/2015
GENERAL ELEC CAP MTN #TR00725	35,000,000	34,403,880	5.000%	1/8/2016
GENERAL ELEC CAP MTN TR 00246	13,000,000	13,031,148	6.900%	9/15/2015
GENERAL ELEC CAP MTN TR 00792	30,000,000	29,880,270	5.500%	6/4/2014
GENERAL ELEC CO NT	5,000,000	4,910,225	5.250%	12/6/2017
GENERAL ELECTRIC CAPITAL CORP	45,000,000	44,206,245	4.750%	9/15/2014
GENERAL ELECTRIC CAPITAL CORP	15,000,000	11,870,805	5.875%	1/14/2038
GENERAL ELECTRIC CAPITAL CORP	5,000,000	4,500,565	6.875%	1/10/2039
GENERAL MLS INC NT	12,000,000	12,631,860	5.700%	2/15/2017
GENERAL MLS INC NT	2,500,000	2,636,025	5.200%	3/17/2015
GENERAL MLS INC NT	2,000,000	2,090,328	5.650%	2/15/2019
GENWORTH FINL INC JR SUB NT	5,000,000	2,250,375	6.150%	11/15/2066
GENWORTH FINL INC SR NT	5,000,000	3,342,145	6.515%	5/22/2018
GEORGIA POWER CO	2,000,000	2,096,614	5.950%	2/1/2039
GEORGIA PWR CO SR NT SER 2007A	3,000,000	3,015,246	5.650%	3/1/2037
GEORGIA PWR CO SR NT SER 2007B	5,000,000	5,353,550	5.700%	6/1/2017
GEORGIA PWR CO SR NT SER 2008B	3,000,000	3,135,432	5.400%	6/1/2018
GEORGIA PWR CO SR NT SER Z	3,000,000	3,120,954	5.250%	12/15/2015
GLAXOSMITHKLINE CAP INC GTD NT	5,000,000	5,122,020	4.375%	4/15/2014

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GLAXOSMITHKLINE CAP INC GTD NT	25,000,000	26,480,100	5.650%	5/15/2018
GLAXOSMITHKLINE CAPITAL INC	10,000,000	10,874,340	6.375%	5/15/2038
GMAC LLC	12,280,000	8,596,000	8.000%	11/1/2031
GMAC LLC	9,498,000	7,930,830	6.875%	8/28/2012
GMAC LLC SR GTD NT 144A	6,332,000	5,540,500	6.875%	9/15/2011
GNMA POOL #0182615	294,221	322,346	8.000%	6/15/2017
GNMA POOL #0200036	1,228,933	1,333,000	8.500%	2/15/2017
GNMA POOL #0200039	379,316	415,575	8.000%	4/15/2017
GNMA POOL #0201208	319,835	350,409	8.000%	4/15/2017
GNMA POOL #0206099	437,715	479,556	8.000%	3/15/2017
GNMA POOL #0212181	295,782	324,056	8.000%	5/15/2017
GNMA POOL #0303770	328,928	360,535	8.000%	2/15/2022
GNMA POOL #0303788	392,537	430,256	8.000%	3/15/2022
GNMA POOL #0306051	976,586	1,058,527	8.500%	6/15/2021
GNMA POOL #0306066	808,487	876,322	8.500%	7/15/2021
GNMA POOL #0306080	269,535	292,150	8.500%	8/15/2021
GNMA POOL #0312981	437,031	478,852	8.000%	12/15/2021
GNMA POOL #0312997	802,351	879,449	8.000%	2/15/2022
GNMA POOL #0313122	260,309	284,299	7.500%	12/15/2022
GNMA POOL #0315129	722,843	792,301	8.000%	2/15/2022
GNMA POOL #0315147	384,590	421,545	8.000%	3/15/2022
GNMA POOL #0315261	1,060,156	1,162,026	8.000%	11/15/2022
GNMA POOL #0316066	709,762	777,962	8.000%	2/15/2022
GNMA POOL #0319341	600,717	658,439	8.000%	3/15/2022
GNMA POOL #0320935	204,418	224,060	8.000%	3/15/2022
GNMA POOL #0320938	482,376	528,727	8.000%	4/15/2022
GNMA POOL #0323053	229,956	252,053	8.000%	4/15/2022
GNMA POOL #0324383	418,985	459,245	8.000%	7/15/2022
GNMA POOL #0324410	485,087	531,699	8.000%	7/15/2022
GNMA POOL #0324426	393,617	431,440	8.000%	8/15/2022
GNMA POOL #0324693	645,069	707,054	8.000%	6/15/2022
GNMA POOL #0325149	262,109	283,469	8.500%	6/15/2022
GNMA POOL #0325182	1,122,211	1,230,043	8.000%	8/15/2022
GNMA POOL #0327253	574,276	621,077	8.500%	6/15/2022
GNMA POOL #0327282	675,682	740,609	8.000%	9/15/2022
GNMA POOL #0327285	696,385	763,300	8.000%	9/15/2022
GNMA POOL #0328417	521,751	571,885	8.000%	8/15/2022
GNMA POOL #0332700	897,629	983,882	8.000%	9/15/2022
GNMA POOL #0332718	1,303,247	1,428,475	8.000%	10/15/2022
GNMA POOL #0338610	409,451	449,514	8.000%	1/15/2023
GNMA POOL #0338620	352,273	386,742	8.000%	1/15/2023
GNMA POOL #0341677	267,885	294,096	8.000%	1/15/2023
GNMA POOL #0342505	483,047	530,311	8.000%	1/15/2023
GNMA POOL #0344255	535,705	588,100	7.500%	3/15/2023
GNMA POOL #0345965	516,752	561,564	7.000%	11/15/2023
GNMA POOL #0346690	806,035	875,933	7.000%	8/15/2023
GNMA POOL #0348915	504,479	553,820	7.500%	8/15/2023
GNMA POOL #0351141	1,310,011	1,423,613	7.000%	7/15/2023
GNMA POOL #0352028	510,494	542,504	6.500%	11/15/2023
GNMA POOL #0352030	2,678,845	2,846,821	6.500%	11/15/2023
GNMA POOL #0352079	451,607	490,770	7.000%	9/15/2023
GNMA POOL #0352085	129,833	142,531	7.500%	9/15/2023
GNMA POOL #0352126	428,887	466,079	7.000%	6/15/2023
GNMA POOL #0352193	164,064	180,111	7.500%	5/15/2023
GNMA POOL #0352834	1,272,435	1,383,640	7.000%	2/15/2024
GNMA POOL #0352865	463,819	509,798	8.000%	8/15/2024
GNMA POOL #0354564	217,388	238,659	8.000%	4/15/2023
GNMA POOL #0354567	211,394	232,078	8.000%	4/15/2023
GNMA POOL #0354578	440,563	478,768	7.000%	5/15/2023
GNMA POOL #0354627	814,698	885,348	7.000%	8/15/2023
GNMA POOL #0354657	932,970	1,013,876	7.000%	9/15/2023
GNMA POOL #0354674	273,560	297,283	7.000%	10/15/2023
GNMA POOL #0354699	1,761,556	1,872,014	6.500%	11/15/2023
GNMA POOL #0354740	738,290	808,568	7.500%	1/15/2024
GNMA POOL #0354823	418,676	460,179	8.000%	5/15/2024
GNMA POOL #0354828	307,128	336,363	7.500%	5/15/2024
GNMA POOL #0354855	183,649	199,699	7.000%	7/15/2024
GNMA POOL #0357248	527,464	560,538	6.500%	11/15/2023
GNMA POOL #0358234	358,957	390,085	7.000%	9/15/2023
GNMA POOL #0359430	366,806	402,681	7.500%	11/15/2023
GNMA POOL #0359458	710,044	777,633	7.500%	1/15/2024

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GNMA POOL #0359473	393,599	427,998	7.000%	2/15/2024
GNMA POOL #0359474	702,175	769,015	7.500%	2/15/2024
GNMA POOL #0362164	648,210	711,608	7.500%	12/15/2023
GNMA POOL #0365896	1,773,806	1,885,032	6.500%	11/15/2023
GNMA POOL #0365897	993,451	1,079,601	7.000%	11/15/2023
GNMA POOL #0365903	1,696,012	1,802,360	6.500%	12/15/2023
GNMA POOL #0365913	719,454	767,820	6.500%	1/15/2024
GNMA POOL #0366768	420,930	460,998	7.500%	4/15/2024
GNMA POOL #0366794	1,143,357	1,252,193	7.500%	5/15/2024
GNMA POOL #0370950	1,663,108	1,767,393	6.500%	12/15/2023
GNMA POOL #0371239	1,528,374	1,631,122	6.500%	1/15/2024
GNMA POOL #0371765	708,412	770,324	7.000%	5/15/2024
GNMA POOL #0376348	947,755	1,029,943	7.000%	12/15/2023
GNMA POOL #0385892	188,218	206,877	8.000%	9/15/2024
GNMA POOL #0389161	14,659,163	15,290,766	6.000%	10/15/2037
GNMA POOL #0389783	14,356,706	15,089,683	6.000%	12/15/2032
GNMA POOL #0389798	8,903,548	9,352,551	6.000%	1/15/2033
GNMA POOL #0403392	4,683,924	4,920,133	6.000%	9/15/2033
GNMA POOL #0403932	513,724	564,649	8.000%	8/15/2024
GNMA POOL #0403965	328,906	361,511	8.000%	9/15/2024
GNMA POOL #0403980	195,106	211,229	9.000%	10/15/2024
GNMA POOL #0404121	189,371	207,535	7.500%	7/15/2025
GNMA POOL #0405488	706,795	769,933	7.000%	9/15/2025
GNMA POOL #0410048	607,072	665,301	7.500%	7/15/2025
GNMA POOL #0410104	350,055	383,631	7.500%	9/15/2025
GNMA POOL #0410105	299,763	326,541	7.000%	9/15/2025
GNMA POOL #0410210	322,042	350,810	7.000%	11/15/2025
GNMA POOL #0410917	664,642	724,348	7.000%	2/15/2026
GNMA POOL #0412316	2,363,066	2,576,242	7.000%	9/15/2027
GNMA POOL #0412347	775,617	845,587	7.000%	10/15/2027
GNMA POOL #0412557	693,463	755,758	7.000%	2/15/2026
GNMA POOL #0412583	1,244,262	1,335,881	6.500%	4/15/2026
GNMA POOL #0412618	255,690	282,043	8.000%	6/15/2026
GNMA POOL #0412620	507,170	552,731	7.000%	6/15/2026
GNMA POOL #0414721	408,695	445,204	7.000%	10/15/2025
GNMA POOL #0414937	818,201	878,447	6.500%	1/15/2026
GNMA POOL #0415016	382,698	417,077	7.000%	1/15/2026
GNMA POOL #0415037	1,657,544	1,779,593	6.500%	2/15/2026
GNMA POOL #0415107	947,356	1,032,459	7.000%	2/15/2026
GNMA POOL #0415155	497,901	542,628	7.000%	3/15/2026
GNMA POOL #0416154	999,883	1,089,704	7.000%	2/15/2026
GNMA POOL #0416183	644,630	692,096	6.500%	3/15/2026
GNMA POOL #0417191	408,807	448,117	7.500%	1/15/2026
GNMA POOL #0417390	508,922	554,639	7.000%	5/15/2026
GNMA POOL #0417392	491,403	538,655	7.500%	5/15/2026
GNMA POOL #0417426	766,659	840,378	7.500%	5/15/2026
GNMA POOL #0421379	1,500,644	1,597,306	6.500%	11/15/2033
GNMA POOL #0421684	629,559	686,113	7.000%	2/15/2026
GNMA POOL #0422555	892,911	973,122	7.000%	4/15/2026
GNMA POOL #0422674	248,295	272,170	7.500%	5/15/2026
GNMA POOL #0422688	488,188	532,042	7.000%	5/15/2026
GNMA POOL #0422721	175,335	192,195	7.500%	5/15/2026
GNMA POOL #0422817	311,235	341,163	7.500%	5/15/2026
GNMA POOL #0422928	588,744	649,423	8.000%	6/15/2026
GNMA POOL #0423479	420,867	451,857	6.500%	2/15/2026
GNMA POOL #0423782	773,895	848,310	7.500%	5/15/2026
GNMA POOL #0425007	6,229,523	6,392,075	5.000%	11/15/2033
GNMA POOL #0425013	19,731,633	20,503,941	5.500%	11/15/2033
GNMA POOL #0425386	481,141	527,406	7.500%	5/15/2026
GNMA POOL #0426075	369,432	402,618	7.000%	5/15/2026
GNMA POOL #0431828	43,747	47,954	7.500%	12/15/2026
GNMA POOL #0432171	2,770,689	2,903,488	6.000%	8/15/2034
GNMA POOL #0434098	2,120,238	2,228,486	6.000%	11/15/2028
GNMA POOL #0434107	1,964,269	2,064,555	6.000%	12/15/2028
GNMA POOL #0434109	369,233	398,786	6.500%	12/15/2028
GNMA POOL #0434119	1,478,447	1,553,929	6.000%	12/15/2028
GNMA POOL #0434164	2,827,127	2,974,115	6.000%	1/15/2029
GNMA POOL #0434167	2,392,848	2,517,258	6.000%	1/15/2029
GNMA POOL #0434181	574,571	620,200	6.500%	2/15/2029
GNMA POOL #0434187	1,964,079	2,066,196	6.000%	2/15/2029
GNMA POOL #0434189	1,594,056	1,720,646	6.500%	2/15/2029

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GNMA	POOL #0434202	3,756,646	3,951,963	6.000%	2/15/2029
GNMA	POOL #0434516	425,926	467,534	7.500%	9/15/2029
GNMA	POOL #0434655	252,697	285,935	8.000%	1/15/2030
GNMA	POOL #0434696	330,088	373,505	8.000%	2/15/2030
GNMA	POOL #0434784	830,806	909,574	7.500%	6/15/2030
GNMA	POOL #0434843	430,969	471,829	7.500%	8/15/2030
GNMA	POOL #0434861	492,545	539,244	7.500%	9/15/2030
GNMA	POOL #0435062	2,429,211	2,616,810	6.500%	3/15/2031
GNMA	POOL #0439516	363,084	398,160	7.500%	3/15/2027
GNMA	POOL #0440275	84,449	92,607	7.500%	3/15/2027
GNMA	POOL #0442331	586,670	633,626	6.500%	4/15/2028
GNMA	POOL #0445624	14,223,274	14,779,982	5.500%	2/15/2033
GNMA	POOL #0448351	3,097,487	3,336,695	6.500%	5/15/2031
GNMA	POOL #0449473	1,625,645	1,772,297	7.000%	9/15/2027
GNMA	POOL #0449479	1,606,810	1,751,763	7.000%	10/15/2027
GNMA	POOL #0449516	2,452,875	2,649,201	6.500%	3/15/2028
GNMA	POOL #0449524	3,135,931	3,386,928	6.500%	4/15/2028
GNMA	POOL #0449549	3,646,135	3,937,968	6.500%	6/15/2028
GNMA	POOL #0454049	577,428	629,736	7.000%	5/15/2028
GNMA	POOL #0454429	1,903,807	2,026,438	6.500%	12/15/2033
GNMA	POOL #0454475	869,544	939,142	6.500%	9/15/2028
GNMA	POOL #0455494	127,982	139,528	7.000%	9/15/2027
GNMA	POOL #0455495	336,490	366,845	7.000%	9/15/2027
GNMA	POOL #0455515	127,011	138,469	7.000%	9/15/2027
GNMA	POOL #0455533	144,514	157,551	7.000%	9/15/2027
GNMA	POOL #0455845	461,979	503,654	7.000%	10/15/2027
GNMA	POOL #0456733	928,028	1,002,307	6.500%	3/15/2028
GNMA	POOL #0457825	1,290,133	1,393,394	6.500%	10/15/2028
GNMA	POOL #0457843	5,660,751	5,949,759	6.000%	12/15/2028
GNMA	POOL #0460759	535,762	578,643	6.500%	2/15/2028
GNMA	POOL #0461218	230,946	249,431	6.500%	1/15/2028
GNMA	POOL #0462556	1,218,967	1,316,532	6.500%	2/15/2028
GNMA	POOL #0462622	3,210,132	3,467,068	6.500%	3/15/2028
GNMA	POOL #0462642	2,861,824	3,090,882	6.500%	7/15/2028
GNMA	POOL #0462668	5,199,804	5,615,992	6.500%	4/15/2028
GNMA	POOL #0462736	1,104,739	1,161,141	6.000%	5/15/2028
GNMA	POOL #0462818	1,202,602	1,298,857	6.500%	6/15/2028
GNMA	POOL #0465539	2,038,826	2,142,917	6.000%	7/15/2028
GNMA	POOL #0465979	1,541,855	1,665,264	6.500%	3/15/2028
GNMA	POOL #0466440	1,446,804	1,561,701	6.500%	2/15/2029
GNMA	POOL #0466557	1,811,916	1,955,807	6.500%	3/15/2029
GNMA	POOL #0466807	590,258	637,502	6.500%	4/15/2028
GNMA	POOL #0467720	445,402	481,051	6.500%	3/15/2028
GNMA	POOL #0469045	246,647	266,388	6.500%	2/15/2028
GNMA	POOL #0469389	473,298	511,181	6.500%	3/15/2028
GNMA	POOL #0469453	455,575	492,039	6.500%	3/15/2028
GNMA	POOL #0469692	717,617	774,627	6.500%	11/15/2028
GNMA	POOL #0471568	1,806,602	1,950,144	6.500%	8/15/2028
GNMA	POOL #0471589	736,994	795,983	6.500%	10/15/2028
GNMA	POOL #0472678	1,314,082	1,419,260	6.500%	6/15/2028
GNMA	POOL #0473503	1,177,370	1,271,606	6.500%	4/15/2028
GNMA	POOL #0473533	738,678	797,801	6.500%	4/15/2028
GNMA	POOL #0474016	538,343	581,432	6.500%	4/15/2028
GNMA	POOL #0474071	188,551	203,643	6.500%	4/15/2028
GNMA	POOL #0475663	878,877	949,221	6.500%	11/15/2028
GNMA	POOL #0476972	2,849,279	2,997,419	6.000%	1/15/2029
GNMA	POOL #0478170	933,777	1,008,515	6.500%	6/15/2028
GNMA	POOL #0479983	1,495,750	1,611,261	6.500%	2/15/2031
GNMA	POOL #0482091	510,662	551,535	6.500%	8/15/2028
GNMA	POOL #0482684	265,923	287,208	6.500%	8/15/2028
GNMA	POOL #0482858	2,642,283	2,777,184	6.000%	12/15/2028
GNMA	POOL #0486446	2,213,380	2,326,384	6.000%	8/15/2028
GNMA	POOL #0486447	4,133,072	4,463,879	6.500%	8/15/2028
GNMA	POOL #0486703	2,326,598	2,445,382	6.000%	11/15/2028
GNMA	POOL #0486795	2,962,252	3,113,489	6.000%	12/15/2028
GNMA	POOL #0486843	5,318,946	5,595,490	6.000%	1/15/2029
GNMA	POOL #0486876	12,331,439	12,972,578	6.000%	1/15/2029
GNMA	POOL #0486933	3,744,782	3,939,482	6.000%	2/15/2029
GNMA	POOL #0486951	368,941	398,240	6.500%	2/15/2029
GNMA	POOL #0486960	2,175,097	2,288,185	6.000%	2/15/2029
GNMA	POOL #0487127	3,582,169	3,866,643	6.500%	4/15/2029

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GNMA	POOL #0487223	2,067,837	2,232,052	6.500%	5/15/2029
GNMA	POOL #0487605	4,314,686	4,657,332	6.500%	5/15/2029
GNMA	POOL #0487628	3,033,245	3,274,128	6.500%	7/15/2029
GNMA	POOL #0487637	1,716,928	1,875,463	7.000%	8/15/2029
GNMA	POOL #0489049	16,628	18,164	7.000%	2/15/2029
GNMA	POOL #0490762	1,798,591	1,890,418	6.000%	11/15/2028
GNMA	POOL #0490781	2,018,354	2,121,401	6.000%	11/15/2028
GNMA	POOL #0490800	2,042,560	2,146,843	6.000%	11/15/2028
GNMA	POOL #0490996	1,203,004	1,299,291	6.500%	12/15/2028
GNMA	POOL #0491105	2,091,740	2,200,494	6.000%	1/15/2029
GNMA	POOL #0491606	414,352	440,783	6.500%	1/15/2034
GNMA	POOL #0492934	2,746,415	2,886,632	6.000%	11/15/2028
GNMA	POOL #0492938	1,553,529	1,632,844	6.000%	11/15/2028
GNMA	POOL #0492942	1,227,935	1,290,627	6.000%	11/15/2028
GNMA	POOL #0494010	88,588	97,243	7.500%	7/15/2029
GNMA	POOL #0494331	2,273,397	2,391,596	6.000%	2/15/2029
GNMA	POOL #0495714	5,319,109	5,590,674	6.000%	12/15/2028
GNMA	POOL #0495724	1,236,504	1,299,633	6.000%	12/15/2028
GNMA	POOL #0495732	2,161,689	2,272,054	6.000%	12/15/2028
GNMA	POOL #0495737	1,835,377	1,929,081	6.000%	12/15/2028
GNMA	POOL #0495755	2,919,111	3,068,145	6.000%	12/15/2028
GNMA	POOL #0497298	1,995,130	2,096,991	6.000%	12/15/2028
GNMA	POOL #0497391	439,205	474,084	6.500%	1/15/2029
GNMA	POOL #0497394	859,465	904,150	6.000%	1/15/2029
GNMA	POOL #0498282	1,932,554	2,033,031	6.000%	1/15/2029
GNMA	POOL #0498285	1,647,479	1,733,135	6.000%	1/15/2029
GNMA	POOL #0498388	1,725,878	1,815,610	6.000%	2/15/2029
GNMA	POOL #0498393	2,310,021	2,430,124	6.000%	2/15/2029
GNMA	POOL #0498395	1,810,819	1,904,968	6.000%	2/15/2029
GNMA	POOL #0498504	219,953	237,421	6.500%	2/15/2029
GNMA	POOL #0505235	160,040	175,674	7.500%	11/15/2029
GNMA	POOL #0505572	428,165	467,700	7.000%	5/15/2029
GNMA	POOL #0505988	3,296,128	3,419,990	5.500%	11/15/2034
GNMA	POOL #0507493	458,226	500,537	7.000%	6/15/2029
GNMA	POOL #0509345	1,559,946	1,703,985	7.000%	6/15/2029
GNMA	POOL #0509403	662,211	726,902	7.500%	8/15/2029
GNMA	POOL #0509933	356,017	388,890	7.000%	6/15/2029
GNMA	POOL #0510084	89,978	98,767	7.500%	7/15/2029
GNMA	POOL #0510534	151,599	166,409	7.500%	10/15/2029
GNMA	POOL #0510586	10,443,658	10,696,591	5.000%	2/15/2035
GNMA	POOL #0510704	501,455	550,441	7.500%	11/15/2029
GNMA	POOL #0510714	225,448	247,472	7.500%	11/15/2029
GNMA	POOL #0510720	115,606	126,899	7.500%	11/15/2029
GNMA	POOL #0510727	123,496	135,561	7.500%	11/15/2029
GNMA	POOL #0511589	205,143	224,592	7.500%	8/15/2030
GNMA	POOL #0511642	160,344	175,546	7.500%	9/15/2030
GNMA	POOL #0513032	444,958	488,425	7.500%	8/15/2029
GNMA	POOL #0513747	617,674	678,013	7.500%	8/15/2029
GNMA	POOL #0513756	703,223	771,919	7.500%	8/15/2029
GNMA	POOL #0518984	9,640,418	10,017,749	5.500%	1/15/2033
GNMA	POOL #0520179	6,799,470	7,054,982	5.500%	3/15/2034
GNMA	POOL #0520227	8,014,072	8,307,712	5.500%	12/15/2035
GNMA	POOL #0520783	16,063,820	16,652,408	5.500%	3/15/2035
GNMA	POOL #0520825	16,172,282	16,563,954	5.000%	3/15/2035
GNMA	POOL #0521278	6,015,926	6,161,624	5.000%	4/15/2035
GNMA	POOL #0521332	4,017,140	4,184,597	6.000%	5/15/2035
GNMA	POOL #0521356	13,218,636	13,538,775	5.000%	6/15/2035
GNMA	POOL #0531829	255,157	279,348	7.500%	9/15/2030
GNMA	POOL #0532255	118,473	129,705	7.500%	5/15/2030
GNMA	POOL #0532712	330,401	361,726	7.500%	9/15/2030
GNMA	POOL #0533946	2,074,936	2,230,637	6.500%	4/15/2032
GNMA	POOL #0538300	2,396,169	2,575,975	6.500%	1/15/2032
GNMA	POOL #0538312	2,181,025	2,292,377	6.000%	2/15/2032
GNMA	POOL #0538719	8,815,149	9,028,641	5.000%	5/15/2035
GNMA	POOL #0542478	837,378	902,046	6.500%	2/15/2031
GNMA	POOL #0542493	1,287,459	1,386,885	6.500%	2/15/2031
GNMA	POOL #0544192	6,706,516	6,952,247	5.500%	10/15/2035
GNMA	POOL #0550047	4,513,810	4,862,396	6.500%	6/15/2031
GNMA	POOL #0550651	27,378,766	28,041,846	5.000%	9/15/2035
GNMA	POOL #0550658	3,278,830	3,426,762	6.000%	9/15/2035
GNMA	POOL #0550683	8,981,005	9,386,203	6.000%	10/15/2035

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GNMA	POOL #0550687	6,619,164	6,917,802	6.000%	10/15/2035
GNMA	POOL #0551077	2,249,241	2,422,942	6.500%	11/15/2031
GNMA	POOL #0551120	1,800,747	1,939,813	6.500%	8/15/2031
GNMA	POOL #0551215	372,954	401,755	6.500%	2/15/2031
GNMA	POOL #0551950	1,774,284	1,864,870	6.000%	1/15/2032
GNMA	POOL #0551965	1,063,210	1,117,492	6.000%	1/15/2032
GNMA	POOL #0551971	2,311,521	2,429,535	6.000%	1/15/2032
GNMA	POOL #0551975	3,327,906	3,497,812	6.000%	1/15/2032
GNMA	POOL #0552314	2,287,204	2,403,977	6.000%	1/15/2032
GNMA	POOL #0552317	3,428,131	3,603,154	6.000%	1/15/2032
GNMA	POOL #0552382	1,937,176	2,036,078	6.000%	2/15/2032
GNMA	POOL #0552515	2,365,272	2,542,760	6.500%	4/15/2032
GNMA	POOL #0552610	1,253,040	1,347,067	6.500%	6/15/2032
GNMA	POOL #0552611	1,595,942	1,715,700	6.500%	6/15/2032
GNMA	POOL #0552613	1,030,200	1,107,505	6.500%	6/15/2032
GNMA	POOL #0552614	2,199,904	2,364,983	6.500%	6/15/2032
GNMA	POOL #0552657	3,018,545	3,245,054	6.500%	7/15/2032
GNMA	POOL #0552706	1,060,349	1,139,917	6.500%	8/15/2032
GNMA	POOL #0552778	1,710,237	1,838,571	6.500%	9/15/2032
GNMA	POOL #0553057	12,145,075	12,620,440	5.500%	2/15/2033
GNMA	POOL #0553058	11,980,170	12,449,081	5.500%	2/15/2033
GNMA	POOL #0553113	12,298,164	12,779,522	5.500%	3/15/2033
GNMA	POOL #0553305	24,021,776	24,962,003	5.500%	6/15/2033
GNMA	POOL #0553306	25,800,763	26,810,621	5.500%	6/15/2033
GNMA	POOL #0553307	11,317,430	11,760,401	5.500%	6/15/2033
GNMA	POOL #0553308	12,575,930	13,068,159	5.500%	6/15/2033
GNMA	POOL #0553348	22,410,866	23,288,041	5.500%	7/15/2033
GNMA	POOL #0553378	7,385,581	7,758,034	6.000%	7/15/2033
GNMA	POOL #0561517	3,398,511	3,660,967	6.500%	7/15/2031
GNMA	POOL #0561561	9,464,477	10,195,386	6.500%	8/15/2031
GNMA	POOL #0562287	4,106,942	4,314,054	6.000%	12/15/2033
GNMA	POOL #0562354	4,421,247	4,587,389	5.500%	1/15/2034
GNMA	POOL #0562357	4,709,638	4,935,369	6.000%	1/15/2034
GNMA	POOL #0562487	5,018,924	5,259,480	6.000%	2/15/2034
GNMA	POOL #0562541	3,397,520	3,560,362	6.000%	9/15/2034
GNMA	POOL #0563598	1,584,684	1,703,597	6.500%	6/15/2032
GNMA	POOL #0563663	10,453,180	10,986,864	6.000%	10/15/2032
GNMA	POOL #0563664	1,553,178	1,669,727	6.500%	10/15/2032
GNMA	POOL #0563692	16,628,819	17,477,799	6.000%	12/15/2032
GNMA	POOL #0564218	1,789,508	1,927,705	6.500%	8/15/2031
GNMA	POOL #0564374	2,732,809	2,943,855	6.500%	9/15/2031
GNMA	POOL #0564385	2,386,053	2,570,320	6.500%	10/15/2031
GNMA	POOL #0564752	2,830,040	3,048,594	6.500%	8/15/2031
GNMA	POOL #0565203	16,483,254	17,193,450	6.000%	7/15/2037
GNMA	POOL #0569158	3,255,761	3,421,983	6.000%	3/15/2032
GNMA	POOL #0569358	1,930,830	2,075,717	6.500%	4/15/2032
GNMA	POOL #0569412	9,205,082	9,428,017	5.000%	9/15/2035
GNMA	POOL #0569552	11,154,822	11,724,327	6.000%	1/15/2032
GNMA	POOL #0569704	14,624,032	15,370,657	6.000%	2/15/2032
GNMA	POOL #0569800	4,635,735	4,983,596	6.500%	5/15/2032
GNMA	POOL #0570400	8,994,510	9,689,125	6.500%	9/15/2031
GNMA	POOL #0570516	4,598,944	4,833,742	6.000%	1/15/2032
GNMA	POOL #0571313	1,376,593	1,448,165	6.000%	11/15/2031
GNMA	POOL #0571348	1,126,899	1,185,489	6.000%	11/15/2031
GNMA	POOL #0572860	1,579,512	1,660,153	6.000%	2/15/2032
GNMA	POOL #0574334	3,387,037	3,563,136	6.000%	12/15/2031
GNMA	POOL #0574364	7,080,306	7,441,789	6.000%	1/15/2032
GNMA	POOL #0574543	5,229,515	5,426,030	5.500%	9/15/2034
GNMA	POOL #0574559	5,472,796	5,610,471	5.000%	4/15/2034
GNMA	POOL #0574575	2,852,682	2,989,410	6.000%	4/15/2034
GNMA	POOL #0574578	2,253,241	2,361,238	6.000%	4/15/2034
GNMA	POOL #0576425	2,418,243	2,541,705	6.000%	1/15/2032
GNMA	POOL #0579672	4,279,719	4,600,865	6.500%	3/15/2032
GNMA	POOL #0579695	7,887,879	8,479,778	6.500%	7/15/2032
GNMA	POOL #0579728	1,966,235	2,113,780	6.500%	8/15/2032
GNMA	POOL #0580809	2,211,537	2,317,535	6.000%	5/15/2034
GNMA	POOL #0580971	1,810,415	1,902,846	6.000%	2/15/2032
GNMA	POOL #0582288	1,070,435	1,150,760	6.500%	8/15/2032
GNMA	POOL #0586148	10,206,530	10,695,726	6.000%	7/15/2034
GNMA	POOL #0586276	4,555,367	4,773,705	6.000%	11/15/2034
GNMA	POOL #0586320	4,870,331	5,048,783	5.500%	1/15/2035

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GNMA	POOL #0586341	15,462,889	16,029,459	5.500%	1/15/2035
GNMA	POOL #0586982	1,863,491	1,958,631	6.000%	3/15/2032
GNMA	POOL #0587117	2,078,010	2,233,942	6.500%	6/15/2032
GNMA	POOL #0587348	11,501,461	12,088,665	6.000%	10/15/2032
GNMA	POOL #0587683	3,838,567	4,126,610	6.500%	6/15/2032
GNMA	POOL #0591085	17,802,610	18,454,909	5.500%	3/15/2035
GNMA	POOL #0591087	10,348,225	10,815,108	6.000%	3/15/2035
GNMA	POOL #0591206	17,151,687	17,780,136	5.500%	4/15/2035
GNMA	POOL #0592074	15,653,021	16,061,467	5.000%	7/15/2033
GNMA	POOL #0592612	8,399,590	8,728,356	5.500%	3/15/2033
GNMA	POOL #0592686	9,068,860	9,423,821	5.500%	4/15/2033
GNMA	POOL #0592704	7,197,203	7,478,906	5.500%	4/15/2033
GNMA	POOL #0593187	1,342,672	1,443,425	6.500%	7/15/2032
GNMA	POOL #0594017	13,111,401	13,624,589	5.500%	6/15/2033
GNMA	POOL #0594144	6,462,177	6,788,062	6.000%	10/15/2033
GNMA	POOL #0594811	2,883,212	3,099,566	6.500%	8/15/2032
GNMA	POOL #0594819	3,387,944	3,642,173	6.500%	7/15/2032
GNMA	POOL #0594847	4,822,512	5,184,389	6.500%	8/15/2032
GNMA	POOL #0594964	4,564,754	4,907,289	6.500%	9/15/2032
GNMA	POOL #0595042	20,046,880	21,070,368	6.000%	10/15/2032
GNMA	POOL #0595043	2,757,228	2,964,128	6.500%	10/15/2032
GNMA	POOL #0595049	2,043,946	2,197,322	6.500%	10/15/2032
GNMA	POOL #0595208	3,646,196	3,832,351	6.000%	12/15/2032
GNMA	POOL #0595759	10,319,152	10,569,069	5.000%	6/15/2035
GNMA	POOL #0595779	3,462,203	3,546,053	5.000%	7/15/2035
GNMA	POOL #0595792	20,686,521	21,187,523	5.000%	7/15/2035
GNMA	POOL #0595851	23,454,950	24,314,354	5.500%	9/15/2035
GNMA	POOL #0596662	1,904,158	2,001,374	6.000%	10/15/2032
GNMA	POOL #0596743	5,344,466	5,555,322	5.500%	11/15/2032
GNMA	POOL #0596826	7,222,901	7,507,867	5.500%	12/15/2032
GNMA	POOL #0596849	2,991,893	3,142,773	6.000%	1/15/2033
GNMA	POOL #0598698	5,481,732	5,720,398	5.500%	6/15/2033
GNMA	POOL #0598712	3,811,896	3,961,096	5.500%	7/15/2033
GNMA	POOL #0599524	15,237,334	15,893,848	6.000%	7/15/2037
GNMA	POOL #0599553	28,471,025	29,460,838	5.500%	8/15/2037
GNMA	POOL #0599606	23,502,247	24,363,384	5.500%	10/15/2035
GNMA	POOL #0599633	7,435,784	7,708,236	5.500%	11/15/2035
GNMA	POOL #0600755	8,989,557	9,327,368	5.500%	2/15/2034
GNMA	POOL #0602487	12,794,449	13,080,325	5.000%	1/15/2036
GNMA	POOL #0602489	30,381,253	31,465,958	5.500%	1/15/2036
GNMA	POOL #0602490	7,299,772	7,560,397	5.500%	1/15/2036
GNMA	POOL #0602534	5,620,444	5,821,111	5.500%	2/15/2036
GNMA	POOL #0603233	5,258,504	5,451,179	5.500%	6/15/2035
GNMA	POOL #0603328	12,889,754	13,398,295	5.500%	12/15/2032
GNMA	POOL #0603408	14,264,319	14,822,634	5.500%	2/15/2033
GNMA	POOL #0603424	9,517,416	9,973,583	6.000%	10/15/2034
GNMA	POOL #0603476	7,447,889	7,739,404	5.500%	2/15/2033
GNMA	POOL #0603564	23,726,863	24,345,986	5.000%	4/15/2033
GNMA	POOL #0603565	31,464,599	32,285,628	5.000%	4/15/2033
GNMA	POOL #0603579	17,727,074	18,189,640	5.000%	4/15/2033
GNMA	POOL #0603611	753,425	801,956	6.500%	5/15/2033
GNMA	POOL #0603679	11,796,656	12,258,385	5.500%	5/15/2033
GNMA	POOL #0603680	16,792,921	17,450,206	5.500%	5/15/2033
GNMA	POOL #0603728	10,979,107	11,408,836	5.500%	5/15/2033
GNMA	POOL #0603828	5,766,872	6,061,298	6.000%	12/15/2032
GNMA	POOL #0603835	1,430,084	1,537,397	6.500%	12/15/2032
GNMA	POOL #0603836	29,338,035	30,835,879	6.000%	12/15/2032
GNMA	POOL #0603859	4,500,908	4,727,888	6.000%	1/15/2033
GNMA	POOL #0603868	8,673,723	9,013,218	5.500%	1/15/2033
GNMA	POOL #0603923	4,170,763	4,381,093	6.000%	1/15/2033
GNMA	POOL #0604143	23,269,043	23,876,220	5.000%	3/15/2033
GNMA	POOL #0604245	4,957,157	5,151,184	5.500%	4/15/2033
GNMA	POOL #0604247	47,026,270	48,253,362	5.000%	4/15/2033
GNMA	POOL #0604366	6,038,564	6,196,133	5.000%	6/15/2033
GNMA	POOL #0604381	120,076,474	123,209,720	5.000%	6/15/2033
GNMA	POOL #0604382	10,824,668	11,248,352	5.500%	6/15/2033
GNMA	POOL #0604446	8,479,460	8,811,352	5.500%	7/15/2033
GNMA	POOL #0604472	6,357,404	6,678,006	6.000%	7/15/2033
GNMA	POOL #0604495	3,839,405	4,033,025	6.000%	7/15/2033
GNMA	POOL #0604531	36,950,673	38,304,569	5.500%	11/15/2035
GNMA	POOL #0604553	38,112,856	39,604,617	5.500%	8/15/2033

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GNMA POOL #0604622	15,923,056	16,338,548	5.000%	9/15/2033
GNMA POOL #0604784	22,484,359	23,618,239	6.000%	11/15/2033
GNMA POOL #0604792	47,120,102	49,496,354	6.000%	11/15/2033
GNMA POOL #0604793	655,092	697,290	6.500%	11/15/2033
GNMA POOL #0604876	1,708,308	1,818,347	6.500%	12/15/2033
GNMA POOL #0604895	12,892,867	13,543,050	6.000%	12/15/2033
GNMA POOL #0604970	31,052,847	32,219,755	5.500%	1/15/2034
GNMA POOL #0604996	20,038,141	20,998,563	6.000%	2/15/2034
GNMA POOL #0605043	5,229,942	5,480,612	6.000%	2/15/2034
GNMA POOL #0605053	3,841,763	4,025,897	6.000%	2/15/2034
GNMA POOL #0605148	4,941,691	5,178,545	6.000%	3/15/2034
GNMA POOL #0605268	3,966,684	4,156,806	6.000%	6/15/2034
GNMA POOL #0605302	15,060,343	15,782,181	6.000%	7/15/2034
GNMA POOL #0605331	8,840,252	9,263,962	6.000%	8/15/2034
GNMA POOL #0605336	16,898,497	17,708,437	6.000%	8/15/2034
GNMA POOL #0605463	2,766,030	2,898,605	6.000%	6/15/2034
GNMA POOL #0605585	6,014,111	6,240,110	5.500%	12/15/2034
GNMA POOL #0605619	15,093,486	15,816,912	6.000%	7/15/2034
GNMA POOL #0605654	8,726,145	9,096,851	6.000%	8/15/2034
GNMA POOL #0605687	9,300,950	9,650,462	5.500%	9/15/2034
GNMA POOL #0605688	9,563,152	10,021,511	6.000%	9/15/2034
GNMA POOL #0605699	18,585,207	19,475,990	6.000%	9/15/2034
GNMA POOL #0605908	2,389,013	2,503,518	6.000%	1/15/2034
GNMA POOL #0606249	39,886,558	40,777,773	5.000%	4/15/2036
GNMA POOL #0606250	7,041,328	7,198,657	5.000%	4/15/2036
GNMA POOL #0606252	32,830,996	34,003,165	5.500%	4/15/2036
GNMA POOL #0607195	7,065,158	7,421,452	6.000%	12/15/2033
GNMA POOL #0607627	7,964,287	8,276,014	5.500%	1/15/2033
GNMA POOL #0607634	7,139,166	7,418,597	5.500%	1/15/2033
GNMA POOL #0607787	6,318,740	6,566,060	5.500%	3/15/2033
GNMA POOL #0608178	26,766,644	27,814,307	5.500%	5/15/2033
GNMA POOL #0608310	14,535,942	15,268,985	6.000%	10/15/2033
GNMA POOL #0609007	23,995,525	24,852,240	5.500%	8/15/2036
GNMA POOL #0609348	5,666,353	5,888,138	5.500%	2/15/2033
GNMA POOL #0609353	5,985,139	6,219,401	5.500%	2/15/2033
GNMA POOL #0610991	4,516,785	4,630,410	5.000%	6/15/2034
GNMA POOL #0612222	5,383,168	5,615,705	6.000%	7/15/2033
GNMA POOL #0612308	12,722,902	13,273,068	6.000%	9/15/2036
GNMA POOL #0612832	3,833,944	4,027,289	6.000%	6/15/2033
GNMA POOL #0612860	1,958,228	2,056,981	6.000%	6/15/2033
GNMA POOL #0612861	2,453,632	2,577,368	6.000%	6/15/2033
GNMA POOL #0612904	1,403,473	1,474,250	6.000%	7/15/2033
GNMA POOL #0612937	1,258,328	1,321,785	6.000%	6/15/2033
GNMA POOL #0612938	1,685,834	1,770,850	6.000%	7/15/2033
GNMA POOL #0613824	1,405,559	1,476,441	6.000%	7/15/2033
GNMA POOL #0613933	808,649	860,738	6.500%	11/15/2033
GNMA POOL #0613934	2,909,382	3,056,101	6.000%	12/15/2033
GNMA POOL #0615291	6,802,632	7,145,687	6.000%	7/15/2033
GNMA POOL #0615292	3,944,140	4,143,041	6.000%	7/15/2033
GNMA POOL #0615298	4,463,159	4,688,235	6.000%	7/15/2033
GNMA POOL #0615306	26,506,948	27,198,614	5.000%	7/15/2033
GNMA POOL #0615421	10,247,332	10,764,102	6.000%	7/15/2033
GNMA POOL #0615423	4,246,576	4,460,730	6.000%	8/15/2033
GNMA POOL #0615653	15,416,026	15,818,288	5.000%	10/15/2033
GNMA POOL #0615659	7,900,405	8,242,601	5.500%	10/15/2033
GNMA POOL #0615668	7,299,372	7,667,477	6.000%	10/15/2033
GNMA POOL #0615669	5,020,577	5,273,764	6.000%	10/15/2033
GNMA POOL #0615952	13,205,210	13,722,070	5.500%	9/15/2033
GNMA POOL #0615953	3,952,772	4,107,486	5.500%	9/15/2033
GNMA POOL #0616035	929,620	989,501	6.500%	10/15/2033
GNMA POOL #0616095	7,759,827	8,151,153	6.000%	11/15/2033
GNMA POOL #0616134	9,320,273	9,790,291	6.000%	12/15/2033
GNMA POOL #0616140	14,113,324	14,481,593	5.000%	12/15/2033
GNMA POOL #0616141	5,653,317	5,800,833	5.000%	12/15/2033
GNMA POOL #0616149	11,223,001	11,788,973	6.000%	12/15/2033
GNMA POOL #0616213	4,358,890	4,522,689	5.500%	1/15/2034
GNMA POOL #0616313	15,957,370	16,557,018	5.500%	3/15/2034
GNMA POOL #0616314	15,127,010	15,695,455	5.500%	3/15/2034
GNMA POOL #0616319	8,496,028	8,903,240	6.000%	3/15/2034
GNMA POOL #0616322	5,997,289	6,222,656	5.500%	3/15/2034
GNMA POOL #0616372	4,121,120	4,318,644	6.000%	4/15/2034

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GNMA POOL #0616425	4,386,645	4,596,896	6.000%	5/15/2034
GNMA POOL #0616585	9,220,704	9,567,200	5.500%	8/15/2034
GNMA POOL #0616634	18,874,461	19,583,728	5.500%	9/15/2034
GNMA POOL #0616639	6,664,667	6,984,102	6.000%	9/15/2034
GNMA POOL #0616692	27,924,951	28,974,318	5.500%	10/15/2034
GNMA POOL #0616743	23,148,726	24,018,612	5.500%	11/15/2034
GNMA POOL #0616797	6,556,029	6,870,258	6.000%	12/15/2034
GNMA POOL #0616835	12,407,016	12,861,617	5.500%	1/15/2035
GNMA POOL #0616837	6,112,878	6,388,673	6.000%	1/15/2035
GNMA POOL #0616960	15,274,156	15,819,491	5.500%	1/15/2036
GNMA POOL #0617089	23,221,689	24,225,846	6.000%	5/15/2036
GNMA POOL #0617221	17,416,844	18,511,520	6.500%	9/15/2036
GNMA POOL #0617322	12,690,963	13,144,070	5.500%	12/15/2036
GNMA POOL #0617416	8,749,632	9,295,459	6.500%	2/15/2037
GNMA POOL #0617450	7,998,881	8,497,874	6.500%	3/15/2037
GNMA POOL #0617532	11,920,148	12,663,760	6.500%	5/15/2037
GNMA POOL #0617611	15,365,138	16,027,160	6.000%	7/15/2037
GNMA POOL #0617759	6,491,723	6,771,425	6.000%	10/15/2037
GNMA POOL #0618635	8,045,932	8,431,571	6.000%	9/15/2034
GNMA POOL #0618673	15,561,200	16,116,783	5.500%	10/15/2036
GNMA POOL #0618681	14,559,694	15,474,793	6.500%	10/15/2036
GNMA POOL #0618697	32,933,849	34,109,691	5.500%	11/15/2036
GNMA POOL #0618744	7,662,687	7,936,269	5.500%	12/15/2036
GNMA POOL #0618745	7,902,423	8,184,564	5.500%	12/15/2036
GNMA POOL #0618748	27,411,690	28,597,032	6.000%	12/15/2036
GNMA POOL #0618752	12,163,424	12,927,914	6.500%	12/15/2036
GNMA POOL #0619087	2,329,243	2,440,883	6.000%	9/15/2034
GNMA POOL #0619481	3,942,174	4,140,976	6.000%	8/15/2033
GNMA POOL #0619552	3,097,970	3,254,200	6.000%	9/15/2033
GNMA POOL #0619641	3,525,780	3,703,584	6.000%	9/15/2033
GNMA POOL #0620445	16,344,703	16,771,198	5.000%	8/15/2033
GNMA POOL #0621137	5,749,238	6,107,891	6.500%	4/15/2037
GNMA POOL #0621274	16,672,492	17,107,540	5.000%	9/15/2033
GNMA POOL #0621705	1,244,781	1,324,963	6.500%	10/15/2033
GNMA POOL #0621724	7,015,921	7,369,731	6.000%	11/15/2033
GNMA POOL #0621736	1,399,165	1,489,291	6.500%	10/15/2033
GNMA POOL #0621771	1,341,791	1,428,221	6.500%	11/15/2033
GNMA POOL #0621855	9,059,676	9,400,122	5.500%	1/15/2034
GNMA POOL #0622253	10,807,065	11,203,042	5.500%	2/15/2035
GNMA POOL #0622303	14,599,536	15,134,473	5.500%	5/15/2035
GNMA POOL #0622583	5,602,300	5,884,823	6.000%	11/15/2033
GNMA POOL #0623994	8,524,816	8,892,115	6.000%	10/15/2037
GNMA POOL #0624209	8,128,104	8,433,542	5.500%	2/15/2034
GNMA POOL #0625083	6,053,089	6,280,553	5.500%	2/15/2034
GNMA POOL #0625652	4,934,685	5,171,203	6.000%	1/15/2034
GNMA POOL #0626758	13,127,889	13,608,903	5.500%	3/15/2035
GNMA POOL #0626769	13,351,422	13,840,627	5.500%	4/15/2035
GNMA POOL #0627153	1,856,116	1,945,079	6.000%	4/15/2034
GNMA POOL #0627999	9,526,180	9,884,156	5.500%	3/15/2034
GNMA POOL #0628013	3,196,916	3,317,050	5.500%	3/15/2034
GNMA POOL #0628026	2,004,348	2,100,416	6.000%	3/15/2034
GNMA POOL #0628027	4,494,773	4,663,678	5.500%	3/15/2034
GNMA POOL #0628057	10,979,484	11,392,072	5.500%	4/15/2034
GNMA POOL #0630119	2,895,752	3,034,544	6.000%	6/15/2034
GNMA POOL #0630125	1,424,309	1,492,576	6.000%	6/15/2034
GNMA POOL #0630145	6,096,486	6,388,688	6.000%	7/15/2034
GNMA POOL #0630152	4,692,311	4,917,212	6.000%	7/15/2034
GNMA POOL #0630154	7,519,238	7,879,633	6.000%	7/15/2034
GNMA POOL #0630162	2,925,939	3,066,178	6.000%	7/15/2034
GNMA POOL #0630199	9,080,023	9,515,225	6.000%	8/15/2034
GNMA POOL #0630963	11,049,921	11,317,536	5.000%	8/15/2035
GNMA POOL #0630968	3,553,911	3,724,249	6.000%	7/15/2034
GNMA POOL #0631111	2,434,267	2,550,941	6.000%	6/15/2034
GNMA POOL #0631270	6,908,484	7,075,798	5.000%	7/15/2035
GNMA POOL #0631305	12,577,687	13,038,541	5.500%	9/15/2035
GNMA POOL #0631335	9,884,120	10,246,280	5.500%	9/15/2035
GNMA POOL #0631548	2,293,486	2,403,412	6.000%	8/15/2034
GNMA POOL #0631579	4,416,824	4,628,521	6.000%	7/15/2034
GNMA POOL #0631616	5,035,416	5,276,762	6.000%	8/15/2034
GNMA POOL #0631634	6,062,813	6,353,402	6.000%	8/15/2034
GNMA POOL #0631761	5,639,009	5,850,912	5.500%	10/15/2034

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GNMA	POOL #0631768	1,562,748	1,637,650	6.000%	10/15/2034
GNMA	POOL #0632416	5,211,308	5,461,084	6.000%	7/15/2034
GNMA	POOL #0632431	6,658,011	6,977,128	6.000%	8/15/2034
GNMA	POOL #0633177	3,283,188	3,440,550	6.000%	6/15/2034
GNMA	POOL #0633208	5,135,330	5,381,464	6.000%	7/15/2034
GNMA	POOL #0633209	6,744,742	7,068,015	6.000%	7/15/2034
GNMA	POOL #0633256	5,811,543	6,090,089	6.000%	10/15/2034
GNMA	POOL #0633547	2,896,369	3,005,209	5.500%	8/15/2034
GNMA	POOL #0633620	4,242,971	4,402,413	5.500%	9/15/2034
GNMA	POOL #0633621	3,214,756	3,368,838	6.000%	9/15/2034
GNMA	POOL #0633714	6,069,248	6,360,145	6.000%	9/15/2034
GNMA	POOL #0633757	4,935,090	5,120,542	5.500%	10/15/2034
GNMA	POOL #0633761	3,328,637	3,453,721	5.500%	10/15/2034
GNMA	POOL #0634660	15,694,622	16,284,396	5.500%	12/15/2034
GNMA	POOL #0635329	4,295,539	4,489,342	6.000%	1/15/2035
GNMA	POOL #0635344	4,115,092	4,300,753	6.000%	3/15/2035
GNMA	POOL #0636106	4,878,342	5,057,087	5.500%	1/15/2035
GNMA	POOL #0636108	6,559,736	6,800,089	5.500%	1/15/2035
GNMA	POOL #0636135	2,062,428	2,155,479	6.000%	1/15/2035
GNMA	POOL #0636244	18,132,080	18,796,451	5.500%	3/15/2035
GNMA	POOL #0636247	3,504,213	3,632,610	5.500%	3/15/2035
GNMA	POOL #0636302	12,165,627	12,611,383	5.500%	4/15/2035
GNMA	POOL #0636775	2,732,509	2,863,478	6.000%	10/15/2034
GNMA	POOL #0636823	6,844,449	7,101,650	5.500%	11/15/2034
GNMA	POOL #0636851	18,602,806	19,301,865	5.500%	11/15/2034
GNMA	POOL #0636855	1,297,800	1,360,003	6.000%	11/15/2034
GNMA	POOL #0637347	13,895,938	14,418,121	5.500%	9/15/2034
GNMA	POOL #0637365	6,676,181	6,927,059	5.500%	12/15/2034
GNMA	POOL #0637406	15,804,712	16,398,624	5.500%	11/15/2034
GNMA	POOL #0637407	2,943,095	3,084,157	6.000%	11/15/2034
GNMA	POOL #0639513	9,240,345	9,464,134	5.000%	3/15/2035
GNMA	POOL #0640139	11,098,413	11,515,471	5.500%	12/15/2034
GNMA	POOL #0640140	3,174,237	3,326,378	6.000%	12/15/2034
GNMA	POOL #0640876	8,725,736	9,045,452	5.500%	4/15/2035
GNMA	POOL #0641342	9,374,195	9,717,671	5.500%	5/15/2035
GNMA	POOL #0641350	5,504,885	5,706,587	5.500%	5/15/2035
GNMA	POOL #0642510	5,685,472	5,893,792	5.500%	6/15/2035
GNMA	POOL #0643335	32,223,198	33,003,604	5.000%	9/15/2035
GNMA	POOL #0643338	8,759,886	9,080,854	5.500%	9/15/2035
GNMA	POOL #0643416	4,270,369	4,373,792	5.000%	6/15/2035
GNMA	POOL #0644011	8,736,921	8,948,518	5.000%	7/15/2035
GNMA	POOL #0644511	21,908,018	22,710,742	5.500%	6/15/2035
GNMA	POOL #0644547	8,398,048	8,601,438	5.000%	7/15/2035
GNMA	POOL #0644596	20,224,629	20,714,444	5.000%	8/15/2035
GNMA	POOL #0644686	25,910,176	26,859,541	5.500%	11/15/2035
GNMA	POOL #0644756	14,630,461	15,166,531	5.500%	5/15/2035
GNMA	POOL #0644757	19,096,441	19,796,147	5.500%	5/15/2035
GNMA	POOL #0644925	9,299,225	9,524,441	5.000%	7/15/2035
GNMA	POOL #0644927	10,892,637	11,156,443	5.000%	7/15/2035
GNMA	POOL #0645844	5,777,285	5,988,968	5.500%	11/15/2035
GNMA	POOL #0645853	12,946,852	13,504,680	6.000%	7/15/2037
GNMA	POOL #0645857	357,230	370,319	5.500%	12/15/2035
GNMA	POOL #0646048	6,084,166	6,346,308	6.000%	10/15/2037
GNMA	POOL #0646090	19,193,067	20,017,019	6.000%	1/15/2038
GNMA	POOL #0646862	10,365,130	10,744,915	5.500%	8/15/2035
GNMA	POOL #0646877	5,470,696	5,603,189	5.000%	8/15/2035
GNMA	POOL #0646883	3,847,983	3,941,176	5.000%	8/15/2035
GNMA	POOL #0646892	13,157,509	13,639,608	5.500%	9/15/2035
GNMA	POOL #0646921	8,963,324	9,291,746	5.500%	9/15/2035
GNMA	POOL #0647359	26,980,064	27,633,487	5.000%	9/15/2035
GNMA	POOL #0647431	7,135,347	7,308,156	5.000%	9/15/2035
GNMA	POOL #0647457	10,156,708	10,528,856	5.500%	10/15/2035
GNMA	POOL #0647733	13,728,185	14,060,665	5.000%	8/15/2035
GNMA	POOL #0647739	6,025,295	6,246,066	5.500%	8/15/2035
GNMA	POOL #0647771	6,777,545	6,941,689	5.000%	9/15/2035
GNMA	POOL #0647772	9,406,332	9,634,141	5.000%	9/15/2035
GNMA	POOL #0647773	5,088,784	5,212,028	5.000%	9/15/2035
GNMA	POOL #0647779	10,730,467	11,123,638	5.500%	9/15/2035
GNMA	POOL #0647995	9,695,438	9,930,249	5.000%	9/15/2035
GNMA	POOL #0648501	5,986,801	6,206,161	5.500%	11/15/2035
GNMA	POOL #0648750	7,545,889	7,822,375	5.500%	9/15/2035

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GNMA	POOL #0648851	11,227,570	11,638,955	5.500%	10/15/2035
GNMA	POOL #0648855	4,757,485	4,972,130	6.000%	10/15/2035
GNMA	POOL #0649070	11,064,036	11,469,429	5.500%	12/15/2035
GNMA	POOL #0649485	6,183,002	6,409,551	5.500%	10/15/2035
GNMA	POOL #0649510	163,500	169,491	5.500%	10/15/2035
GNMA	POOL #0649525	14,650,926	15,187,745	5.500%	11/15/2035
GNMA	POOL #0650237	7,174,482	7,334,787	5.000%	3/15/2036
GNMA	POOL #0650246	16,850,160	17,451,763	5.500%	4/15/2036
GNMA	POOL #0650381	7,862,764	8,150,860	5.500%	11/15/2035
GNMA	POOL #0650384	7,919,090	8,209,250	5.500%	11/15/2035
GNMA	POOL #0651014	5,054,048	5,234,493	5.500%	2/15/2036
GNMA	POOL #0651684	40,890,622	41,804,272	5.000%	1/15/2036
GNMA	POOL #0651714	12,214,574	12,650,673	5.500%	2/15/2036
GNMA	POOL #0651718	21,076,139	21,547,059	5.000%	2/15/2036
GNMA	POOL #0651751	61,846,596	63,228,481	5.000%	3/15/2036
GNMA	POOL #0651778	6,675,880	6,914,230	5.500%	4/15/2036
GNMA	POOL #0651784	20,314,671	21,039,968	5.500%	4/15/2036
GNMA	POOL #0651787	14,152,514	14,468,734	5.000%	4/15/2036
GNMA	POOL #0651792	31,424,675	32,546,634	5.500%	4/15/2036
GNMA	POOL #0652509	27,013,131	27,977,584	5.500%	4/15/2036
GNMA	POOL #0652549	8,066,195	8,354,183	5.500%	5/15/2036
GNMA	POOL #0653731	6,729,462	6,969,725	5.500%	3/15/2036
GNMA	POOL #0653803	23,015,607	23,837,336	5.500%	4/15/2036
GNMA	POOL #0654404	4,289,619	4,611,068	7.000%	8/15/2036
GNMA	POOL #0654420	14,787,075	15,716,466	6.500%	8/15/2036
GNMA	POOL #0654910	6,777,254	7,019,223	5.500%	5/15/2036
GNMA	POOL #0654923	9,188,526	9,585,858	6.000%	6/15/2036
GNMA	POOL #0657156	12,413,056	12,947,884	6.000%	6/15/2037
GNMA	POOL #0658028	16,963,034	17,568,668	5.500%	7/15/2036
GNMA	POOL #0658184	4,383,918	4,712,434	7.000%	11/15/2036
GNMA	POOL #0658207	4,078,768	4,335,125	6.500%	12/15/2036
GNMA	POOL #0658299	10,402,736	11,051,688	6.500%	2/15/2037
GNMA	POOL #0658333	948,180	1,017,989	7.000%	3/15/2037
GNMA	POOL #0658372	32,532,958	33,694,486	5.500%	11/15/2036
GNMA	POOL #0659628	6,368,792	6,846,047	7.000%	9/15/2036
GNMA	POOL #0659630	11,288,664	11,998,174	6.500%	9/15/2036
GNMA	POOL #0659671	12,183,792	12,949,562	6.500%	10/15/2036
GNMA	POOL #0659696	4,993,081	5,306,903	6.500%	10/15/2036
GNMA	POOL #0659711	5,887,204	6,257,224	6.500%	10/15/2036
GNMA	POOL #0659712	6,754,907	7,047,004	6.000%	10/15/2036
GNMA	POOL #0659714	5,997,753	6,374,721	6.500%	10/15/2036
GNMA	POOL #0659717	8,344,040	8,704,855	6.000%	10/15/2036
GNMA	POOL #0659724	6,554,089	6,966,024	6.500%	11/15/2036
GNMA	POOL #0659731	14,064,687	14,948,674	6.500%	11/15/2036
GNMA	POOL #0659735	6,785,138	7,078,542	6.000%	11/15/2036
GNMA	POOL #0659737	10,287,244	10,732,087	6.000%	11/15/2036
GNMA	POOL #0660042	4,450,226	4,727,844	6.500%	1/15/2037
GNMA	POOL #0660783	6,457,959	6,863,851	6.500%	10/15/2036
GNMA	POOL #0661520	6,730,812	7,021,867	6.000%	11/15/2036
GNMA	POOL #0661533	7,924,625	8,207,559	5.500%	12/15/2036
GNMA	POOL #0661545	6,566,238	6,978,936	6.500%	12/15/2036
GNMA	POOL #0661547	13,620,509	14,209,490	6.000%	12/15/2036
GNMA	POOL #0661548	9,797,279	10,220,934	6.000%	12/15/2036
GNMA	POOL #0661550	10,473,268	10,926,155	6.000%	12/15/2036
GNMA	POOL #0661581	6,137,243	6,597,147	7.000%	12/15/2036
GNMA	POOL #0662010	7,488,227	7,958,874	6.500%	11/15/2036
GNMA	POOL #0662087	18,657,728	19,821,649	6.500%	1/15/2037
GNMA	POOL #0662120	14,241,674	15,130,110	6.500%	2/15/2037
GNMA	POOL #0662197	9,820,769	10,433,416	6.500%	4/15/2037
GNMA	POOL #0662384	16,085,558	16,778,619	6.000%	7/15/2037
GNMA	POOL #0662410	9,538,273	9,949,238	6.000%	5/15/2037
GNMA	POOL #0662484	30,016,927	31,310,235	6.000%	7/15/2037
GNMA	POOL #0662497	17,803,165	18,570,232	6.000%	7/15/2037
GNMA	POOL #0662536	10,304,302	10,748,273	6.000%	8/15/2037
GNMA	POOL #0662756	6,491,242	6,723,000	5.500%	12/15/2036
GNMA	POOL #0663171	6,742,941	7,163,584	6.500%	4/15/2037
GNMA	POOL #0663172	1,807,437	1,940,509	7.000%	4/15/2037
GNMA	POOL #0663894	4,288,056	4,555,556	6.500%	3/15/2037
GNMA	POOL #0667744	9,029,499	9,343,415	5.500%	7/15/2037
GNMA	POOL #0668977	2,295,158	2,464,137	7.000%	4/15/2037
GNMA	POOL #0669017	6,250,243	6,640,151	6.500%	5/15/2037

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GNMA POOL #0670914	13,084,048	13,647,786	6.000%	8/15/2037
GNMA POOL #0670946	13,851,817	14,448,635	6.000%	10/15/2037
GNMA POOL #0670959	10,186,910	10,625,823	6.000%	10/15/2037
GNMA POOL #0670982	13,884,470	14,482,695	6.000%	12/15/2037
GNMA POOL #0671041	15,522,851	16,189,242	6.000%	1/15/2038
GNMA POOL #0671051	12,615,207	13,158,745	6.000%	9/15/2037
GNMA POOL #0671077	15,426,627	16,091,298	6.000%	10/15/2037
GNMA POOL #0671318	13,776,744	14,255,701	5.500%	7/15/2037
GNMA POOL #0671476	16,853,770	17,579,930	6.000%	8/15/2037
GNMA POOL #0672391	27,024,150	28,188,511	6.000%	12/15/2037
GNMA POOL #0672416	12,637,113	13,181,595	6.000%	12/15/2037
GNMA POOL #0673716	8,404,761	8,766,888	6.000%	10/15/2037
GNMA POOL #0674528	10,432,130	10,881,608	6.000%	10/15/2037
GNMA POOL #0674964	6,590,701	7,001,848	6.500%	11/15/2037
GNMA POOL #0675149	4,684,028	4,685,309	4.500%	2/15/2038
GNMA POOL #0675307	26,164,526	26,732,787	5.000%	4/15/2038
GNMA POOL #0676765	6,194,644	6,196,338	4.500%	3/15/2038
GNMA POOL #0676895	16,764,966	16,769,551	4.500%	3/15/2038
GNMA POOL #0676939	38,384,596	38,395,092	4.500%	4/15/2038
GNMA POOL #0679123	15,350,706	16,012,106	6.000%	11/15/2037
GNMA POOL #0679497	10,245,899	10,880,264	6.500%	1/15/2038
GNMA POOL #0679521	19,163,421	19,986,101	6.000%	2/15/2038
GNMA POOL #0679522	10,822,018	11,492,053	6.500%	2/15/2038
GNMA POOL #0680066	6,426,618	6,703,515	6.000%	10/15/2037
GNMA POOL #0680115	14,507,106	15,129,892	6.000%	1/15/2038
GNMA POOL #0680123	14,334,124	14,949,484	6.000%	1/15/2038
GNMA POOL #0680124	8,059,230	8,405,210	6.000%	1/15/2038
GNMA POOL #0680636	11,093,225	11,571,187	6.000%	12/15/2037
GNMA POOL #0682424	18,905,240	19,315,839	5.000%	5/15/2038
GNMA POOL #0683172	14,050,606	14,653,794	6.000%	5/15/2038
GNMA POOL #0683733	8,081,138	8,359,558	5.500%	3/15/2038
GNMA POOL #0683911	20,737,043	21,627,277	6.000%	1/15/2038
GNMA POOL #0683952	6,400,206	6,796,469	6.500%	2/15/2038
GNMA POOL #0684647	22,174,311	22,655,910	5.000%	3/15/2038
GNMA POOL #0684753	13,859,091	13,862,881	4.500%	4/15/2038
GNMA POOL #0684774	14,080,605	14,084,455	4.500%	4/15/2038
GNMA POOL #0688384	13,162,575	13,448,450	5.000%	4/15/2038
GNMA POOL #0688390	19,665,383	20,092,491	5.000%	4/15/2038
GNMA POOL #0688396	16,305,142	16,659,269	5.000%	4/15/2038
GNMA POOL #0688403	12,648,368	12,923,075	5.000%	4/15/2038
GNMA POOL #0688408	29,761,576	30,407,961	5.000%	4/15/2038
GNMA POOL #0691234	12,826,933	13,268,861	5.500%	6/15/2038
GNMA POOL #0697708	45,605,895	47,769,026	6.000%	12/15/2038
GNMA POOL #0698028	47,090,252	48,112,993	5.000%	1/15/2039
GNMA POOL #0698035	45,244,537	47,186,871	6.000%	1/15/2039
GNMA POOL #0704178	43,057,347	44,540,807	5.500%	1/15/2039
GNMA POOL #0704261	47,726,678	48,763,242	5.000%	2/15/2039
GNMA POOL #0704265	43,411,111	44,906,759	5.500%	2/15/2039
GNMA POOL #0706021	43,235,780	44,725,388	5.500%	1/15/2039
GNMA POOL #0708173	10,012,047	10,356,993	5.500%	2/15/2039
GOLDMAN SACHS CAP I	11,000,000	8,874,338	6.345%	2/15/2034
GOLDMAN SACHS GROUP INC	5,000,000	4,767,085	5.350%	1/15/2016
GOLDMAN SACHS GROUP INC	5,000,000	4,895,755	5.750%	10/1/2016
GOLDMAN SACHS GROUP INC NT	30,000,000	30,152,760	5.000%	10/1/2014
GOLDMAN SACHS GROUP INC SR NT	52,000,000	48,532,692	6.125%	2/15/2033
GOLDMAN SACHS GROUP INC SR NT	15,000,000	15,020,010	4.750%	7/15/2013
GOLDMAN SACHS GROUP INC SR NT	5,000,000	4,918,130	5.125%	1/15/2015
GOLDMAN SACHS GROUP INC SR NT	20,500,000	20,575,010	5.150%	1/15/2014
GOLDMAN SACHS GROUP INC SR NT	16,000,000	15,830,832	6.250%	9/1/2017
GOLDMAN SACHS GROUP INC SUB NT	10,000,000	9,504,130	5.625%	1/15/2017
GOLDMAN SACHS GROUP INC/THE	25,000,000	26,769,300	7.500%	2/15/2019
GOLDMAN SACHS GROUP INC/THE	21,000,000	18,668,874	6.750%	10/1/2037
GOLDMAN SACHS GROUP INC/THE	15,000,000	14,549,385	5.950%	1/18/2018
GOLDMAN SACHS GROUP INC/THE	15,000,000	14,603,655	6.150%	4/1/2018
GOLDMAN SACHS GROUP IND SUB NT	5,000,000	4,240,165	6.450%	5/1/2036
GOODRICH CORP NT	2,000,000	2,007,728	6.125%	3/1/2019
GRUPO TELEVISA SA SR NT	3,000,000	2,828,436	6.000%	5/15/2018
GULF SOUTH PIPELINE CO LP 144A	3,000,000	2,876,808	6.300%	8/15/2017
GULFSTREAM NAT GAS SYS 144A	3,000,000	2,655,561	6.190%	11/1/2025
GULFSTREAM NATURAL GAS	2,000,000	2,094,454	6.950%	6/1/2016
HALLIBURTON CO	5,000,000	5,412,790	6.150%	9/15/2019

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HALLIBURTON CO	10,000,000	11,664,940	7.450%	9/15/2039
HALLIBURTON CO SR NT	3,000,000	3,203,610	5.900%	9/15/2018
HALLIBURTON CO SR NT	3,000,000	3,217,878	6.700%	9/15/2038
HARRIS CORP DEL NT	3,000,000	3,065,394	5.950%	12/1/2017
HARRIS CORPORATION	2,000,000	2,110,564	6.375%	6/15/2019
HARTFORD FINL SVCS GROUP INC	5,000,000	3,964,855	5.375%	3/15/2017
HARTFORD FINL SVCS GROUP INC	5,000,000	4,065,865	6.300%	3/15/2018
HARTFORD FINL SVCS GROUP INC	5,000,000	3,830,910	6.000%	1/15/2019
HARTFORD FINL SVCS GROUP INC	3,000,000	2,100,000	8.125%	6/15/2068
HBOS CAP FDG NO 2 LP 144A	10,000,000	3,645,000	6.071%	6/30/2049
HBOS PLC MTN TR #SB 0000 144A	10,000,000	7,548,900	6.750%	5/21/2018
HBOS TREAS SVCS PLC 144A	10,000,000	8,274,950	5.250%	2/21/2017
HERSHEY CO NT	3,000,000	2,965,953	4.850%	8/15/2015
HERSHEY CO NT	3,000,000	2,942,382	5.450%	9/1/2016
HESS CORP NT	7,000,000	7,969,178	8.125%	2/15/2019
HEWLETT PACKARD CO GLOBAL NT	5,000,000	5,198,380	5.400%	3/1/2017
HEWLETT PACKARD CO GLOBAL NT	3,000,000	3,153,576	5.500%	3/1/2018
HOME DEPOT INC SR NT	25,000,000	24,955,525	5.400%	3/1/2016
HOME DEPOT INC SR NT	5,000,000	4,411,320	5.875%	12/16/2036
HONEYWELL INTL INC SR NT	10,000,000	10,607,850	5.400%	3/15/2016
HONEYWELL INTL INC SR NT	15,000,000	15,352,230	5.700%	3/15/2036
HONEYWELL INTL INC SR NT	3,000,000	3,149,397	5.300%	3/15/2017
HONEYWELL INTL INC SR NT	5,000,000	5,119,310	5.700%	3/15/2037
HONEYWELL INTL INC SR NT	18,000,000	18,798,462	5.300%	3/1/2018
HOSPIRA INC	3,000,000	2,929,788	6.050%	3/30/2017
HOUSEHOLD FIN CORP NT	10,000,000	10,225,470	6.375%	10/15/2011
HRPT PPTYS TR SR NT	2,000,000	1,610,706	6.250%	6/15/2017
HSBC BK USA N A GBL #SB00002	3,000,000	2,681,847	5.625%	8/15/2035
HSBC BK USA NA MTN #SB0001	20,000,000	18,540,880	5.875%	11/1/2034
HSBC BK USA NEW YORK N Y	41,000,000	40,253,267	4.625%	4/1/2014
HSBC FIN CORP NT	5,000,000	5,140,960	6.750%	5/15/2011
HSBC FIN CORP NT	20,000,000	18,991,460	5.250%	4/15/2015
HSBC FIN CORP NT	2,000,000	1,863,590	5.000%	6/30/2015
HSBC FIN CORP NT	15,000,000	14,111,595	5.500%	1/19/2016
HSBC FIN CORP NT	15,000,000	14,728,575	5.250%	1/15/2014
HSBC HLDGS PLC SUB NT	15,000,000	15,369,435	7.625%	5/17/2032
HSBC HLDGS PLC SUB NT	15,000,000	14,648,010	6.500%	5/2/2036
HSBC HLDGS PLC SUB NT	5,000,000	5,024,815	6.800%	6/1/2038
HUMANA INC SR NT	3,000,000	2,703,423	7.200%	6/15/2018
HUMANA INC SR NT	5,000,000	4,001,490	8.150%	6/15/2038
HUSKY ENERGY INC	3,000,000	3,277,716	7.250%	12/15/2019
HUSKY ENERGY INC NT	3,000,000	3,043,677	6.200%	9/15/2017
HUSKY ENERGY INC NT	3,000,000	2,976,162	6.800%	9/15/2037
HUTCHINSON WHAMPOA INTL 09	5,000,000	5,545,690	7.625%	4/9/2019
HYDRO-QUEBEC	4,000,000	5,216,684	8.500%	12/1/2029
IBM CORP	10,000,000	11,356,490	7.000%	10/30/2025
ILLINOIS PWR CO SECD SR NT	3,000,000	2,841,090	6.250%	4/1/2018
ILLINOIS PWR CO SR SECD NT	2,000,000	1,943,126	6.125%	11/15/2017
INCO LTD DEB	5,000,000	4,914,970	5.700%	10/15/2015
INDIANA MICH PWR CO SR NT	3,000,000	2,804,379	6.050%	3/15/2037
INDIANA MICH PWR CO SR SER I	2,000,000	2,149,548	7.000%	3/15/2019
INGERSOLL-RAND GLOBAL HLDG CO	3,000,000	3,000,708	6.875%	8/15/2018
INTER AMERN DEV BK MTN TR00008	10,000,000	10,299,420	4.250%	9/14/2015
INTERNATIONAL LEASE #TR 00583	6,000,000	4,532,748	5.625%	9/20/2013
INTERNATIONAL BUS MACHS CORP	5,000,000	6,177,935	8.375%	11/1/2019
INTERNATIONAL BUSINESS MACH CO	3,000,000	3,882,924	8.000%	10/15/2038
INTERNATIONAL BUSINESS MACHS	7,000,000	7,239,582	5.875%	11/29/2032
INTERNATIONAL BUSINESS MACHS	5,000,000	5,308,315	5.700%	9/14/2017
INTERNATIONAL BUSINESS MACHS	3,000,000	3,585,831	7.625%	10/15/2018
INTERNATIONAL LEASE FIN CORP	10,000,000	7,574,460	5.875%	5/1/2013
INTERNATIONAL LEASE FIN MTN	9,000,000	7,024,968	5.350%	3/1/2012
INTERNATIONAL LEASE FIN SR NT	3,000,000	2,320,227	5.000%	9/15/2012
INTERNATIONAL LEASE MTN #00574	3,000,000	2,268,120	5.250%	1/10/2013
INTERNATIONAL PAPER CO NT	5,000,000	4,257,510	5.250%	4/1/2016
INTERNATIONAL PAPER CO NT	10,000,000	9,647,410	7.950%	6/15/2018
INTERNATIONAL PAPER CO NT	5,000,000	4,460,450	8.700%	6/15/2038
INTERSTATE PWR & LT CO SR DEB	2,000,000	2,128,222	7.250%	10/1/2018
ISRAEL ST	10,000,000	9,926,720	5.125%	3/26/2019
ITT CORP	2,000,000	2,055,480	6.125%	5/1/2019
J P MORGAN CHASE & CO NT	25,000,000	24,728,075	4.875%	3/15/2014
JEFFERIES GROUP INC	3,000,000	2,975,916	8.500%	7/15/2019

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JERSEY CENT PWR & LT CO SR NT	3,000,000	2,939,835	5.650%	6/1/2017
JERSEY CENT PWR & LT CO SR NT	3,000,000	2,805,882	6.150%	6/1/2037
JERSEY CENT PWR & LT CO SR NT	2,000,000	2,198,726	7.350%	2/1/2019
JOHN DEERE CAP CORP MTN	3,000,000	2,982,069	5.350%	4/3/2018
JOHNSON & JOHNSON	3,000,000	3,195,972	5.150%	7/15/2018
JOHNSON & JOHNSON DEB	7,000,000	6,660,885	4.950%	5/15/2033
JOHNSON & JOHNSON NT	20,000,000	22,804,760	6.730%	11/15/2033
JOHNSON & JOHNSON NT	3,000,000	3,232,458	5.950%	8/15/2037
JOHNSON & JOHNSON NT	5,000,000	5,434,510	5.550%	8/15/2017
JOHNSON CTLS INC	3,000,000	2,781,777	5.500%	1/15/2016
JOHNSON CTLS INC NT	5,000,000	3,567,075	6.000%	1/15/2036
JP MORGAN CHASE & CO GLOBAL NT	84,000,000	83,593,356	5.125%	9/15/2014
JP MORGAN CHASE & CO GLOBAL NT	5,000,000	4,928,600	5.150%	10/1/2015
JP MORGAN CHASE BANK NA	20,000,000	19,275,720	5.875%	6/13/2016
JP MORGAN CHASE CAP XV CAP	15,000,000	12,000,000	5.875%	3/15/2035
JP MORGAN CHASE CAP XVII SER Q	5,000,000	3,983,280	5.850%	8/1/2035
JP MORGAN CHASE CAP XX CAP SEC	15,000,000	11,922,345	6.550%	9/29/2036
JP MORGAN CHASE NK NA NEW YORK	22,000,000	21,413,436	6.000%	10/1/2017
JPMORGAN CHASE & CO	5,000,000	4,967,035	6.000%	1/15/2018
JPMORGAN CHASE & CO	20,000,000	20,050,420	6.400%	5/15/2038
JPMORGAN CHASE & CO DEP SHS	30,000,000	26,253,000		4/29/2049
JPMORGAN CHASE & CO NOTES	5,000,000	5,029,120	6.300%	4/23/2019
JPMORGAN CHASE & CO SUB NT	9,000,000	8,892,351	6.125%	6/27/2017
KANSAS CITY PWR & LT 09A	2,000,000	2,187,406	7.150%	4/1/2019
KANSAS CITY PWR & LT CO NT	3,000,000	2,903,616	5.850%	6/15/2017
KANSAS CITY PWR & LT CO NT	3,000,000	2,990,625	6.375%	3/1/2018
KANSAS GAS & ELECTRIC CO	1,000,000	1,050,193	6.700%	6/15/2019
KENTUCKY PWR CO SR SER E 144A	3,000,000	3,014,898	6.000%	9/15/2017
KEY BK NATL ASSN OHIO SUB TERM	3,000,000	2,689,257	7.413%	5/6/2015
KEYBANK NATL ASSN # SB 00002	7,000,000	6,005,524	5.450%	3/3/2016
KIMBERLY CLARK CORP BDS	20,000,000	22,072,800	6.250%	7/15/2018
KIMBERLY CLARK CORP NT	3,000,000	3,129,762	4.875%	8/15/2015
KIMBERLY CLARK CORP NT	5,000,000	5,484,265	6.125%	8/1/2017
KIMBERLY CLARK CORP NT	15,000,000	17,138,790	6.625%	8/1/2037
KINDER MORGAN ENERGY LP NT	5,000,000	4,878,160	7.400%	3/15/2031
KINDER MORGAN ENERGY PARTNERS	20,000,000	19,211,180	7.300%	8/15/2033
KINDER MORGAN ENERGY PARTNERS	5,000,000	4,972,945	5.125%	11/15/2014
KINDER MORGAN ENERGY PARTNERS	5,000,000	4,220,905	5.800%	3/15/2035
KINDER MORGAN ENERGY PARTNERS	6,000,000	5,812,146	6.950%	1/15/2038
KINDER MORGAN ENERGY PARTNERS	3,000,000	2,936,646	5.950%	2/15/2018
KINDER MORGAN ENERGY PARTNERS	3,000,000	3,412,155	9.000%	2/1/2019
KINDER MORGAN ENERGY PRNTS LP	3,000,000	2,976,195	6.000%	2/1/2017
KINDER MORGAN FIN CORP ULC	3,000,000	2,572,500	5.700%	1/5/2016
KINDER MORGAN INC REORGANIZED	5,000,000	4,337,500	5.150%	3/1/2015
KLA-TENCOR CORP SR NT	3,000,000	2,697,222	6.900%	5/1/2018
KOHL'S CORP NT	3,000,000	3,084,945	6.250%	12/15/2017
KOHL'S CORP NT	2,000,000	2,011,108	6.875%	12/15/2037
KONINKLIJKE PHILIPS ELECTRS N	3,000,000	3,023,973	5.750%	3/11/2018
KONINKLIJKE PHILIPS ELECTRS N	3,000,000	3,213,435	6.875%	3/11/2038
KRAFT FOODS INC NT	5,000,000	5,266,140	6.500%	8/11/2017
KRAFT FOODS INC NT	3,000,000	3,173,382	6.875%	2/1/2038
KRAFT FOODS INC NT	8,000,000	8,271,384	6.125%	2/1/2018
KRAFT FOODS INC NT	5,000,000	5,292,460	6.875%	1/26/2039
KRAFT FOODS INC SR NT	5,000,000	5,178,015	6.125%	8/23/2018
KROGER CO NTS	3,000,000	3,211,113	6.800%	12/15/2018
KROGER CO SR NT	5,000,000	4,721,500	4.950%	1/15/2015
KROGER CO SR NT	1,000,000	1,060,180	6.400%	8/15/2017
KROGER CO SR NT	2,000,000	2,155,444	6.900%	4/15/2038
KROGER CO SR NT SER B	6,000,000	6,549,066	7.700%	6/1/2029
LABORATORY CORP AMER SR NT	3,000,000	2,796,585	5.625%	12/15/2015
LIBERTY MUT GROUP INC SR 144A	3,000,000	2,304,060	6.700%	8/15/2016
LILLY ELI & CO	25,000,000	27,734,450	7.125%	6/1/2025
LILLY ELI & CO DEBS	20,000,000	21,552,800	6.570%	1/1/2016
LILLY ELI & CO NT	6,000,000	5,993,532	5.500%	3/15/2027
LILLY ELI & CO NT	3,000,000	3,030,735	5.550%	3/15/2037
LINCOLN NATIONAL CORP	3,000,000	3,025,419	8.750%	7/1/2019
LINCOLN NATL CORP IND CAP SECS	5,000,000	3,175,000	6.050%	4/20/2067
LINCOLN NATL CORP IND SR NT	8,000,000	5,573,744	6.150%	4/7/2036
LINCOLN NATL CORP IND SR NT	3,000,000	2,160,294	6.300%	10/9/2037
LLOYDS BANKING GRP	13,000,000	4,680,000	6.657%	5/19/2049
LLOYDS BANKING GRP SER A 144A	5,000,000	1,800,000	6.413%	9/29/2049

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LLOYDS BANKING GRP SER B 144A	9,000,000	3,150,000	5.920%	9/29/2049
LOCKHEED MARTIN CO GTD	5,000,000	6,042,870	7.750%	5/1/2026
LOCKHEED MARTIN CORP NT	5,000,000	5,337,305	6.150%	9/1/2036
LOCKHEED MARTIN GTD	6,000,000	7,035,486	7.650%	5/1/2016
LOWES COMPANIES INC	3,000,000	2,743,539	5.500%	10/15/2035
LOWES COMPANIES INC	3,000,000	3,152,784	5.400%	10/15/2016
LOWES COMPANIES INC	3,000,000	2,838,963	5.800%	10/15/2036
LOWE'S COMPANIES INC DEBS	5,000,000	5,254,285	6.875%	2/15/2028
LOWES COS INC NT	8,000,000	8,464,080	5.000%	10/15/2015
LOWES COS INC NT	3,000,000	3,194,871	6.100%	9/15/2017
LUBRIZOL CORP SR NT	2,000,000	2,323,506	8.875%	2/1/2019
MACYS RETAIL HLDGS INC SR NT	2,000,000	1,935,422	7.875%	7/15/2015
MAGELLAN MIDSTREAM PARTN	2,000,000	2,053,022	6.550%	7/15/2019
MAGELLAN MIDSTREAM PARTNERS LP	3,000,000	3,057,525	6.400%	7/15/2018
MARATHON OIL CORP	6,000,000	5,805,624	6.600%	10/1/2037
MARATHON OIL CORP	2,000,000	2,182,904	7.500%	2/15/2019
MARATHON OIL CORP NT	2,000,000	1,941,320	6.800%	3/15/2032
MARATHON OIL CORP SR NT	5,000,000	5,091,125	6.000%	10/1/2017
MARATHON OIL CORP SR NT	5,000,000	5,013,155	5.900%	3/15/2018
MARRIOTT INTL INC NEW NT SER I	3,000,000	2,850,612	6.375%	6/15/2017
MARTIN MARIETTA MATLS INC SR	4,000,000	2,926,692	6.250%	5/1/2037
MARTIN MARIETTA MATLS INC SR	3,000,000	2,852,208	6.600%	4/15/2018
MASCO CORP NT	5,000,000	3,929,900	4.800%	6/15/2015
MASCO CORP NT	5,000,000	4,197,980	6.125%	10/3/2016
MBNA CORP	5,000,000	4,499,190	5.000%	6/15/2015
MCDONALDS CORP	17,000,000	17,937,873	5.350%	3/1/2018
MCDONALDS CORP	3,000,000	3,247,932	6.300%	3/1/2038
MCDONALDS CORP MEDIUM TERM NTS	5,000,000	5,455,390	5.800%	10/15/2017
MCDONALDS CORP MEDIUM TERM NTS	1,000,000	1,079,230	6.300%	10/15/2037
MCDONALDS CORP MEDIUM TERM NTS	2,000,000	2,050,384	5.000%	2/1/2019
MCDONALDS CORP MEDIUM TERM NTS	2,000,000	1,980,134	5.700%	2/1/2039
MCDONALDS CORP MTN #TR 00097	6,000,000	6,294,822	5.300%	3/15/2017
MCKESSON CORP	3,000,000	2,997,183	5.700%	3/1/2017
MEDCO HEALTH SOLUTIONS INC	3,000,000	3,159,228	7.125%	3/15/2018
MEDTRONIC INC SR NT	3,000,000	3,155,292	4.750%	9/15/2015
MEDTRONIC INC SR NT	2,000,000	2,095,814	5.600%	3/15/2019
MEDTRONIC INC SR NT	2,000,000	2,206,064	6.500%	3/15/2039
MELLON FDG CORP GTS SR NT	3,000,000	3,088,755	5.200%	5/15/2014
MERCK & CO INC	10,000,000	10,685,400	6.300%	1/1/2026
MERCK & CO INC DEBS	15,000,000	16,261,140	6.400%	3/1/2028
MERCK & CO INC NT	3,000,000	2,995,644	5.750%	11/15/2036
MERRILL LYNCH & CO INC BNDS	14,000,000	12,611,298	6.500%	7/15/2018
MERRILL LYNCH & CO INC MEDIUM	40,000,000	37,022,240	6.875%	4/25/2018
MERRILL LYNCH & CO INC MTN	3,000,000	2,655,780	6.400%	8/28/2017
MERRILL LYNCH & CO INC NT	15,000,000	13,844,295	6.875%	11/15/2018
MERRILL LYNCH & CO INC SUB NT	15,000,000	13,430,955	6.050%	5/16/2016
MERRILL LYNCH & CO INC SUB NT	10,000,000	8,222,200	6.220%	9/15/2026
MERRILL LYNCH & CO INC SUB NT	20,000,000	15,447,100	6.110%	1/29/2037
MERRILL LYNCH & CO INC SUB NT	5,000,000	4,288,730	5.700%	5/2/2017
MERRILL LYNCH & CO INC SUB NT	20,000,000	18,578,100	7.750%	5/14/2038
MERRILL LYNCH & CO MTN TR00403	10,000,000	9,593,170	5.000%	2/3/2014
MERRILL LYNCH & CO MTN TR00432	10,000,000	9,565,400	5.450%	7/15/2014
MERRILL LYNCH & CO MTN TR00453	15,000,000	13,700,205	5.000%	1/15/2015
METLIFE CAP TR IV EXCH 144A	5,000,000	4,050,000	7.875%	12/15/2037
METLIFE CAP TR X 144A	3,000,000	2,670,000	9.250%	4/8/2038
METLIFE INC	3,000,000	3,208,911	7.717%	2/15/2019
METLIFE INC GLOBAL NT	10,000,000	9,482,340	6.375%	6/15/2034
METLIFE INC NT	15,000,000	14,965,020	5.000%	11/24/2013
METLIFE INC SR NT	11,000,000	10,480,327	5.000%	6/15/2015
MICROSOFT CORP	5,000,000	4,884,785	4.200%	6/1/2019
MICROSOFT CORP	5,000,000	4,866,445	5.200%	6/1/2039
MID AMERICAN ENERGY #TR00008	5,000,000	4,890,320	5.800%	10/15/2036
MIDAMERICAN ENERGY CO MTN	10,000,000	10,395,760	4.650%	10/1/2014
MIDAMERICAN ENERGY CO MTN	3,000,000	2,974,398	5.750%	11/1/2035
MIDAMERICAN ENERGY CO SR NT	3,000,000	3,233,496	5.950%	7/15/2017
MIDAMERICAN ENERGY CO SR NT	3,000,000	3,111,618	5.300%	3/15/2018
MIDAMERICAN ENERGY HLDGS CO	5,000,000	5,195,950	5.000%	2/15/2014
MIDAMERICAN ENERGY HLDGS CO	3,000,000	3,120,594	5.750%	4/1/2018
MIDAMERICAN ENERGY HOLDINGS CO	15,000,000	14,827,170	6.125%	4/1/2036
MIDAMERICAN ENERGY HOLDINGS CO	3,000,000	3,113,532	6.500%	9/15/2037
MONSANTO CO NEW SR NT	3,000,000	3,060,669	5.875%	4/15/2038

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MORGAN STANLEY	27,000,000	26,916,462	6.625%	4/1/2018
MORGAN STANLEY	5,000,000	5,184,750	7.300%	5/13/2019
MORGAN STANLEY DW & CO NT	35,000,000	34,763,190	7.250%	4/1/2032
MORGAN STANLEY GLOBAL MED TERM	1,000,000	930,878	5.550%	4/27/2017
MORGAN STANLEY GLOBAL MTN	25,000,000	24,189,675	6.250%	8/28/2017
MORGAN STANLEY GLOBAL SUB NT	32,000,000	30,226,880	4.750%	4/1/2014
MORGAN STANLEY NT	19,000,000	17,741,858	5.450%	1/9/2017
MORGAN STANLEY NT	15,000,000	14,697,765	5.375%	10/15/2015
MORGAN STANLEY SR MEDIUM TERM	15,000,000	14,393,400	5.950%	12/28/2017
MORGAN STANLEY SR MTN SER F	25,000,000	23,967,425	5.750%	10/18/2016
MORGAN STANLEY SR NT	10,000,000	9,973,890	6.000%	4/28/2015
MOTOROLA INC	3,000,000	2,295,000	7.500%	5/15/2025
MOTOROLA INC DEBS	3,000,000	2,040,000	6.500%	11/15/2028
NABORS INDS INC GTD SR NT	3,000,000	2,879,883	6.150%	2/15/2018
NABROS INDS INC SR NT 144A	3,000,000	3,458,931	9.250%	1/15/2019
NATIONAL CITY BK CLEVELAND MTN	23,000,000	21,516,362	5.250%	12/15/2016
NATIONAL CITY BK MTN #SB 00007	3,000,000	2,855,970	5.800%	6/7/2017
NATIONAL CITY CORP SR NT	3,000,000	2,844,924	4.900%	1/15/2015
NATIONAL CITY CORP SUB DEB	3,000,000	2,878,419	6.875%	5/15/2019
NATIONAL RURAL UTILITIES COOPE	6,000,000	6,740,220	8.000%	3/1/2032
NATIONAL RURAL UTILITIES COOPE	3,000,000	3,071,949	5.450%	4/10/2017
NATIONAL RURAL UTILITIES COOPE	3,000,000	3,761,469	10.375%	11/1/2018
NATIONAL RURAL UTILS COOP FIN	5,000,000	5,095,385	5.450%	2/1/2018
NATIONAL SEMICONDUCTOR CORP SR	3,000,000	2,623,893	6.600%	6/15/2017
NATIONSBANK CORP MTN	65,000,000	61,273,290	7.800%	9/15/2016
NATIONSBANK CORP SUB NOTES	10,000,000	9,943,250	7.750%	8/15/2015
NATIONWIDE FINL SVCS INC JR	3,000,000	1,772,316	6.750%	5/15/2037
NATIONWIDE MUT INS CO 144A	7,000,000	4,206,363	6.600%	4/15/2034
NEVADA PWR CO REF & MTG NT SER	3,000,000	3,067,596	6.500%	8/1/2018
NEW CINGULAR WIRELESS SERVICES	36,000,000	43,877,160	8.750%	3/1/2031
NEW JERSEY BELL TEL CO DEB	52,100,000	47,555,004	6.800%	12/15/2024
NEW JERSEY BELL TEL CO DEB	37,500,000	39,304,275	8.000%	6/1/2022
NEWS AMER HLDGS INC DEB	10,000,000	10,506,550	7.600%	10/11/2015
NEWS AMER HLDGS INC DEBS	5,000,000	4,797,335	8.875%	4/26/2023
NEWS AMER HLDGS INC SR DEB	5,000,000	4,710,920	7.700%	10/30/2025
NEWS AMER INC BD	5,000,000	5,035,745	5.300%	12/15/2014
NEWS AMER INC BD	5,000,000	4,268,480	6.200%	12/15/2034
NEWS AMER INC GTD SR NT	14,500,000	12,977,921	6.550%	3/15/2033
NEWS AMER INC SR DEBS	5,000,000	4,601,325	7.280%	6/30/2028
NEWS AMERICA HLDGS BDS	5,000,000	5,022,485	8.150%	10/17/2036
NEWS AMERICA INC	3,000,000	2,625,705	6.400%	12/15/2035
NEWS AMERICA INC	5,000,000	4,240,655	6.150%	3/1/2037
NEWS AMERICA INC	2,000,000	2,084,040	6.900%	3/1/2019
NEXEN INC NT	5,000,000	5,425,160	7.875%	3/15/2032
NEXEN INC NT	2,000,000	1,940,542	5.650%	5/15/2017
NEXEN INC NT	5,000,000	4,592,300	6.400%	5/15/2037
NISOURCE FIN CORP GTD NT	3,000,000	2,523,252	5.450%	9/15/2020
NISOURCE FIN CORP GTD NT	2,000,000	2,218,394	10.750%	3/15/2016
NISOURCE FIN CORP NT	3,000,000	2,752,479	6.400%	3/15/2018
NISOURCE FINANCE CORP	3,000,000	2,572,503	5.250%	9/15/2017
NISOURCE FINANCE CORP	3,000,000	2,811,279	6.800%	1/15/2019
NOBLE ENERGY INC NT	3,000,000	3,413,226	8.250%	3/1/2019
NOKIA CORP	2,000,000	2,023,470	5.375%	5/15/2019
NORDSTROM INC NT	3,000,000	2,947,590	6.250%	1/15/2018
NORDSTROM INC NT	3,000,000	2,683,272	7.000%	1/15/2038
NORFOLK SOUTHERN CORP	3,000,000	3,109,080	5.900%	6/15/2019
NORFOLK SOUTHERN CORP BDS	370,000	395,544	7.800%	5/15/2027
NORFOLK SOUTHN CORP NT	9,630,000	8,805,123	5.640%	5/17/2029
NORFOLK SOUTHN CORP SR 144A	2,000,000	2,071,528	5.750%	1/15/2016
NORFOLK SOUTHN CORP SR NT	3,000,000	3,067,371	5.750%	4/1/2018
NORTH CAROLINA SHORT TERM CASH	230,785,221	230,785,221	0.327%	12/31/2049
NORTHERN STS PWR CO	3,000,000	2,871,630	5.250%	7/15/2035
NORTHERN STS PWR CO MINN 1ST	3,000,000	3,285,624	6.250%	6/1/2036
NORTHERN STS PWR CO MINN 1ST	3,000,000	3,269,517	6.200%	7/1/2037
NORTHERN STS PWR CO MINN 1ST	3,000,000	3,122,286	5.250%	3/1/2018
NORTHERN STS PWR CO WIS	5,000,000	5,195,780	5.250%	10/1/2018
NORTHERN TR CO MEDIUM TERM SR	3,000,000	3,264,012	6.500%	8/15/2018
NORTHROP GRUMMAN CORP DEB	4,000,000	4,581,448	7.750%	3/1/2016
NORTHROP GRUMMAN CORP DEB	3,000,000	3,549,273	7.875%	3/1/2026
NORTHROP GRUMMAN SYSTEMS CORP	12,000,000	15,016,008	7.750%	2/15/2031
NORTHWEST PIPELINE GP SR NT	3,000,000	3,005,811	6.050%	6/15/2018

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NOVARTIS SECURITIES INVESTMENT	5,000,000	5,115,430	5.125%	2/10/2019
NSTAR ELEC CO DEB	5,000,000	5,219,545	4.875%	4/15/2014
NSTAR ELEC CO SR NT	3,000,000	3,174,702	5.625%	11/15/2017
NUCOR CORP NT	3,000,000	3,117,213	5.750%	12/1/2017
NUCOR CORP NT	3,000,000	3,083,532	6.400%	12/1/2037
NUCOR CORP NT	5,000,000	5,185,695	5.850%	6/1/2018
OCCIDENTAL PETROLEUM CORP	2,000,000	1,966,958	4.125%	6/1/2016
OHIO EDISON CO 1ST MTG SER 08	3,000,000	3,747,015	8.250%	10/15/2038
OHIO PWR CO SR NT SER K	5,000,000	5,092,565	6.000%	6/1/2016
OKLAHOMA GAS & ELEC CO SR NT	3,000,000	3,187,626	6.350%	9/1/2018
ONCOR ELEC DELIVERY CO SR SEC D	5,000,000	5,228,180	6.375%	1/15/2015
ONEOK PARTNERS L P GTD SR NT	3,000,000	2,851,650	6.850%	10/15/2037
ONEOK PARTNERS L P SR NT	3,000,000	3,355,161	8.625%	3/1/2019
ONEOK PARTNERS LP GTD SR NT	3,000,000	2,766,027	6.650%	10/1/2036
ORACLE CORP	5,000,000	4,981,350	5.000%	7/8/2019
ORACLE CORP	3,000,000	2,980,020	6.125%	7/8/2039
ORACLE CORP NT	3,000,000	3,164,529	5.750%	4/15/2018
ORACLE CORP NT	3,000,000	3,195,438	6.500%	4/15/2038
ORACLE CORP/OZARK HLDG INC	15,000,000	15,696,240	5.250%	1/15/2016
PACIFIC BELL	51,000,000	48,656,295	6.625%	10/15/2034
PACIFIC BELL DEB	5,000,000	5,005,070	7.125%	3/15/2026
PACIFIC CORP 1ST MTG BD	3,000,000	3,206,331	6.100%	8/1/2036
PACIFIC GAS & ELEC CO 1ST MTG	10,000,000	10,527,820	4.800%	3/1/2014
PACIFIC GAS & ELEC CO 1ST MTG	25,000,000	25,935,925	6.050%	3/1/2034
PACIFIC GAS & ELEC CO SR NT	8,000,000	8,039,984	5.800%	3/1/2037
PACIFIC GAS & ELEC CO SR NT	2,000,000	2,163,462	6.350%	2/15/2038
PACIFIC GAS & ELECTRIC CO	3,000,000	3,175,455	5.625%	11/30/2017
PACIFIC GAS & ELECTRIC CO	6,000,000	7,321,968	8.250%	10/15/2018
PACIFIC LIFE INSURANCE C	5,000,000	4,852,610	9.250%	6/15/2039
PACIFICCORP 1ST MTG BD	4,000,000	4,076,208	5.750%	4/1/2037
PACIFICORP 1ST MTG	3,000,000	3,157,566	4.950%	8/15/2014
PACIFICORP 1ST MTG BD	3,000,000	3,114,975	5.900%	8/15/2034
PACIFICORP 1ST MTG BD	5,000,000	4,753,375	5.250%	6/15/2035
PACIFICORP 1ST MTG BD	2,000,000	2,096,092	6.000%	1/15/2039
PACIFICORP BD	6,000,000	6,537,936	6.250%	10/15/2037
PACIFICORP FIRST MTG BD	3,000,000	3,191,508	5.650%	7/15/2018
PACIFICORP FIRST MTG BD	6,000,000	6,629,700	6.350%	7/15/2038
PANHANDLE EASTN PIPE LINE CO	3,000,000	2,892,036	6.200%	11/1/2017
PARKER-HANNIFIN CORP MEDIUM	3,000,000	3,067,842	5.500%	5/15/2018
PECO ENERGY CO 1ST & REF MTG	3,000,000	3,068,373	5.350%	3/1/2018
PEMEX PROJ FDG MASTER TR GTD	7,000,000	6,331,024	6.625%	6/15/2035
PEMEX PROJ FDG MASTER TR GTD	5,000,000	4,325,000	6.625%	6/15/2038
PEMEX PROJ FDG MASTER TR GTD	12,000,000	11,040,000	5.750%	3/1/2018
PENNSYLVANIA ELEC CO SR NT	3,000,000	2,920,644	6.050%	9/1/2017
PEPCO HLDGS INC NT	3,000,000	2,778,825	6.125%	6/1/2017
PEPSIAMERICAS INC NT	5,000,000	4,751,470	4.875%	1/15/2015
PEPSICO INC SR NT	10,000,000	10,278,200	5.000%	6/1/2018
PEPSICO INC SR NT	10,000,000	12,166,040	7.900%	11/1/2018
PERTO-CDA SR NT	5,000,000	4,975,540	6.050%	5/15/2018
PETRO CDA SR NT	5,000,000	4,506,080	5.950%	5/15/2035
PETRO CDA SR NT	10,000,000	8,333,170	5.350%	7/15/2033
PETROBRAS INTERNATIONAL FINANC	3,000,000	3,270,000	7.875%	3/15/2019
PETROBRAS INTL FIN CO GLOBAL	3,000,000	2,948,736	5.875%	3/1/2018
PETRO-CDA SR NT	3,000,000	2,957,508	6.800%	5/15/2038
PETROLEOS MEXICANOS MTN 144A	3,000,000	3,255,000	8.000%	5/3/2019
PFIZER INC NT	5,000,000	5,468,120	6.200%	3/15/2019
PHARMACIA CORP DEB	25,000,000	27,807,200	6.600%	12/1/2028
PHILIP MORRIS INTL INC NT	20,000,000	20,963,860	5.650%	5/16/2018
PHILIP MORRIS INTL INC NT	5,000,000	5,319,690	6.375%	5/16/2038
PITNEY BOWES INC GLOB #TR00019	5,000,000	5,118,845	4.875%	8/15/2014
PITNEY BOWES INC GLOBAL MEDIUM	5,000,000	5,026,870	5.600%	3/15/2018
PITNEY BOWES INC GLOBAL MTN	3,000,000	2,999,571	5.250%	1/15/2037
PITNEY BOWES INC NT	2,000,000	2,108,220	6.250%	3/15/2019
PITNEY BOWES INC NTS	20,000,000	18,599,180	4.750%	5/15/2018
PLAINS ALL AMER PIPELINE	2,000,000	2,269,498	8.750%	5/1/2019
PLAINS ALL AMERN PIPELINE L P	6,000,000	6,071,472	6.500%	5/1/2018
PNC BK A PITTSBURGH PA MEDIUM	3,000,000	2,777,199	6.000%	12/7/2017
PNC BK NA PGH PA MT #TR 00003	5,000,000	4,361,560	4.875%	9/21/2017
PNC FDG CORP SUB NT	10,000,000	9,267,750	5.625%	2/1/2017
PNC FUNDING CORP	3,000,000	3,094,197	6.700%	6/10/2019
POLAR TANKERS INC NT 144A	5,000,000	4,627,650	5.951%	5/10/2037

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PORTLAND GENERAL ELEC	2,000,000	2,101,798	6.100%	4/15/2019
POTASH CORP SASK INC NT	3,000,000	2,836,998	5.875%	12/1/2036
POTOMAC ELEC PWR CO 1ST MTG BD	2,000,000	2,469,176	7.900%	12/15/2038
POTOMAC ELEC PWR CO SR NT	7,000,000	7,086,828	4.650%	4/15/2014
POTOMAC ELEC PWR CO SR NT	5,000,000	4,509,155	5.400%	6/1/2035
POTOMAC ELEC PWR CO SR NT	6,000,000	6,268,818	6.500%	11/15/2037
PPG INDS INC NT	5,000,000	5,315,705	6.650%	3/15/2018
PPG INDS INC NT	8,000,000	8,677,128	7.700%	3/15/2038
PPL ELEC UTILS CORP SR SECD BD	3,000,000	3,240,936	6.450%	8/15/2037
PPL ELECTRIC UTILITIES	2,000,000	2,108,320	6.250%	5/15/2039
PRAXAIR INC NT	7,000,000	7,116,312	5.375%	11/1/2016
PRAXAIR INC NT	3,000,000	2,998,587	5.200%	3/15/2017
PRAXAIR INC NT	2,000,000	2,126,126	5.250%	11/15/2014
PRAXAIR INC NT	3,000,000	3,099,537	4.625%	3/30/2015
PRINCIPAL FINANCIAL GROUP INC	3,000,000	3,149,448	8.875%	5/15/2019
PRINCIPAL FINL GROUP INC SR NT	5,000,000	3,883,400	6.050%	10/15/2036
PROCTER & GAMBLE CO DEBS	21,000,000	23,425,731	6.450%	1/15/2026
PROCTER & GAMBLE CO NT	13,000,000	13,917,410	4.950%	8/15/2014
PROCTER & GAMBLE CO SR NT	19,000,000	20,370,565	4.850%	12/15/2015
PROCTER & GAMBLE CO/THE	10,000,000	10,461,020	5.800%	8/15/2034
PROCTER & GAMBLE CO/THE	5,000,000	5,063,435	5.550%	3/5/2037
PROGRESS ENERGY INC SR NT	4,000,000	4,351,336	7.000%	10/30/2031
PROGRESS ENERGY INC SR DTD	3,000,000	3,057,945	5.625%	1/15/2016
PROGRESSIVE CORP OH FXD/VAR RT	5,000,000	3,525,530	6.700%	6/15/2037
PROGRESSIVE CORP SR NTS	10,000,000	9,052,690	6.625%	3/1/2029
PROLOGIS NT	4,000,000	3,074,784	5.625%	11/15/2016
PROLOGIS NT	3,000,000	2,362,209	6.625%	5/15/2018
PRUDENTIAL FINANCIAL INC	2,000,000	1,963,660	7.375%	6/15/2019
PRUDENTIAL FINL INC JR SUB NT	3,000,000	2,490,000	8.875%	6/15/2038
PRUDENTIAL FINL INC MTN	15,000,000	11,253,735	5.700%	12/14/2036
PRUDENTIAL FINL INC MTN	5,000,000	4,756,750	6.100%	6/15/2017
PRUDENTIAL FINL INC MTN #00005	10,000,000	9,448,210	5.100%	9/20/2014
PRUDENTIAL FINL INC MTN #00027	5,000,000	4,703,785	6.000%	12/1/2017
PRUDENTIAL FINL INC MTN #00028	5,000,000	4,332,015	6.625%	12/1/2037
PRUDENTIAL FINL MTN #TR00007	3,000,000	2,758,452	4.750%	6/13/2015
PRUDENTIAL FINL MTN #TR00008	3,000,000	2,235,336	5.400%	6/13/2035
PRUDENTIAL FINL MTN #TR00009	8,000,000	7,501,792	5.500%	3/15/2016
PRUDENTIAL FINL MTN #TR00010	6,000,000	4,794,552	5.900%	3/17/2036
PRUDENTIAL HOLDINGS LLC 144A	5,000,000	4,784,250	8.695%	12/18/2023
PUBLIC SVC CO COLO 1ST MTG BD	3,000,000	3,236,463	5.800%	8/1/2018
PUBLIC SVC CO OKLA SR NT SER G	3,000,000	2,892,867	6.625%	11/15/2037
PUBLIC SVC ELEC GAS CO SECD MTN	3,000,000	3,099,762	5.800%	5/1/2037
PUBLIC SVC ELEC GAS CO SECD	3,000,000	3,134,922	5.300%	5/1/2018
PUBLIC SVC ELEC MTN #TR00014	6,000,000	5,743,476	5.250%	7/1/2035
PUGET SOUND ENERGY INC	5,000,000	4,117,370	5.483%	6/1/2035
QUEST DIAGNOSTICS INC SR NT	3,000,000	2,907,651	5.450%	11/1/2015
QUEST DIAGNOSTICS INC SR NT	3,000,000	3,014,724	6.950%	7/1/2037
REGENCY CTRS L P GTD NT	3,000,000	2,430,390	5.875%	6/15/2017
REGION BK BIRMINGHAM ALA	5,000,000	4,406,410	7.500%	5/15/2018
REGIONS BK BIRMINGHAM ALA	5,000,000	3,163,230	6.450%	6/26/2037
REGIONS FINANCING TRUST II	10,000,000	6,400,000	6.625%	5/15/2047
REGIONS FINL CORP NEW SUB NT	5,000,000	3,550,795	7.375%	12/10/2037
REINSURANCE GROUP AMER INC	3,000,000	2,261,481	5.625%	3/15/2017
RIO TINTO FIN USA LTD NT	7,000,000	7,004,081	6.500%	7/15/2018
RIO TINTO FIN USA LTD NT	3,000,000	2,862,684	7.125%	7/15/2028
ROCHE HLDGS INC	3,000,000	3,198,843	6.000%	3/1/2019
ROCKIES EXPRESS PIPLINE 144A	5,000,000	5,285,620	6.850%	7/15/2018
ROCKIES EXPRESS PIPLINE 144A	3,000,000	3,240,279	7.500%	7/15/2038
ROCKWELL AUTOMATION INC DEB	3,000,000	3,076,584	6.250%	12/1/2037
ROCKWELL AUTOMATION INC NT	3,000,000	3,076,425	5.650%	12/1/2017
ROCKWELL COLLINS INC	1,000,000	1,033,874	5.250%	7/15/2019
ROGERS COMMUNICATIONS INC SR	3,000,000	3,216,078	6.800%	8/15/2018
ROHM & HAAS CO NT	5,000,000	4,470,330	6.000%	9/15/2017
ROYAL BK SCOTLAND GROUP PLC	11,000,000	4,455,000	7.640%	3/31/2049
ROYAL BK SCOTLAND GROUP PLC NT	5,000,000	3,919,250	5.050%	1/8/2015
SABMILLER PLC NT 144A	5,000,000	5,165,135	6.500%	7/15/2018
SAFEWAY INC NT	2,000,000	2,113,546	6.350%	8/15/2017
SAN DIEGO GAS & ELEC CO 1ST	3,000,000	3,238,248	6.125%	9/15/2037
SAN SIEGO GAS & ELEC CO	6,000,000	6,221,886	5.300%	11/15/2015
SBC COMMUNICATIONS	5,000,000	5,193,940	5.100%	9/15/2014
SBC COMMUNICATIONS	5,000,000	4,746,615	6.150%	9/15/2034

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SBC COMMUNS INC GLOBAL NT	15,000,000	15,436,455	5.625%	6/15/2016
SBC COMMUNS INC GLOBAL NT	5,000,000	4,930,840	6.450%	6/15/2034
SCHERING PLOUGH CORP SR NT	15,000,000	16,506,615	6.500%	12/1/2033
SEMPRA ENERGY	4,000,000	4,175,372	6.500%	6/1/2016
SEMPRA ENERGY NT	2,000,000	2,422,564	9.800%	2/15/2019
SHELL INTL FIN B V GTD NT	10,000,000	10,563,870	5.200%	3/22/2017
SHELL INTL FIN B V GTD NT	3,000,000	3,267,669	6.375%	12/15/2038
SIEMENS NV 144A	10,000,000	10,377,390	5.750%	10/17/2016
SIEMENS NV 144A	10,000,000	10,171,500	6.125%	8/17/2026
SIMON PPTY GROUP L P NT	6,000,000	5,580,984	6.125%	5/30/2018
SIMON PPTY GROUP L P SR NT	2,000,000	2,272,468	10.350%	4/1/2019
SIMON PPTY GROUP LP NT	4,000,000	3,683,932	5.750%	12/1/2015
SIMON PROPERTY GROUP LP	3,000,000	2,799,618	6.100%	5/1/2016
SIMON PROPERTY GROUP LP	6,000,000	5,329,698	5.250%	12/1/2016
SLM CORP	10,000,000	8,037,100	5.375%	5/15/2014
SLM CORP MTN # TR 00015	5,000,000	3,808,720	5.000%	4/15/2015
SLM CORP MTN # TR 00104	5,000,000	4,277,425	8.450%	6/15/2018
SLM CORP MTN #TR00031	5,000,000	4,044,285	5.000%	10/1/2013
SMITH INTERNATIONAL INC	2,000,000	2,310,162	9.750%	3/15/2019
SMITHS GROUP PLC	2,500,000	2,407,570	7.200%	5/15/2019
SOCIETE GENERALE FRANCE 144A	8,000,000	7,356,016	5.750%	4/20/2016
SOCIETE GENERALE SUB NT 144A	10,000,000	6,200,000	5.922%	12/31/2049
SOUTH CAROLINA ELEC & GAS CO	5,000,000	5,154,330	5.800%	1/15/2033
SOUTH CAROLINA ELEC & GAS CO	5,000,000	4,827,085	5.300%	5/15/2033
SOUTH CAROLINA ELEC & GAS CO	3,000,000	3,230,217	6.050%	1/15/2038
SOUTHERN CALIF EDISON CO	3,000,000	3,034,284	4.650%	4/1/2015
SOUTHERN CALIF EDISON CO	5,000,000	5,119,780	5.000%	1/15/2016
SOUTHERN CALIF EDISON CO	3,000,000	3,182,634	5.500%	8/15/2018
SOUTHERN CALIF EDISON CO 04-G	5,000,000	5,140,515	5.750%	4/1/2035
SOUTHERN CALIF EDISON CO 05E	3,000,000	2,920,665	5.350%	7/15/2035
SOUTHERN CALIF EDISON CO 1ST	3,000,000	3,002,847	5.550%	1/15/2036
SOUTHERN CALIF EDISON CO 1ST	3,000,000	3,002,892	5.550%	1/15/2037
SOUTHERN CALIF EDISON CO 2006A	5,000,000	5,056,435	5.625%	2/1/2036
SOUTHERN CALIF EDISON CO REF	3,000,000	3,173,937	5.950%	2/1/2038
SOUTHERN CO CAP FDG INC GTD SR	4,000,000	3,867,856	5.750%	11/15/2015
SOUTHWESTERN ELEC PWR CO SR NT	3,000,000	2,861,988	4.900%	7/1/2015
SOUTHWESTERN ELEC PWR CO SR NT	3,000,000	2,915,442	5.550%	1/15/2017
SOUTHWESTERN ELEC PWR CO SR NT	3,000,000	2,970,516	5.875%	3/1/2018
SOUTHWESTERN PUB SVC CO SER G	3,000,000	3,604,977	8.750%	12/1/2018
SOUTHWESTERN PUB SVC CO SR NT	3,000,000	2,804,586	6.000%	10/1/2036
SOUTHWESTERNBELL TEL CO DEB	5,000,000	5,281,420	7.000%	7/1/2015
SPECTRA ENERGY CAP LLC SR NT	3,000,000	2,946,126	6.200%	4/15/2018
SPECTRA ENERGY CAP LLC SR NT	3,000,000	2,935,542	7.500%	9/15/2038
STANDARD CHARTERED 144A	3,000,000	2,130,000	7.014%	7/29/2049
STANDARD CHARTERED BK SUB NT	3,000,000	2,710,830	6.400%	9/26/2017
STARBUCKS CORP	3,000,000	3,014,889	6.250%	8/15/2017
STARWOOD HOTELS & RESORTS	3,000,000	2,572,500	6.750%	5/15/2018
STATE STR BK & TR CO SUB NT	3,000,000	2,865,651	5.300%	1/15/2016
STATE STR CORP NT	3,000,000	2,885,313	5.375%	4/30/2017
STATOILHYDRO ASA NOTES	7,000,000	7,203,847	5.250%	4/15/2019
SUNCOR ENERGY INC NT	3,000,000	3,015,939	6.100%	6/1/2018
SUNCOR ENERGY INC NT	8,000,000	7,866,464	6.850%	6/1/2039
SUNCOR ENERGY INC NT	5,000,000	4,454,255	5.950%	12/1/2034
SUNCOR ENERGY INC NT	12,000,000	11,297,292	6.500%	6/15/2038
SUNOCO INC NT	5,000,000	4,843,420	5.750%	1/15/2017
SUNTRUST BK ATL GA MTN SB00007	5,000,000	4,524,850	5.000%	9/1/2015
SUNTRUST BK ATLANTA GA MEDIUM	3,000,000	2,948,340	7.250%	3/15/2018
SUNTRUST BK MTN # SB 00005	5,000,000	4,067,800	5.400%	4/1/2020
SUNTRUST BKS INC SR NT	8,000,000	7,242,800	6.000%	9/11/2017
SUNTRUST CAP VIII GTD TR PFD	5,000,000	3,247,900	6.100%	12/15/2036
SYSCO CORP NT	3,000,000	3,048,351	5.250%	2/12/2018
TALISMAN ENERGY	2,000,000	2,215,588	7.750%	6/1/2019
TALISMAN ENERGY INC NT	3,000,000	2,805,435	5.125%	5/15/2015
TALISMAN ENERGY INC NT	8,000,000	7,205,376	6.250%	2/1/2038
TALISMAN ENERGY INC SR NT	5,000,000	4,267,690	5.850%	2/1/2037
TAMPA ELEC CO NT	3,000,000	2,752,905	6.150%	5/15/2037
TARGET CORP	3,000,000	3,180,672	6.000%	1/15/2018
TARGET CORP DEB	8,000,000	8,551,888	7.000%	7/15/2031
TARGET CORP MTN TR 00002	10,000,000	9,490,010	4.875%	5/15/2018
TARGET CORP NT	10,000,000	10,174,110	6.350%	11/1/2032
TARGET CORP NT	25,000,000	25,717,200	5.375%	5/1/2017

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TARGET CORP NT	2,000,000	2,023,110	6.500%	10/15/2037
TARGET CORP NT	15,000,000	15,987,705	7.000%	1/15/2038
TARGET CORP SR NT	12,000,000	12,991,080	5.875%	7/15/2016
TCI COMMUNICATIONS INC DEB	4,000,000	4,206,952	7.875%	2/15/2026
TELECOM ITALIA CAP GTD SR NT	5,000,000	4,826,685	5.250%	10/1/2015
TELECOM ITALIA CAP GTD SR NT	5,000,000	4,847,900	7.200%	7/18/2036
TELECOM ITALIA CAP GTD SR NT	7,000,000	7,081,592	6.999%	6/4/2018
TELECOM ITALIA CAPITAL SA	5,000,000	5,068,475	7.175%	6/18/2019
TELECOM ITALIA CAPITAL SA	7,000,000	7,128,408	7.721%	6/4/2038
TELEFONICA EMISIONES S A U SR	5,000,000	5,346,055	6.421%	6/20/2016
TELEFONICA EMISIONES S A U SR	5,000,000	5,289,825	6.221%	7/3/2017
TELEFONICA SA	5,000,000	5,154,965	5.877%	7/15/2019
TENNESSEE VALLEY AUTH BD	67,000,000	71,308,904	5.880%	4/1/2036
TENNESSEE VALLEY AUTH BD	11,000,000	12,604,493	6.250%	12/15/2017
TENNESSEE VALLEY AUTH BD	20,000,000	18,326,560	4.700%	7/15/2033
TENNESSEE VALLEY AUTH BD	20,000,000	18,058,100	4.650%	6/15/2035
TENNESSEE VALLEY AUTH BD	37,000,000	39,184,813	4.375%	6/15/2015
TEPPCO PARTNERS L P SR NT	3,000,000	3,045,357	6.650%	4/15/2018
TEPPCO PARTNERS L P SR NT	3,000,000	3,115,080	7.550%	4/15/2038
TEXAS EASTN TRANSMISSION 144A	3,000,000	2,995,848	6.000%	9/15/2017
THOMSON REUTERS CORP GTD NT	3,000,000	3,122,160	6.500%	7/15/2018
TIME WARNER CABLE INC	5,000,000	4,993,005	5.850%	5/1/2017
TIME WARNER CABLE INC	5,000,000	5,208,630	7.300%	7/1/2038
TIME WARNER CABLE INC	5,000,000	4,866,455	6.750%	6/15/2039
TIME WARNER CABLE INC NT	5,000,000	4,794,275	6.550%	5/1/2037
TIME WARNER CABLE INC NT	10,000,000	10,415,690	6.750%	7/1/2018
TIME WARNER CABLE INC NT	5,000,000	5,824,710	8.750%	2/14/2019
TIME WARNER CABLE INC NT	5,000,000	5,673,085	8.250%	4/1/2019
TIME WARNER INC	10,000,000	9,721,560	7.625%	4/15/2031
TIME WARNER INC BDS	10,000,000	10,101,670	6.875%	6/15/2018
TIME WARNER INC NEW	3,000,000	2,627,097	6.500%	11/15/2036
TIME WARNER INC NEW NT	3,000,000	2,956,530	5.875%	11/15/2016
TJX COS INC NEW NT	2,000,000	2,228,300	6.950%	4/15/2019
TOLEDO EDISON CO SR NT	5,000,000	4,706,575	6.150%	5/15/2037
TOSCO CORP NT	10,000,000	11,690,820	8.125%	2/15/2030
TRANSCANADA PIPELINES LTD	5,000,000	4,741,545	5.600%	3/31/2034
TRANSCANADA PIPELINES LTD	7,000,000	7,034,895	4.875%	1/15/2015
TRANSCANADA PIPELINES LTD JR	3,000,000	2,085,000	6.350%	5/15/2067
TRANSCANADA PIPELINES LTD SR	11,000,000	11,261,635	6.200%	10/15/2037
TRANSCANADA PIPELINES LTD SR	3,000,000	3,411,639	7.250%	8/15/2038
TRANSCANADA PIPELINES LTD SR	3,000,000	3,263,784	6.500%	8/15/2018
TRANSCANADA PIPELINES LTD SR	8,000,000	9,336,816	7.625%	1/15/2039
TRANSCANADA PIPELINES LTD SR NT	3,000,000	3,385,896	7.125%	7/15/2019
TRANSCONTINENTAL GAS PIPE LINE	3,000,000	3,005,811	6.050%	6/15/2018
TRANSOCEAN INC SR NT	3,000,000	3,118,848	6.000%	3/15/2018
TRANSOCEAN INC SR NT	3,000,000	3,195,540	6.800%	3/15/2038
TRAVELERS COS INC	3,000,000	3,090,708	5.900%	6/2/2019
TRAVELERS COS INC SR NT	5,000,000	5,160,075	5.750%	12/15/2017
TRAVELERS COS INC SR NT	8,000,000	8,285,128	6.250%	6/15/2037
TRAVELERS COS INC SR NT	5,000,000	5,139,410	5.800%	5/15/2018
TYCO ELECTRONICS GROUP S A SR	3,000,000	2,723,778	6.550%	10/1/2017
TYCO ELECTRONICS GROUP S A SR	3,000,000	2,430,813	7.125%	10/1/2037
TYCO INTL FINANCE S A NT	3,000,000	3,326,340	8.500%	1/15/2019
U S TREASURY BOND	240,378,000	301,279,930	7.250%	5/15/2016
U S TREASURY BOND	272,025,000	346,980,673	7.500%	11/15/2016
U S TREASURY BOND	75,000,000	103,669,950	8.875%	8/15/2017
U S TREASURY BOND	55,000,000	78,435,170	8.875%	2/15/2019
U S TREASURY BOND	229,377,000	314,497,428	8.125%	8/15/2019
U S TREASURY BOND	224,020,000	315,028,125	8.500%	2/15/2020
U S TREASURY BOND	247,475,000	335,985,919	7.875%	2/15/2021
U S TREASURY BOND	220,750,000	305,600,781	8.125%	5/15/2021
U S TREASURY BOND	230,000,000	319,160,880	8.125%	8/15/2021
U S TREASURY BOND	120,000,000	165,562,560	8.000%	11/15/2021
U S TREASURY BOND	240,000,000	315,300,000	7.250%	8/15/2022
U S TREASURY BOND	220,823,000	288,553,610	7.125%	2/15/2023
U S TREASURY BOND	158,000,000	217,274,648	7.500%	11/15/2024
U S TREASURY BOND	95,000,000	132,376,610	7.625%	2/15/2025
U S TREASURY BOND	111,000,000	145,427,316	6.875%	8/15/2025
U S TREASURY BOND	110,000,000	132,670,340	6.000%	2/15/2026
U S TREASURY BOND	100,000,000	126,218,800	6.375%	8/15/2027
U S TREASURY BOND	50,000,000	61,609,400	6.125%	11/15/2027

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U S TREASURY BOND	75,000,000	86,660,175	5.500%	8/15/2028
U S TREASURY BOND	75,000,000	84,351,600	5.250%	2/15/2029
U S TREASURY BOND	75,000,000	86,085,900	5.375%	2/15/2031
U S TREASURY BOND	75,000,000	77,261,700	4.500%	2/15/2036
U S TREASURY NOTE	50,000,000	55,125,000	4.750%	5/15/2014
U S TREASURY NOTE	100,000,000	106,242,200	4.000%	2/15/2015
U S TREASURY NOTE	100,000,000	106,656,200	4.125%	5/15/2015
U S TREASURY NOTE	130,000,000	141,354,720	4.500%	11/15/2015
U S TREASURY NOTE	175,000,000	189,779,275	4.500%	2/15/2016
U S TREASURY NOTE	130,000,000	145,803,060	5.125%	5/15/2016
U S TREASURY NOTE	175,000,000	193,470,725	4.875%	8/15/2016
U S TREASURY NOTE	50,000,000	54,402,350	4.625%	2/15/2017
U S TREASURY NOTE	175,000,000	188,849,675	4.500%	5/15/2017
UBS AG STAMFORD # SR 00047	13,000,000	11,252,722	5.875%	7/15/2016
UBS AG STAMFORD BRH MEDIUM	10,000,000	9,312,600	5.875%	12/20/2017
UBS AG STAMFORD BRH MEDIUM	25,000,000	22,768,400	5.750%	4/25/2018
UNILEVER CAP CORP SR NT	5,000,000	5,354,825	5.900%	11/15/2032
UNION ELEC CO SR SECD NT	3,000,000	3,080,313	6.400%	6/15/2017
UNION ELEC CO SR SECD NT	3,000,000	2,985,387	6.000%	4/1/2018
UNION ELEC CO SR SECD NT	2,000,000	2,342,394	8.450%	3/15/2039
UNION FAC CORP NT	3,000,000	3,006,132	5.700%	8/15/2018
UNION PAC CORP DB 1	3,000,000	3,434,052	7.875%	1/15/2019
UNION PAC CORP DEB	13,000,000	12,009,933	6.150%	5/1/2037
UNION PAC CORP NT	5,000,000	4,375,215	5.375%	6/1/2033
UNION PAC CORP NT	9,000,000	9,026,037	5.650%	5/1/2017
UNION PAC CORP NT	2,000,000	2,073,798	6.125%	2/15/2020
UNION PAC CORP SR NT	4,000,000	4,105,420	5.375%	5/1/2014
UNION PAC RES GROUP INC DEB	2,000,000	1,945,368	7.950%	4/15/2029
UNION PACIFIC CORP BDS	6,000,000	6,177,456	6.625%	2/1/2029
UNITED PARCEL SERVICE INC	5,000,000	5,325,215	5.500%	1/15/2018
UNITED PARCEL SVC AMER INC DEB	109,500,000	139,691,450	8.375%	4/1/2020
UNITED PARCEL SVC INC SR NT	5,000,000	5,470,245	6.200%	1/15/2038
UNITED TECHNOLOGIES CORP	5,000,000	5,316,850	4.875%	5/1/2015
UNITED TECHNOLOGIES CORP NT	5,000,000	4,885,020	5.400%	5/1/2035
UNITED TECHNOLOGIES CORP NT	5,000,000	5,295,165	5.375%	12/15/2017
UNITED TECHNOLOGIES CORP SHELF	57,000,000	59,748,939	6.700%	8/1/2028
UNITED UTILS PLC NT	3,000,000	2,563,419	4.550%	6/19/2018
UNITED UTILS PLC NT	10,000,000	9,260,200	5.375%	2/1/2019
UNITEDHEALTH GROUP INC	5,000,000	4,762,910	6.000%	11/15/2017
UNITEDHEALTH GROUP INC	3,000,000	2,879,172	6.000%	2/15/2018
UNITEDHEALTH GROUP INC NT	5,000,000	4,702,720	5.375%	3/15/2016
UNITEDHEALTH GROUP INC NT	15,000,000	12,132,840	5.800%	3/15/2036
UNITEDHEALTH GROUP INC NT	5,000,000	4,820,165	6.000%	6/15/2017
UNITEDHEALTH GROUP INC NT	7,500,000	6,502,793	6.500%	6/15/2037
UNITEDHEALTH GROUP INC SR NT	5,500,000	5,090,789	6.875%	2/15/2038
US BANK NA/CINCINNATI OH	73,000,000	79,283,256	6.300%	2/4/2014
US TREAS-CPI INFLAT	42,971,600	42,071,861	2.000%	1/15/2026
US TREAS-CPI INFLATION INDEX	21,116,200	22,165,422	2.500%	7/15/2016
US TREAS-CPI INFLATION INDEX	76,333,500	75,593,981	1.625%	1/15/2018
VALERO ENERGY CORP	5,000,000	4,265,600	6.625%	6/15/2037
VALERO ENERGY CORP	10,000,000	9,640,480	6.125%	6/15/2017
VALERO ENERGY CORP	2,000,000	2,278,028	9.375%	3/15/2019
VALERO ENERGY CORP NEW NT	2,000,000	2,453,472	10.500%	3/15/2039
VALERO ENERGY CORP NT	3,000,000	2,870,532	7.500%	4/15/2032
VALSPAR CORP	2,000,000	2,013,978	7.250%	6/15/2019
VEOLIAN ENVIRONNEMENT NT	3,000,000	3,057,771	6.000%	6/1/2018
VERIZON COMMUNICATIONS INC	3,000,000	2,898,960	6.250%	4/1/2037
VERIZON COMMUNICATIONS INC	3,000,000	3,005,151	5.500%	4/1/2017
VERIZON COMMUNICATIONS INC	8,000,000	8,345,624	6.900%	4/15/2038
VERIZON COMMUNICATIONS INC	5,000,000	5,922,395	8.750%	11/1/2018
VERIZON COMMUNICATIONS INC	15,000,000	16,344,780	7.350%	4/1/2039
VERIZON COMMUNICATIONS INC NT	30,000,000	31,051,890	5.550%	2/15/2016
VERIZON COMMUNICATIONS INC NT	5,000,000	4,894,955	6.400%	2/15/2038
VERIZON COMMUNICATIONS INC NT	5,000,000	4,965,555	5.500%	2/15/2018
VERIZON COMMUNICATIONS INC NT	3,000,000	3,077,271	6.100%	4/15/2018
VERIZON COMMUNICATIONS INC NT	20,000,000	20,805,820	6.350%	4/1/2019
VERIZON GLOBAL FDG CORP NT	5,000,000	5,583,910	7.750%	12/1/2030
VERIZON GLOBAL FDG CORP NT	13,000,000	12,091,287	5.850%	9/15/2035
VERIZON MD INC DEB SER B	12,000,000	8,890,596	5.125%	6/15/2033
VERIZON WIRELESS CAP LLC NT	15,000,000	17,926,395	8.500%	11/15/2018
VIACOM INC	5,000,000	4,606,545	6.875%	4/30/2036

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VIACOM INC	5,000,000	4,925,800	6.250%	4/30/2016
VIACOM INC GLOBAL NT	15,000,000	11,147,580	4.625%	5/15/2018
VIACOM INC GLOBAL NT	5,000,000	3,484,590	5.500%	5/15/2033
VIACOM INC NEW SR NT	2,000,000	1,943,650	6.125%	10/5/2017
VIACOM INC NEW SR NT	3,000,000	2,700,660	6.750%	10/5/2037
VIACOM IND SR NT	20,000,000	15,927,760	7.875%	7/30/2030
VIRGINIA ELE & PWR CO SR NT	3,000,000	3,116,823	6.000%	1/15/2036
VIRGINIA ELEC & PWR CO A	3,000,000	3,130,317	5.400%	1/15/2016
VIRGINIA ELEC & PWR CO SR NT	5,000,000	5,162,955	6.000%	5/15/2037
VIRGINIA ELEC & PWR CO SR NT	3,000,000	3,220,446	5.950%	9/15/2017
VIRGINIA ELEC & PWR CO SR NT	3,000,000	3,222,477	6.350%	11/30/2037
VIRGINIA ELEC & PWR CO SR NT	5,000,000	5,187,385	5.400%	4/30/2018
VIRGINIA ELECTRIC AND POWER CO	3,000,000	4,020,738	8.875%	11/15/2038
VIVENDI NT 144A	3,000,000	3,020,148	6.625%	4/4/2018
VODAFONE AIRTOUCH PLC NT	8,000,000	9,175,776	7.875%	2/15/2030
VODAFONE GROUP PLC	5,000,000	5,020,505	5.000%	9/15/2015
VODAFONE GROUP PLC	3,000,000	2,951,553	6.150%	2/27/2037
VODAFONE GROUP PLC	5,000,000	4,916,755	5.450%	6/10/2019
VODAFONE GROUP PLC NEW NT	11,000,000	11,220,352	5.375%	1/30/2015
VODAFONE GROUP PLC NEW NT	5,000,000	5,078,370	5.625%	2/27/2017
VULCAN MATERIALS	2,000,000	1,928,072	7.000%	6/15/2018
VULCAN MATLS CO NT	3,000,000	2,884,257	6.400%	11/30/2017
VULCAN MATLS CO NT	3,000,000	2,536,200	7.150%	11/30/2037
WACHOVIA BANK NA	10,000,000	9,748,180	6.600%	1/15/2038
WACHOVIA BK MTN # SB 00002	30,000,000	29,076,390	4.800%	11/1/2014
WACHOVIA BK MTN TR #SB 00004	35,000,000	33,421,150	4.875%	2/1/2015
WACHOVIA BK NATL ASSN #SB00005	25,000,000	23,474,625	5.600%	3/15/2016
WACHOVIA BK NATL ASSN MEDIUM	3,000,000	3,023,460	6.000%	11/15/2017
WACHOVIA BK NATL MTN #SB00007	20,000,000	17,642,740	5.850%	2/1/2037
WACHOVIA CORP NEW NT	22,000,000	21,016,798	5.625%	10/15/2016
WACHOVIA CORP NEW SUB DEB	15,000,000	11,583,435	5.500%	8/1/2035
WACHOVIA CORP NEW SUB NT	32,000,000	31,314,304	5.250%	8/1/2014
WAL MART STORES INC DEB	70,500,000	79,578,497	6.750%	10/15/2023
WAL MART STORES INC NT	20,000,000	19,069,680	5.250%	9/1/2035
WAL MART STORES INC NT	25,000,000	26,591,825	5.375%	4/5/2017
WAL MART STORES INC NT	10,000,000	10,351,470	5.875%	4/5/2027
WALGREEN CO NT	3,000,000	3,120,810	5.250%	1/15/2019
WAL-MART STORES INC	38,000,000	39,617,926	4.500%	7/1/2015
WAL-MART STORES INC	25,000,000	27,233,600	5.800%	2/15/2018
WAL-MART STORES INC	13,000,000	14,526,473	6.500%	8/15/2037
WAL-MART STORES INC	3,000,000	3,223,983	6.200%	4/15/2038
WAL-MART STORES INC NT	3,000,000	2,919,732	4.125%	2/1/2019
WASTE MGMT INC DEL SR NT	5,000,000	4,926,735	6.100%	3/15/2018
WASTE MGMT INC DEL SR NT	3,000,000	3,214,869	7.375%	3/11/2019
WEATHERFORD INTERNATIONAL LTD	3,000,000	3,529,221	9.625%	3/1/2019
WEATHERFORD INTL INC NEW	5,000,000	4,951,315	6.350%	6/15/2017
WEATHERFORD INTL INC NEW	3,000,000	2,818,665	6.800%	6/15/2037
WEATHERFORD INTL INC ST NT	3,000,000	2,876,595	5.500%	2/15/2016
WEATHERFORD INTL LTD GTD SR NT	3,000,000	2,714,973	6.500%	8/1/2036
WEATHERFORD INTL LTD GTD SR NT	3,000,000	2,946,024	6.000%	3/15/2018
WEATHERFORD INTL LTD GTD SR NT	3,000,000	2,888,547	7.000%	3/15/2038
WELLPOINT INC	10,000,000	9,787,050	5.875%	6/15/2017
WELLPOINT INC	1,000,000	1,033,767	7.000%	2/15/2019
WELLPOINT INC NT	3,000,000	2,925,093	5.000%	12/15/2014
WELLPOINT INC NT	8,000,000	7,018,800	5.850%	1/15/2036
WELLPOINT INC NT	10,000,000	9,168,790	6.375%	6/15/2037
WELLS FARGO & CO CL A SER K	20,000,000	16,600,000	7.980%	12/31/2049
WELLS FARGO & CO NEW SR GBL NT	10,000,000	8,794,540	5.375%	2/7/2035
WELLS FARGO & CO NEW SR UNSECD	10,000,000	9,843,330	5.625%	12/11/2017
WELLS FARGO & CO NEW SUB NT	17,000,000	16,970,267	5.000%	11/15/2014
WELLS FARGO & CO NEW SUB NT	8,000,000	7,790,808	4.625%	4/15/2014
WELLS FARGO & CO NEW SUB NT	25,000,000	23,721,650	5.125%	9/15/2016
WELLS FARGO BK	5,000,000	4,474,525	5.950%	8/26/2036
WELLS FARGO BK NATL ASSN SUB	10,000,000	9,482,370	4.750%	2/9/2015
WELLS FARGO BK NATL ASSN SUB	17,000,000	16,666,919	5.750%	5/16/2016
WELLS FARGO CAP X GTD CAP SECS	3,000,000	2,220,000	5.950%	12/15/2036
WESTAR ENERGY INC LST MTG BD	2,000,000	2,292,128	8.625%	12/1/2018
WESTERN UN CO NT	10,000,000	10,096,020	5.930%	10/1/2016
WESTFIELD CAP CORP 144A	5,000,000	4,498,050	5.125%	11/15/2014
WESTVACO CORP NT	13,000,000	11,484,265	8.200%	1/15/2030
WEYERHAEUSER CO DEB	5,000,000	3,829,070	6.950%	10/1/2027

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WEYERHAUSER CO NTS	10,000,000	7,981,550	7.375%	3/15/2032
WISCONSIN ELEC PWR CO DEB	5,000,000	5,007,440	5.625%	5/15/2033
WISCONSIN ELEC PWR CO DEB	2,000,000	2,150,034	6.250%	12/1/2015
WISCONSIN ELEC PWR CO DEBS	3,000,000	3,015,171	5.700%	12/1/2036
WISCONSIN ENERGY CORP	3,000,000	2,190,000	6.250%	5/15/2067
WISCONSIN PWR & LT CO DEB	3,000,000	2,800,812	6.375%	8/15/2037
WISCONSIN PWR & LT CO DEB	2,000,000	2,171,182	7.600%	10/1/2038
WOODSIDE FIN LTD GTD NT 144A	2,000,000	2,195,034	8.750%	3/1/2019
WRIGLEY WM JR CO SR NT	5,000,000	4,412,500	4.650%	7/15/2015
WYETH NT	2,000,000	2,088,472	5.450%	4/1/2017
WYETH NT	5,000,000	5,172,640	5.950%	4/1/2037
XL CAP LTD PREF ORD SHS SER E	5,000,000	2,450,000	6.500%	12/31/2049
XL CAP LTD SR NT	3,000,000	2,131,080	6.250%	5/15/2027
XTO ENERGY INC	3,000,000	3,037,167	5.650%	4/1/2016
XTO ENERGY INC	5,000,000	5,261,445	6.250%	8/1/2017
XTO ENERGY INC SR NT	5,000,000	5,139,220	5.300%	6/30/2015
XTO ENERGY INC SR NT	3,000,000	2,907,483	6.100%	4/1/2036
XTO ENERGY INC SR NT	7,000,000	7,307,671	6.750%	8/1/2037
XTO ENERGY INC SR NT	3,000,000	3,065,982	6.375%	6/15/2038
XTO ENERGY INC SR NT	6,000,000	6,437,046	6.500%	12/15/2018
YARA INTERNATIONAL ASA	3,000,000	3,126,342	7.875%	6/11/2019
YUM BRANDS INC	3,000,000	3,054,633	6.250%	4/15/2016
YUM BRANDS INC SR NT	3,000,000	3,086,709	6.250%	3/15/2018
YUM BRANDS INC SR NT	3,000,000	3,023,997	6.875%	11/15/2037