

Real World Cusip	ISIN	Product	Product Name	Maturity Date	Coupon Rate	Clean Market Price	Dirty Market Price	Net Short Inventory	GAAP Asset Class 1 Name
912828HT0	US912828HT06	912828HT0	U S TREASURY NOTE	02/28/13	2.75%	1.00	1.00	-4,091,464,185	Total Governments & Agencies
912828DV9		912828DV9	U S TREASURY NOTE	05/15/15	4.13%	1.05	1.07	-1,969,536,948	Total Governments & Agencies
912828EE6		912828EE6	U S TREASURY NOTE	08/15/15	4.25%	1.06	1.06	-1,594,890,321	Total Governments & Agencies
912828JB7	US912828JB79	912828JB7	U S TREASURY NOTE	05/31/13	3.50%	1.02	1.04	-1,271,462,342	Total Governments & Agencies
912828FF2	US912828FF20	912828FF2	U S TREASURY NOTE	05/15/16	5.13%	1.11	1.13	-1,255,966,065	Total Governments & Agencies
912828HK9	US912828HK96	912828HK9	U S TREASURY NOTE	11/30/12	3.38%	1.02	1.03	-1,200,345,211	Total Governments & Agencies
912828FQ8	US912828FQ84	912828FQ8	U S TREASURY NOTE	08/15/16	4.88%	1.09	1.10	-1,071,705,019	Total Governments & Agencies
912828HC7		912828HC7	U S TREASURY NOTE	08/31/12	4.13%	1.05	1.05	-768,172,374	Total Governments & Agencies
912828DX5		912828DX5	U S TREASURY NOTE	06/15/10	3.63%	1.03	1.04	-724,123,359	Total Governments & Agencies
912828DB3		912828DB3	U S TREASURY NOTE	11/15/09	3.50%	1.02	1.03	-701,794,977	Total Governments & Agencies
912828EN6	US912828EN62	912828EN6	U S TREASURY NOTE	11/15/15	4.50%	1.08	1.09	-501,721,800	Total Governments & Agencies
912795S93	US912795S936	912795S93	U S TREASURY BILL	09/15/08	0.00%	1.00	1.00	-490,390,000	Total Governments & Agencies
912828HV5	US912828HV51	912828HV5	U S TREASURY NOTE	03/31/13	2.50%	0.98	1.00	-357,655,972	Total Governments & Agencies
912828GR5	US912828GR58	912828GR5	U S TREASURY NOTE	05/15/10	4.50%	1.04	1.05	-341,582,176	Total Governments & Agencies
912828HQ6	US912828HQ66	912828HQ6	U S TREASURY NOTE	01/31/13	2.88%	1.00	1.01	-332,503,654	Total Governments & Agencies
912828HH6	US912828HH67	912828HH6	U S TREASURY NOTE	11/15/17	4.25%	1.05	1.06	-317,612,796	Total Governments & Agencies
912828HR4	US912828HR40	912828HR4	U S TREASURY NOTE	02/15/18	3.50%	0.99	0.99	-293,621,060	Total Governments & Agencies
3134A4KX1	US3134A4KX12	3134A4KX1	FREDDIE MAC	07/15/32	6.25%	1.21	1.22	-299,029,412	Total Governments & Agencies
912828FY1		912828FY1	U S TREASURY NOTE	11/15/16	4.63%	1.08	1.09	-275,124,034	Total Governments & Agencies
912828HT0	US912828HT06	912828HT0	U S TREASURY NOTE	02/28/13	2.75%	1.00	1.00	-249,341,756	Total Governments & Agencies
9128277B2	US9128277B27	9128277B2	UNITED STATES TREAS NTS	R/MD 5.00	08/15/2	0.00%	1.07	-220,309,897	Total Governments & Agencies
912828DC1		912828DC1	U S TREASURY NOTE	11/15/14	4.25%	1.06	1.08	-214,275,988	Total Governments & Agencies
912828GR5	US912828GR58	912828GR5	U S TREASURY NOTE	05/15/10	4.50%	1.04	1.05	-210,204,416	Total Governments & Agencies
31398ADM1	US31398ADM18	31398ADM1	FEDERAL NATIONAL MORTGAGE ASSO	06/12/17	5.38%	1.08	1.10	-202,566,440	Total Governments & Agencies
31359MZC0	US31359MZC09	31359MZC0	FEDERAL NATIONAL MORTGAGE ASSO	10/15/15	4.38%	1.02	1.04	-200,194,685	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-189,722,442	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-189,527,921	Total Governments & Agencies
912828HW3	US912828HW35	912828HW3	US TREAS INFLATION INDEX NOTE	04/15/13	0.63%	1.00	1.00	-188,794,499	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-183,212,986	Total Governments & Agencies
912828EE6		912828EE6	U S TREASURY NOTE	08/15/15	4.25%	1.06	1.06	-182,968,187	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-180,502,782	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-177,725,816	Total Governments & Agencies
912828CJ7	US912828CJ78	912828CJ7	U S TREASURY NOTE	05/15/14	4.75%	1.09	1.11	-175,420,735	Total Governments & Agencies
912828CP3		912828CP3	US TREAS INFLATION INDEX NOTE	07/15/14	2.00%	1.19	1.20	-174,338,695	Total Governments & Agencies
31359MMWJ8	US31359MMWJ88	31359MMWJ8	FEDERAL NATIONAL MORTGAGE ASSO	10/15/14	4.63%	1.04	1.06	-169,052,451	Total Governments & Agencies
912795H38	US912795H384	912795H38	U S TREASURY BILL	10/23/08	0.00%	1.00	1.00	-168,754,618	Total Governments & Agencies
31398AKY7	US31398AKY72	31398AKY7	FEDERAL NATIONAL MORTGAGE ASSO	02/12/13	3.63%	1.00	1.01	-167,365,552	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-166,787,920	Total Governments & Agencies
3134A4UM4	US3134A4UM47	3134A4UM4	FREDDIE MAC	01/15/14	4.50%	1.04	1.05	-161,794,682	Total Governments & Agencies
3134A4AA2	US3134A4AA29	3134A4AA2	FEDERAL HOME LOAN MTG CORP	03/15/31	6.75%	1.27	1.31	-161,187,099	Total Governments & Agencies
912810FG8	US912810FG86	912810FG8	UNITED STATES TREASURY BONDS	R/MD 5.25	02/15/29	5.25%	1.12	-159,677,462	Total Governments & Agencies
912828DV9		912828DV9	U S TREASURY NOTE	05/15/15	4.13%	1.05	1.07	-156,329,279	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-155,536,530	Total Governments & Agencies
912828HX1	US912828HX18	912828HX1	U S TREASURY NOTE	04/30/10	2.13%	1.00	1.01	-155,480,674	Total Governments & Agencies
13033FQ45	US13033FQ456	3BCBHP30	CALIFORNIA HEALTH FACS FING AUHOSPITAL REV BD	11/15/46	5.25%	98.40	98.40	-153,746,728	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-150,754,535	Total Governments & Agencies
31359MUT8	US31359MUT88	31359MUT8	FEDERAL NATIONAL MORTGAGE ASSO	04/15/14	4.13%	1.02	1.04	-150,723,687	Total Governments & Agencies
3133XMQ87	US3133XMQ871	3133XMQ87	FEDERAL HOME LOAN BANK SYSTEM	11/17/17	5.00%	1.05	1.07	-142,006,753	Total Governments & Agencies
912795J36	US912795J364	912795J36	U S TREASURY BILL	12/18/08	0.00%	1.00	1.00	-140,667,185	Total Governments & Agencies
31359MGK3	US31359MGK36	31359MGK3	FEDERAL NATIONAL MTG ASSN	11/15/30	6.63%	1.25	1.28	-139,867,865	Total Governments & Agencies
3134A4UU6	US3134A4UU62	3134A4UU6	FREDDIE MAC	07/15/14	5.00%	1.06	1.07	-127,713,372	Total Governments & Agencies
31331YG46		31331YG46	FEDERAL FARM CREDIT BANK	04/21/11	2.63%	0.99	1.00	-124,822,131	Total Governments & Agencies
912828EN6	US912828EN62	912828EN6	U S TREASURY NOTE	11/15/15	4.50%	1.08	1.09	-122,351,023	Total Governments & Agencies
912828HR4	US912828HR40	912828HR4	U S TREASURY NOTE	02/15/18	3.50%	0.99	0.99	-121,726,789	Total Governments & Agencies
912795G88	US912795G881	912795G88	U S TREASURY BILL	10/02/08	0.00%	1.00	1.00	-120,924,737	Total Governments & Agencies
31339X2M5	US31339X2M59	31339X2M5	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	3.88%	1.01	1.02	-120,024,135	Total Governments & Agencies
3133XGVF8	US3133XGVF88	3133XGVF8	FEDERAL HOME LOAN BANK SYSTEM	08/14/13	5.13%	1.06	1.07	-116,487,082	Total Governments & Agencies
912828EG1	US912828EG12	912828EG1	U S TREASURY NOTE	09/15/10	3.88%	1.03	1.05	-114,550,033	Total Governments & Agencies
912828ED8		912828ED8	U S TREASURY NOTE	08/15/10	4.13%	1.04	1.04	-113,677,136	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-112,467,118	Total Governments & Agencies
912828GN4	US912828GN45	912828GN4	US TREAS INFLATION INDEX NOTE	04/15/12	2.00%	1.10	1.11	-111,381,638	Total Governments & Agencies
912828JF8	US912828JF83	912828JF8	U S TREASURY NOTE	07/31/10	2.75%	1.01	1.01	-106,224,083	Total Governments & Agencies
3137EAAV1	US3137EAAV13	3137EAAV1	FREDDIE MAC	08/20/12	5.50%	1.08	1.08	-104,258,394	Total Governments & Agencies
31398ADM1	US31398ADM18	31398ADM1	FEDERAL NATIONAL MORTGAGE ASSO	06/12/17	5.38%	1.08	1.10	-97,901,370	Total Governments & Agencies
912828FT2		912828FT2	U S TREASURY NOTE	09/30/08	4.63%	1.00	1.02	-96,517,180	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-94,862,852	Total Governments & Agencies
3134A4UU6	US3134A4UU62	3134A4UU6	FREDDIE MAC	07/15/14	5.00%	1.06	1.07	-93,615,162	Total Governments & Agencies
3133X7FK5	US3133X7FK56	3133X7FK5	FEDERAL HOME LOAN BANK SYSTEM	06/18/14	5.25%	1.07	1.09	-93,486,084	Total Governments & Agencies
3134A4VG6	US3134A4VG69	3134A4VG6	FREDDIE MAC	11/17/15	4.75%	1.05	1.06	-93,433,033	Total Governments & Agencies
912833KU3	US912833KU35	912833KU3	TINT 02-15-19	02/15/19	0.00%	0.65	0.65	-92,853,733	Total Governments & Agencies

Real World Cusip	ISIN	Product	Product Name	Maturity Date	Coupon Rate	Clean Market Price	Dirty Market Price	Net Short Inventory	GAAP Asset Class 1 Name
912810FB9	US912810FB99	912810FB9	UNITED STATES TREASURY BONDS R/MD 6.125	11/15/27	6.13%	1.23	1.25	-92,708,157	Total Governments & Agencies
31398AHZ8	US31398AHZ84	31398AHZ8	FEDERAL NATIONAL MORTGAGE ASSO	11/19/12	4.75%	1.05	1.06	-90,506,026	Total Governments & Agencies
31359MWJ8	US31359MWJ88	31359MWJ8	FEDERAL NATIONAL MORTGAGE ASSO	10/15/14	4.63%	1.04	1.06	-90,467,110	Total Governments & Agencies
31359MPF4	US31359MPF40	31359MPF4	FEDERAL NATIONAL MTG ASSN	09/15/12	4.38%	1.04	1.06	-88,490,455	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-87,970,499	Total Governments & Agencies
912828JF8	US912828JF83	912828JF8	U S TREASURY NOTE	07/31/10	2.75%	1.01	1.01	-85,248,488	Total Governments & Agencies
31359MTG8	US31359MTG86	31359MTG8	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.63%	1.04	1.06	-85,013,807	Total Governments & Agencies
912828DX5		912828DX5	U S TREASURY NOTE	06/15/10	3.63%	1.03	1.04	-84,910,062	Total Governments & Agencies
912828EX4	US912828EX45	912828EX4	U S TREASURY NOTE	02/28/11	4.50%	1.05	1.05	-84,399,762	Total Governments & Agencies
3134A4QD9	US3134A4QD93	3134A4QD9	FEDERAL HOME LOAN MTG CORP	07/15/12	5.13%	1.06	1.07	-84,322,595	Total Governments & Agencies
31359MUT8	US31359MUT88	31359MUT8	FEDERAL NATIONAL MORTGAGE ASSO	04/15/14	4.13%	1.02	1.04	-83,797,217	Total Governments & Agencies
3134A4UK8	US3134A4UK80	3134A4UK8	FREDDIE MAC	11/15/13	4.88%	1.06	1.07	-81,860,286	Total Governments & Agencies
912795H46	US912795H467	912795H46	U S TREASURY BILL	10/30/08	0.00%	1.00	1.00	-79,861,809	Total Governments & Agencies
912828GZ7		912828GZ7	U S TREASURY NOTE	07/31/12	4.63%	1.07	1.08	-79,199,262	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-78,479,832	Total Governments & Agencies
3133X1BV8	US3133X1BV87	3133X1BV8	FEDERAL HOME LOAN BANK SYSTEM	09/16/13	4.50%	1.04	1.06	-76,787,165	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-75,902,181	Total Governments & Agencies
912795G62	US912795G626	912795G62	U S TREASURY BILL	09/18/08	0.00%	1.00	1.00	-75,195,053	Total Governments & Agencies
3134A4UM4	US3134A4UM47	3134A4UM4	FREDDIE MAC	01/15/14	4.50%	1.04	1.05	-74,984,349	Total Governments & Agencies
912828JF8	US912828JF83	912828JF8	U S TREASURY NOTE	07/31/10	2.75%	1.01	1.01	-74,452,828	Total Governments & Agencies
3133XML66	US3133XML666	3133XML66	FEDERAL HOME LOAN BANK SYSTEM	10/10/12	4.63%	1.04	1.06	-74,333,685	Total Governments & Agencies
3133MTZL5	US3133MTZL50	3133MTZL5	FEDERAL HOME LOAN BANK SYSTEM	11/15/12	4.50%	1.04	1.05	-73,941,261	Total Governments & Agencies
912828HM5	US912828HM52	912828HM5	U S TREASURY NOTE	12/31/12	3.63%	1.03	1.04	-72,696,750	Total Governments & Agencies
912828ED8		912828ED8	U S TREASURY NOTE	08/15/10	4.13%	1.04	1.04	-71,680,620	Total Governments & Agencies
912810FP8	US912810FP85	912810FP8	UNITED STATES TREASURY BONDS R/MD 5.375	02/15/31	5.38%	1.14	1.15	-70,781,050	Total Governments & Agencies
912828HR4	US912828HR40	912828HR4	U S TREASURY NOTE	02/15/18	3.50%	0.99	0.99	-70,118,462	Total Governments & Agencies
3134A4QD9	US3134A4QD93	3134A4QD9	FEDERAL HOME LOAN MTG CORP	07/15/12	5.13%	1.06	1.07	-68,501,474	Total Governments & Agencies
912828GB0		912828GB0	U S TREASURY NOTE	12/31/08	4.75%	1.01	1.02	-68,315,337	Total Governments & Agencies
914440HE5	US914440HE56	3BCZKN40	UNIVERSITY OF MASSACHUSETTS BUILDING AUTHOF	05/01/38	1.75%	100.00	100.00	-68,190,000	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-66,925,400	Total Governments & Agencies
3133XSAE8		3133XSAE8	FEDERAL HOME LOAN BANKS	10/18/13	3.63%	1.00	1.00	-66,253,874	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-66,015,421	Total Governments & Agencies
912810PU6		912810PU6	U S TREASURY BOND	05/15/37	5.00%	1.11	1.13	-63,599,291	Total Governments & Agencies
31359MTG8	US31359MTG86	31359MTG8	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.63%	1.04	1.06	-63,230,342	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-62,470,624	Total Governments & Agencies
3134A4TZ7	US3134A4TZ78	3134A4TZ7	FREDDIE MAC	07/15/13	4.50%	1.04	1.05	-61,644,897	Total Governments & Agencies
31359MPF4	US31359MPF40	31359MPF4	FEDERAL NATIONAL MTG ASSN	09/15/12	4.38%	1.04	1.06	-59,528,866	Total Governments & Agencies
3134A4VC5	US3134A4VC55	3134A4VC5	FREDDIE MAC	07/17/15	4.38%	1.03	1.03	-59,479,823	Total Governments & Agencies
912828FX3		912828FX3	U S TREASURY NOTE	11/15/09	4.63%	1.03	1.04	-59,231,527	Total Governments & Agencies
912828FD7	US912828FD71	912828FD7	U S TREASURY NOTE	04/30/11	4.88%	1.06	1.08	-58,966,730	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-57,281,864	Total Governments & Agencies
912828BT6		912828BT6	U S TREASURY NOTE	12/15/08	3.38%	1.00	1.01	-55,112,929	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-53,102,725	Total Governments & Agencies
912828HH6	US912828HH67	912828HH6	U S TREASURY NOTE	11/15/17	4.25%	1.05	1.06	-52,433,987	Total Governments & Agencies
912828EM8	US912828EM89	912828EM8	U S TREASURY NOTE	11/15/10	4.50%	1.05	1.06	-52,386,178	Total Governments & Agencies
912828FZ8		912828FZ8	U S TREASURY NOTE	11/30/08	4.63%	1.01	1.02	-52,008,330	Total Governments & Agencies
3133XGDD3	US3133XGDD33	3133XGDD3	FEDERAL HOME LOAN BANK SYSTEM	08/19/11	5.38%	1.06	1.06	-51,561,085	Total Governments & Agencies
912828HK9	US912828HK96	912828HK9	U S TREASURY NOTE	11/30/12	3.38%	1.02	1.03	-51,543,508	Total Governments & Agencies
912828DL1		912828DL1	U S TREASURY NOTE	02/15/10	3.50%	1.02	1.02	-51,258,475	Total Governments & Agencies
3137EAAH2	US3137EAAH29	3137EAAH2	FREDDIE MAC	09/16/08	5.00%	1.00	1.02	-50,888,423	Total Governments & Agencies
912828GE4		912828GE4	U S TREASURY NOTE	01/31/09	4.88%	1.01	1.02	-50,559,243	Total Governments & Agencies
912828HZ6	US912828HZ65	912828HZ6	U S TREASURY NOTE	05/15/18	3.88%	1.01	1.03	-49,790,204	Total Governments & Agencies
76116FAG2	US76116FAG28	76116FAG2	RESOLUTION FDG CORP FED GENERIC PRIN PMT	01/15/21	0.00%	0.57	0.57	-49,622,007	Total Governments & Agencies
912828GJ3		912828GJ3	U S TREASURY NOTE	02/28/09	4.75%	1.01	1.01	-49,528,728	Total Governments & Agencies
912828HZ6	US912828HZ65	912828HZ6	U S TREASURY NOTE	05/15/18	3.88%	1.01	1.03	-49,041,535	Total Governments & Agencies
3134A4UX0	US3134A4UX02	3134A4UX0	FREDDIE MAC	01/15/15	4.50%	1.03	1.04	-48,685,907	Total Governments & Agencies
912828EA4	US912828EA42	912828EA4	US TREAS INFLATION INDEX NOTE	07/15/15	1.88%	1.15	1.15	-48,154,494	Total Governments & Agencies
912828CL2		912828CL2	U S TREASURY NOTE	06/15/09	4.00%	1.01	1.02	-48,048,468	Total Governments & Agencies
31339X2M5	US31339X2M59	31339X2M5	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	3.88%	1.01	1.02	-48,000,458	Total Governments & Agencies
912828JG6		912828JG6	U S TREASURY NOTE	07/31/13	3.38%	1.02	1.02	-47,439,184	Total Governments & Agencies
912828HM5	US912828HM52	912828HM5	U S TREASURY NOTE	12/31/12	3.63%	1.03	1.04	-46,814,748	Total Governments & Agencies
912810PT9	US912810PT97	912810PT9	U.S. TREASURY BOND	02/15/37	4.75%	1.07	1.07	-46,297,941	Total Governments & Agencies
912828GZ7		912828GZ7	U S TREASURY NOTE	07/31/12	4.63%	1.07	1.08	-45,676,194	Total Governments & Agencies
3134A4UW2	US3134A4UW29	3134A4UW2	FREDDIE MAC	12/15/09	4.00%	1.02	1.03	-45,285,512	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-44,569,608	Total Governments & Agencies
912828HQ6	US912828HQ66	912828HQ6	U S TREASURY NOTE	01/31/13	2.88%	1.00	1.01	-44,276,197	Total Governments & Agencies
912828HN3	US912828HN36	912828HN3	US TREAS INFLATION INDEX NOTE	01/15/18	1.63%	1.03	1.04	-43,528,627	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-43,396,053	Total Governments & Agencies
3137EAAAR0	US3137EAAAR01	3137EAAAR0	FREDDIE MAC	03/05/12	4.75%	1.05	1.05	-43,355,904	Total Governments & Agencies
912810EQ7	US912810EQ77	912810EQ7	UNITED STATES TREASURY BONDS R/MD 6.25	08/15/23	6.25%	1.22	1.22	-43,088,870	Total Governments & Agencies

Real World Cusip	ISIN	Product	Product Name	Maturity Date	Coupon Rate	Clean Market Price	Dirty Market Price	Net Short Inventory	GAAP Asset Class 1 Name
3133XKQX6		3133XKQX6	FEDERAL HOME LOAN BANK SYSTEM	05/17/17	4.88%	1.05	1.06	-42,385,377	Total Governments & Agencies
9128277B2	US9128277B27	9128277B2	UNITED STATES TREAS NTS RMD 5.00	08/15/11	5.00%	1.07	1.08	-42,351,774	Total Governments & Agencies
912803CH4	US912803CH46	912803CH4	W/PRINC STRIPS 5/15/30	05/15/30	0.00%	0.38	0.38	-41,565,504	Total Governments & Agencies
912810FS2		912810FS2	US TREAS INFLATION INDEX NOTE	01/15/26	2.00%	1.07	1.08	-41,481,399	Total Governments & Agencies
912828EE6		912828EE6	U S TREASURY NOTE	08/15/15	4.25%	1.06	1.06	-41,173,130	Total Governments & Agencies
31331YGP9		31331YGP9	FEDERAL FARM CREDIT BANK	12/06/10	3.75%	1.02	1.03	-39,728,596	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-39,180,571	Total Governments & Agencies
912828HK9	US912828HK96	912828HK9	U S TREASURY NOTE	11/30/12	3.38%	1.02	1.03	-38,610,211	Total Governments & Agencies
912828HM5	US912828HM52	912828HM5	U S TREASURY NOTE	12/31/12	3.63%	1.03	1.04	-38,492,126	Total Governments & Agencies
31359MMQ3	US31359MMQ32	31359MMQ3	FEDERAL NATIONAL MORTGAGE ASSO	03/15/12	6.13%	1.09	1.12	-38,310,753	Total Governments & Agencies
13062TRD8	US13062TRD80	3BBGFT90	CALIFORNIA ST VETERANS GO BDS SERIES CD G/O	12/01/29	4.55%	84.31	84.31	-38,252,425	Total Governments & Agencies
3133XHZK1	US3133XHZK11	3133XHZK1	FEDERAL HOME LOAN BANK SYSTEM	12/16/16	4.75%	1.04	1.05	-38,202,796	Total Governments & Agencies
3137EABP3		3137EABP3	FREDDIE MAC	06/13/18	4.88%	1.05	1.06	-37,866,222	Total Governments & Agencies
912828FF2	US912828FF20	912828FF2	U S TREASURY NOTE	05/15/16	5.13%	1.11	1.13	-37,065,409	Total Governments & Agencies
912828BD1	US912828BD18	912828BD1	US TREAS INFLATION INDEX NOTE	07/15/13	1.88%	1.22	1.22	-36,886,427	Total Governments & Agencies
912828HY9	US912828HY90	912828HY9	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	1.01	1.02	-36,230,869	Total Governments & Agencies
3133XQU34	US3133XQU346	3133XQU34	FEDERAL HOME LOAN BANK SYSTEM	05/29/13	3.63%	1.00	1.01	-36,108,969	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-36,053,483	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-35,406,314	Total Governments & Agencies
912833GE4		912833GE4	TINT 05-15-2009	05/15/09	0.00%	0.99	0.99	-35,376,393	Total Governments & Agencies
912828JA9	US912828JA96	912828JA9	U S TREASURY NOTE	05/31/10	2.63%	1.01	1.01	-35,350,897	Total Governments & Agencies
912828DH0	US912828DH04	912828DH0	US TREAS INFLATION INDEX NOTE	01/15/15	1.63%	1.15	1.16	-35,172,229	Total Governments & Agencies
3137EABJ7		3137EABJ7	FREDDIE MAC	05/29/13	3.50%	1.00	1.01	-34,808,763	Total Governments & Agencies
3133MTZL5	US3133MTZL50	3133MTZL5	FEDERAL HOME LOAN BANK SYSTEM	11/15/12	4.50%	1.04	1.05	-34,686,934	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-34,170,565	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-34,017,832	Total Governments & Agencies
912828JB7	US912828JB79	912828JB7	U S TREASURY NOTE	05/31/13	3.50%	1.02	1.04	-33,920,739	Total Governments & Agencies
3133XRWL0	US3133XRWL03	3133XRWL0	FEDERAL HOME LOAN BANKS	08/13/10	3.38%	1.01	1.01	-33,821,000	Total Governments & Agencies
3137EABJ7		3137EABJ7	FREDDIE MAC	05/29/13	3.50%	1.00	1.01	-33,400,791	Total Governments & Agencies
912828EE6		912828EE6	U S TREASURY NOTE	08/15/15	4.25%	1.06	1.06	-31,728,587	Total Governments & Agencies
31359MPF4	US31359MPF40	31359MPF4	FEDERAL NATIONAL MTG ASSN	09/15/12	4.38%	1.04	1.06	-31,712,083	Total Governments & Agencies
31398AKY7	US31398AKY72	31398AKY7	FEDERAL NATIONAL MORTGAGE ASSO	02/12/13	3.63%	1.00	1.01	-30,494,085	Total Governments & Agencies
912828GZ7		912828GZ7	U S TREASURY NOTE	07/31/12	4.63%	1.07	1.08	-30,234,318	Total Governments & Agencies
3133XHZK1	US3133XHZK11	3133XHZK1	FEDERAL HOME LOAN BANK SYSTEM	12/16/16	4.75%	1.04	1.05	-29,303,221	Total Governments & Agencies
912828HN3	US912828HN36	912828HN3	US TREAS INFLATION INDEX NOTE	01/15/18	1.63%	1.03	1.04	-29,112,361	Total Governments & Agencies
912828HQ6	US912828HQ66	912828HQ6	U S TREASURY NOTE	01/31/13	2.88%	1.00	1.01	-28,990,322	Total Governments & Agencies
912828GK0		912828GK0	U S TREASURY NOTE	02/29/12	4.63%	1.07	1.07	-28,977,615	Total Governments & Agencies
912828HQ6	US912828HQ66	912828HQ6	U S TREASURY NOTE	01/31/13	2.88%	1.00	1.01	-28,875,781	Total Governments & Agencies
912828ET3	US912828ET33	912828ET3	US TREAS INFLATION INDEX NOTE	01/15/16	2.00%	1.13	1.13	-28,545,214	Total Governments & Agencies
912828CJ7	US912828CJ78	912828CJ7	U S TREASURY NOTE	05/15/14	4.75%	1.09	1.11	-28,332,484	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-28,220,916	Total Governments & Agencies
912828GC8		912828GC8	U S TREASURY NOTE	12/31/11	4.63%	1.06	1.07	-28,126,182	Total Governments & Agencies
3137EAAV1	US3137EAAV13	3137EAAV1	FREDDIE MAC	08/20/12	5.50%	1.08	1.08	-27,623,465	Total Governments & Agencies
912795J85		912795J85	U S TREASURY BILL	01/22/09	0.00%	0.99	0.99	-27,615,762	Total Governments & Agencies
3134A4UK8	US3134A4UK80	3134A4UK8	FREDDIE MAC	11/15/13	4.88%	1.06	1.07	-27,174,900	Total Governments & Agencies
912828EE6		912828EE6	U S TREASURY NOTE	08/15/15	4.25%	1.06	1.06	-26,440,490	Total Governments & Agencies
912828HR4	US912828HR40	912828HR4	U S TREASURY NOTE	02/15/18	3.50%	0.99	0.99	-26,294,423	Total Governments & Agencies
912828GR5	US912828GR58	912828GR5	U S TREASURY NOTE	05/15/10	4.50%	1.04	1.05	-26,275,552	Total Governments & Agencies
912828FU9		912828FU9	U S TREASURY NOTE	09/30/11	4.50%	1.06	1.08	-25,497,411	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-25,147,381	Total Governments & Agencies
912795K26		912795K26	U S TREASURY BILL	02/05/09	0.00%	0.99	0.99	-24,837,139	Total Governments & Agencies
912828EQ9		912828EQ9	U S TREASURY NOTE	12/15/10	4.38%	1.05	1.06	-24,593,209	Total Governments & Agencies
31398AGU0	US31398AGU07	31398AGU0	FEDERAL NATIONAL MORTGAGE ASSO	09/13/10	4.38%	1.03	1.05	-24,192,337	Total Governments & Agencies
796253RU8	US796253RU85	30210960	SAN ANTONIO TEX ELEC & GAS REVRFDG PREREFUNI	02/01/19	5.65%	113.44	113.44	-24,066,296	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-23,315,100	Total Governments & Agencies
912828GH7	US912828GH76	912828GH7	U S TREASURY NOTE	02/15/17	4.63%	1.07	1.08	-23,226,172	Total Governments & Agencies
912803AW3	US912803AW31	912803AW3	W/PRIN STRIP 05-15-21	05/15/21	0.00%	0.58	0.58	-23,197,803	Total Governments & Agencies
3137EABU2		3137EABU2	FREDDIE MAC	10/25/10	3.13%	1.01	1.01	-23,164,181	Total Governments & Agencies
912828FY1		912828FY1	U S TREASURY NOTE	11/15/16	4.63%	1.08	1.09	-23,112,133	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-22,972,450	Total Governments & Agencies
912828AJ9	US912828AJ96	912828AJ9	U S TREASURY NOTE	08/15/12	4.38%	1.06	1.07	-22,871,982	Total Governments & Agencies
912810PT9	US912810PT97	912810PT9	U.S. TREASURY BOND	02/15/37	4.75%	1.07	1.07	-22,589,954	Total Governments & Agencies
912828EN6	US912828EN62	912828EN6	U S TREASURY NOTE	11/15/15	4.50%	1.08	1.09	-22,195,810	Total Governments & Agencies
912828HZ6	US912828HZ65	912828HZ6	U S TREASURY NOTE	05/15/18	3.88%	1.01	1.03	-22,006,720	Total Governments & Agencies
912828HZ6	US912828HZ65	912828HZ6	U S TREASURY NOTE	05/15/18	3.88%	1.01	1.03	-22,006,720	Total Governments & Agencies
912828EQ9		912828EQ9	U S TREASURY NOTE	12/15/10	4.38%	1.05	1.06	-21,642,024	Total Governments & Agencies
912810EC8	US912810EC81	912810EC8	UNITED STATES TREASURY BONDS R/MID 8.875 0	02/15/19	8.88%	1.42	1.43	-21,493,234	Total Governments & Agencies
546398DH8	US546398DH83	39588650	LOUISIANA PUB FACS AUTH REV OCHSNER CLINIC FT	05/15/27	5.50%	114.40	114.40	-21,341,507	Total Governments & Agencies
912828HP8	US912828HP83	912828HP8	U S TREASURY NOTE	01/31/10	2.13%	1.00	1.00	-21,193,180	Total Governments & Agencies
912828HP8	US912828HP83	912828HP8	U S TREASURY NOTE	01/31/10	2.13%	1.00	1.00	-21,193,180	Total Governments & Agencies

Real World Cusip	ISIN	Product	Product Name	Maturity Date	Coupon Rate	Clean Market Price	Dirty Market Price	Net Short Inventory	GAAP Asset Class 1 Name
912810EW4	US912810EW46	912810EW4	UNITED STATES TREASURY BONDS R/MD 6.00 0	02/15/26	6.00%	1.20	1.21	-20,868,505	Total Governments & Agencies
912828JF8	US912828JF83	912828JF8	U S TREASURY NOTE	07/31/10	2.75%	1.01	1.01	-20,846,791	Total Governments & Agencies
3134A4ZZ0	US3134A4ZZ05	3134A4ZZ0	FREDDIE MAC	12/14/18	5.00%	0.97	0.98	-20,615,908	Total Governments & Agencies
912828FS4		912828FS4	U S TREASURY NOTE	08/31/11	4.63%	1.06	1.06	-20,525,949	Total Governments & Agencies
34073N2K5	US34073N2K54	3BCCVYH70	FLORIDA HSG FIN CORP REV AMT-HOMEOWNER M	01/01/48	6.25%	102.93	102.93	-20,502,660	Total Governments & Agencies
20774UPP4	US20774UPP48	3BCKJH70	CONNECTICUT ST HEALTH & EDL FAEDL FACS AUTH F	07/01/42	5.00%	101.99	101.99	-20,398,952	Total Governments & Agencies
3133XMES6	US3133XMES60	3133XMES6	FEDERAL HOME LOAN BANK SYSTEM	10/22/10	4.38%	1.03	1.05	-20,315,012	Total Governments & Agencies
79061BCQ6	US79061BCQ68	3BCJDW70	ST JOSEPH CNTY IND HOSP AUTH HEALTH SYS REV E	08/15/46	2.75%	75.03	75.03	-20,256,750	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-20,150,145	Total Governments & Agencies
912828FQ8	US912828FQ84	912828FQ8	U S TREASURY NOTE	08/15/16	4.88%	1.09	1.10	-20,140,846	Total Governments & Agencies
15189VAA0	US15189VAA08	32043170	CENTERPOINT INTERMODAL CENTER CLASS A CTFS 1	06/15/23	8.00%	99.25	99.25	-19,850,000	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-19,604,288	Total Governments & Agencies
912828FD7	US912828FD71	912828FD7	U S TREASURY NOTE	04/30/11	4.88%	1.06	1.08	-19,414,649	Total Governments & Agencies
912828HT0	US912828HT06	912828HT0	U S TREASURY NOTE	02/28/13	2.75%	1.00	1.00	-19,250,552	Total Governments & Agencies
912828HY9	US912828HY90	912828HY9	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	1.01	1.02	-18,840,052	Total Governments & Agencies
57582PAE0	US57582PAE07	3BBCTB90	MASSACHUSETTS ST REF BDS 200 6E	09/01/24	5.25%	110.64	110.64	-18,808,855	Total Governments & Agencies
912828FX3		912828FX3	U S TREASURY NOTE	11/15/09	4.63%	1.03	1.04	-18,695,864	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-18,484,044	Total Governments & Agencies
912828EN6	US912828EN62	912828EN6	U.S. TREASURY NOTE	11/15/15	4.50%	1.08	1.09	-18,335,669	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-18,215,731	Total Governments & Agencies
912828FY1		912828FY1	U S TREASURY NOTE	11/15/16	4.63%	1.08	1.09	-18,209,494	Total Governments & Agencies
9128276R8	US9128276R87	9128276R8	US TREAS INFLATION INDEX NOTE	01/15/11	3.50%	1.33	1.33	-18,083,785	Total Governments & Agencies
912828BT6		912828BT6	U S TREASURY NOTE	12/15/08	3.38%	1.00	1.01	-18,055,609	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-17,933,629	Total Governments & Agencies
912810EB0	US912810EB09	912810EB0	UNITED STATES TREASURY BONDS R/MD 9.00 1	11/15/18	9.00%	1.43	1.46	-17,784,733	Total Governments & Agencies
3133XHPH9	US3133XHPH91	3133XHPH9	FEDERAL HOME LOAN BANK SYSTEM	11/18/11	4.88%	1.05	1.06	-16,987,317	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-16,554,858	Total Governments & Agencies
912828FX3		912828FX3	U S TREASURY NOTE	11/15/09	4.63%	1.03	1.04	-16,169,396	Total Governments & Agencies
912828FY1		912828FY1	U S TREASURY NOTE	11/15/16	4.63%	1.08	1.09	-16,067,201	Total Governments & Agencies
88271HCN7	US88271HCN70	30803260	TEXAS ST AFFORDABLE HSG CORP SREV BDS 2006A	09/01/39	5.35%	98.56	98.56	-16,039,483	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-15,967,554	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-15,825,923	Total Governments & Agencies
912828DX5		912828DX5	U S TREASURY NOTE	06/15/10	3.63%	1.03	1.04	-15,678,333	Total Governments & Agencies
13034PBL0	US13034PBL04	3BBJJC00	CALIFORNIA HSG FIN AGY HOME MTG SER M	08/01/26	4.63%	88.37	88.37	-15,641,490	Total Governments & Agencies
912828HY9	US912828HY90	912828HY9	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	1.01	1.02	-15,615,504	Total Governments & Agencies
3133XGVF8	US3133XGVF88	3133XGVF8	FEDERAL HOME LOAN BANK SYSTEM	08/14/13	5.13%	1.06	1.07	-15,553,703	Total Governments & Agencies
912803AL7	US912803AL75	912803AL7	W/PRIN STRIP 05-15-17	05/15/17	0.00%	0.71	0.71	-15,520,041	Total Governments & Agencies
912810FT0	US912810FT08	912810FT0	U S TREASURY BOND	02/15/36	4.50%	1.02	1.03	-15,389,486	Total Governments & Agencies
912828DX5		912828DX5	U S TREASURY NOTE	06/15/10	3.63%	1.03	1.04	-15,366,650	Total Governments & Agencies
912828GY0		912828GY0	U S TREASURY NOTE	07/31/09	4.63%	1.02	1.03	-15,229,104	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-15,123,308	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-15,028,088	Total Governments & Agencies
912828JG6		912828JG6	U S TREASURY NOTE	07/31/13	3.38%	1.02	1.02	-14,983,341	Total Governments & Agencies
924166AB7	US924166AB73	3BBNPS80	VERMONT EDL & HEALTH BLDGS FINEDU AND HEALTH	10/31/46	5.00%	98.16	98.16	-14,723,418	Total Governments & Agencies
3133XCQZ9	US3133XCQZ93	3133XCQZ9	FEDERAL HOME LOAN BANK SYSTEM	09/17/10	4.38%	1.03	1.05	-14,451,250	Total Governments & Agencies
912828AP5		912828AP5	U S TREASURY NOTE	11/15/12	4.00%	1.05	1.06	-14,393,653	Total Governments & Agencies
34073N3U2	US34073N3U28	3BCJZR70	FLORIDA HSG FIN CORP REV HOMEOWNER MORTG	01/01/48	5.75%	101.13	101.13	-14,340,659	Total Governments & Agencies
3134A33L8	US3134A33L82	3134A33L8	FEDERAL HOME LOAN MTG CORP	03/15/10	7.00%	1.06	1.10	-14,221,505	Total Governments & Agencies
912828FK1	US912828FK15	912828FK1	U S TREASURY NOTE	06/30/11	5.13%	1.07	1.08	-14,134,858	Total Governments & Agencies
3134A4VC5	US3134A4VC55	3134A4VC5	FREDDIE MAC	07/17/15	4.38%	1.03	1.03	-13,977,872	Total Governments & Agencies
31359M4D2	US31359M4D26	31359M4D2	FEDERAL NATIONAL MORTGAGE ASSO	02/13/17	5.00%	1.06	1.06	-13,848,350	Total Governments & Agencies
912810PV4	US912810PV44	912810PV4	US TREAS INFLATION INDEX BOND	01/15/28	1.75%	0.97	0.98	-13,754,113	Total Governments & Agencies
912810PU6		912810PU6	U S TREASURY BOND	05/15/37	5.00%	1.11	1.13	-13,679,685	Total Governments & Agencies
199561FN6	US199561FN66	3BCTHV50	COLUMBUS OHIO SWR REV SEW SYS REV BDS 2008A	06/01/28	5.00%	103.50	103.50	-13,641,190	Total Governments & Agencies
912833KZ2	US912833KZ22	912833KZ2	TINT 05-15-20	05/15/20	0.00%	0.61	0.61	-13,639,143	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-13,520,057	Total Governments & Agencies
3133XFJF4	US3133XFJF44	3133XFJF4	FEDERAL HOME LOAN BANK SYSTEM	05/18/16	5.38%	1.08	1.10	-13,407,014	Total Governments & Agencies
365418BV3	US365418BV39	32640790	GARDEN ST N J PRESERVATION TR OPEN SPACE & FA	11/01/22	5.80%	110.14	110.14	-13,217,247	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-13,136,040	Total Governments & Agencies
912828EX4	US912828EX45	912828EX4	U S TREASURY NOTE	02/28/11	4.50%	1.05	1.05	-12,992,112	Total Governments & Agencies
31331VGU4	US31331VGU44	31331VGU4	FEDERAL FARM CREDIT BANK	12/16/15	4.88%	1.06	1.07	-12,975,610	Total Governments & Agencies
649902MA8	US649902MA80	3BCCVQ70	NEW YORK ST DORM AUTH ST PERS ST PER INCOME	03/15/37	5.00%	102.15	102.15	-12,768,692	Total Governments & Agencies
912828BM1	US912828BM17	912828BM1	U S TREASURY NOTE	10/15/08	3.13%	1.00	1.01	-12,594,483	Total Governments & Agencies
912828AJ9	US912828AJ96	912828AJ9	U S TREASURY NOTE	08/15/12	4.38%	1.06	1.07	-12,563,977	Total Governments & Agencies
912810PU6		912810PU6	U S TREASURY BOND	05/15/37	5.00%	1.11	1.13	-12,546,573	Total Governments & Agencies
912828EQ9		912828EQ9	U S TREASURY NOTE	12/15/10	4.38%	1.05	1.06	-12,542,537	Total Governments & Agencies
3133X7FK5	US3133X7FK56	3133X7FK5	FEDERAL HOME LOAN BANK SYSTEM	06/18/14	5.25%	1.07	1.09	-12,534,720	Total Governments & Agencies
912828HP8	US912828HP83	912828HP8	U S TREASURY NOTE	01/31/10	2.13%	1.00	1.00	-12,523,243	Total Governments & Agencies
3133XCZS5	US3133XCZS59	3133XCZS5	FEDERAL HOME LOAN BANK SYSTEM	09/26/08	4.25%	1.00	1.02	-12,278,134	Total Governments & Agencies
912828GT1		912828GT1	U S TREASURY NOTE	05/31/09	4.88%	1.02	1.03	-12,257,495	Total Governments & Agencies

Real World Cusip	ISIN	Product	Product Name	Maturity Date	Coupon Rate	Clean Market Price	Dirty Market Price	Net Short Invntory	GAAP Asset Class 1 Name
31359MXH1	US31359MXH14	31359MXH1	FEDERAL NATIONAL MORTGAGE ASSO	02/15/10	3.88%	1.02	1.02	-12,252,977	Total Governments & Agencies
912828CT5		912828CT5	U S TREASURY NOTE	08/15/14	4.25%	1.06	1.07	-12,118,973	Total Governments & Agencies
912828HP8	US912828HP83	912828HP8	U S TREASURY NOTE	01/31/10	2.13%	1.00	1.00	-12,041,580	Total Governments & Agencies
912795H20	US912795H202	912795H20	U S TREASURY BILL	10/16/08	0.00%	1.00	1.00	-11,985,843	Total Governments & Agencies
912828BW9		912828BW9	US TREAS INFLATION INDEX NOTE	01/15/14	2.00%	1.22	1.22	-11,961,102	Total Governments & Agencies
912828FU9		912828FU9	U S TREASURY NOTE	09/30/11	4.50%	1.06	1.08	-11,924,256	Total Governments & Agencies
3137EABA6	US3137EABA66	3137EABA6	FREDDIE MAC	11/17/17	5.13%	1.07	1.08	-11,856,544	Total Governments & Agencies
912828JG6		912828JG6	U S TREASURY NOTE	07/31/13	3.38%	1.02	1.02	-11,850,494	Total Governments & Agencies
912828EN6	US912828EN62	912828EN6	U S TREASURY NOTE	11/15/15	4.50%	1.08	1.09	-11,580,422	Total Governments & Agencies
912828HH6	US912828HH67	912828HH6	U S TREASURY NOTE	11/15/17	4.25%	1.05	1.06	-11,387,440	Total Governments & Agencies
912828DC1		912828DC1	U S TREASURY NOTE	11/15/14	4.25%	1.06	1.08	-11,332,122	Total Governments & Agencies
3133XKQX6		3133XKQX6	FEDERAL HOME LOAN BANK SYSTEM	05/17/17	4.88%	1.05	1.06	-11,291,426	Total Governments & Agencies
912828HZ6	US912828HZ65	912828HZ6	U S TREASURY NOTE	05/15/18	3.88%	1.01	1.03	-11,172,996	Total Governments & Agencies
880591EC2	US880591EC28	880591EC2	TENNESSEE VALLEY AUTHORITY	04/01/18	4.50%	1.02	1.05	-11,152,392	Total Governments & Agencies
D20658Y34	DE0001135317	1DE731642	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20170104 SE	01/04/17	3.75%	1.07	1.00	-11,132,550	Total Governments & Agencies
912828CJ7	US912828CJ78	912828CJ7	U S TREASURY NOTE	05/15/14	4.75%	1.09	1.11	-10,939,183	Total Governments & Agencies
912833JY7	US912833JY75	912833JY7	TINT 05-15-12	05/15/12	0.00%	0.91	0.91	-10,889,939	Total Governments & Agencies
912828HL7	US912828HL79	912828HL7	U S TREASURY NOTE	12/31/09	3.25%	1.01	1.02	-10,854,301	Total Governments & Agencies
3137EABP3		3137EABP3	FREDDIE MAC	06/13/18	4.88%	1.05	1.06	-10,804,221	Total Governments & Agencies
88275FHE2	US88275FHE25	32174360	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE FAM	03/01/35	5.00%	99.99	99.99	-10,729,458	Total Governments & Agencies
912828DZ0		912828DZ0	U S TREASURY NOTE	07/15/10	3.88%	1.03	1.04	-10,724,539	Total Governments & Agencies
591745XL3	US591745XL30	33196140	METROPOLITAN ATLANTA RAPID TRAN AUTH GA VAF	07/01/25	1.75%	100.00	100.00	-10,700,000	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-10,642,328	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-10,544,306	Total Governments & Agencies
912828JG6		912828JG6	U S TREASURY NOTE	07/31/13	3.38%	1.02	1.02	-10,542,041	Total Governments & Agencies
64970K4S3	US64970K4S35	38655870	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR	06/15/38	5.00%	100.85	100.85	-10,256,105	Total Governments & Agencies
912828HJ2	US912828HJ24	912828HJ2	U S TREASURY NOTE	11/30/09	3.13%	1.01	1.02	-10,164,232	Total Governments & Agencies
912828EN6	US912828EN62	912828EN6	U S TREASURY NOTE	11/15/15	4.50%	1.08	1.09	-10,156,030	Total Governments & Agencies
500630BP2	US500630BP23	1KR324182	KOREA DEVELOPMENT BANK 5.300% 20130117	01/17/13	5.30%	0.99	0.99	-9,949,439	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-9,914,708	Total Governments & Agencies
3137EABU2		3137EABU2	FREDDIE MAC	10/25/10	3.13%	1.01	1.01	-9,844,777	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-9,719,381	Total Governments & Agencies
912828HQ6	US912828HQ66	912828HQ6	U S TREASURY NOTE	01/31/13	2.88%	1.00	1.01	-9,625,261	Total Governments & Agencies
34073NWXZ9	US34073NWXZ94	32289400	FLORIDA HSG FIN CORP REV HOMEOWNER-MTG-SI	01/01/35	5.00%	99.90	99.91	-9,586,775	Total Governments & Agencies
3133XNHZ5	US3133XNHZ59	3133XNHZ5	FEDERAL HOME LOAN BANK SYSTEM	12/17/10	3.63%	1.01	1.02	-9,585,864	Total Governments & Agencies
912828FZ8		912828FZ8	U S TREASURY NOTE	11/30/08	4.63%	1.01	1.02	-9,432,883	Total Governments & Agencies
912828JB7	US912828JB79	912828JB7	U S TREASURY NOTE	05/31/13	3.50%	1.02	1.04	-9,422,428	Total Governments & Agencies
912828JB7	US912828JB79	912828JB7	U S TREASURY NOTE	05/31/13	3.50%	1.02	1.04	-9,422,428	Total Governments & Agencies
135087XT6	CA135087XT69	135087XT6	CANADA GOVERNMENT BOND	09/01/09	4.25%	1.01	1.02	-9,422,304	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-9,411,762	Total Governments & Agencies
912828BZ2	US912828BZ20	912828BZ2	U S TREASURY NOTE	02/15/09	3.00%	1.00	1.01	-9,373,176	Total Governments & Agencies
3128X2ZQ1	US3128X2ZQ10	3128X2ZQ1	FREDDIE MAC	02/24/11	4.13%	1.02	1.03	-9,355,730	Total Governments & Agencies
912828DV9		912828DV9	U S TREASURY NOTE	05/15/15	4.13%	1.05	1.07	-9,326,763	Total Governments & Agencies
912828EE6		912828EE6	U S TREASURY NOTE	08/15/15	4.25%	1.06	1.06	-9,318,686	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-9,268,124	Total Governments & Agencies
912803AM5	US912803AM58	912803AM5	WPRIN STRIP 08-15-17	08/15/17	0.00%	0.70	0.70	-9,089,392	Total Governments & Agencies
3137EAAAT6	US3137EAAAT66	3137EAAAT6	FREDDIE MAC	06/11/09	5.00%	1.02	1.03	-9,061,934	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-9,025,139	Total Governments & Agencies
912828HZ6	US912828HZ65	912828HZ6	U S TREASURY NOTE	05/15/18	3.88%	1.01	1.03	-9,019,674	Total Governments & Agencies
57419NU77	US57419NU773	32660640	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTI	03/01/30	5.25%	100.05	100.05	-8,989,317	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-8,932,251	Total Governments & Agencies
3134A4SA3	US3134A4SA37	3134A4SA3	FREDDIE MAC	01/15/13	4.50%	1.04	1.05	-8,927,557	Total Governments & Agencies
912828GZ7		912828GZ7	U S TREASURY NOTE	07/31/12	4.63%	1.07	1.08	-8,909,917	Total Governments & Agencies
912828FT2		912828FT2	U S TREASURY NOTE	09/30/08	4.63%	1.00	1.02	-8,905,716	Total Governments & Agencies
61212RQL3	US61212RQL32	32164130	MONTANA ST BRD HSG REV SINGLE FAMILY PROG	06/01/35	5.00%	99.94	99.96	-8,821,156	Total Governments & Agencies
912828HH6	US912828HH67	912828HH6	U S TREASURY NOTE	11/15/17	4.25%	1.05	1.06	-8,695,864	Total Governments & Agencies
31331VSK3	US31331VSK34	31331VSK3	FEDERAL FARM CREDIT BANK	02/18/11	4.88%	1.05	1.05	-8,678,216	Total Governments & Agencies
912833DA5		912833DA5	TINT 08-15-11	08/15/11	0.00%	0.93	0.93	-8,658,074	Total Governments & Agencies
912828HV5	US912828HV51	912828HV5	U S TREASURY NOTE	03/31/13	2.50%	0.98	1.00	-8,509,236	Total Governments & Agencies
	USY20721AK56	5BCXGM50	REPUBLIC OF INDONESIA 6.875% 20180117 SERIES# RE	01/17/18	6.88%	102.25	102.26	-8,487,669	Total Governments & Agencies
912828HQ6	US912828HQ66	912828HQ6	U S TREASURY NOTE	01/31/13	2.88%	1.00	1.01	-8,458,678	Total Governments & Agencies
3137EABM0	US3137EABM05	3137EABM0	FREDDIE MAC	06/28/13	3.75%	1.01	1.02	-8,435,202	Total Governments & Agencies
60636XFB4	US60636XFB47	27774140	MISSOURI ST HSG DEV COMMN SINGLE FAMILY MTG	03/01/35	5.78%	100.07	100.07	-8,326,094	Total Governments & Agencies
912828FD7	US912828FD71	912828FD7	U S TREASURY NOTE	04/30/11	4.88%	1.06	1.08	-8,315,218	Total Governments & Agencies
31331SRZ8	US31331SRZ82	31331SRZ8	FEDERAL FARM CREDIT BANK	04/15/09	4.13%	1.01	1.03	-8,120,858	Total Governments & Agencies
3134A4QD9	US3134A4QD93	3134A4QD9	FEDERAL HOME LOAN MTG CORP	07/15/12	5.13%	1.06	1.07	-7,990,822	Total Governments & Agencies
31331XLG5	US31331XLG50	31331XLG5	FEDERAL FARM CREDIT BANK	01/17/17	4.88%	1.05	1.06	-7,913,732	Total Governments & Agencies
912828ES5	US912828ES59	912828ES5	U S TREASURY NOTE	01/15/11	4.25%	1.05	1.05	-7,896,228	Total Governments & Agencies
45200BBZ0	US45200BBZ04	32668650	ILLINOIS FIN AUTH REV NORTHWESTERN MEM HEC	08/15/43	5.50%	112.28	112.28	-7,859,888	Total Governments & Agencies
8647793H4	US8647793H42	30695930	SUFFOLK CNTY N Y WTR AUTH WTRWWTR SYS REV E	06/01/13	5.75%	105.97	105.97	-7,778,019	Total Governments & Agencies

Real World Cusip	ISIN	Product	Product Name	Maturity Date	Coupon Rate	Clean Market Price	Dirty Market Price	Net Short Invnety	GAAP Asset Class 1 Name
912810FR4	US912810FR42	912810FR4	US TREAS INFLATION INDEX	01/15/25	2.38%	1.20	1.20	-7,714,548	Total Governments & Agencies
912828HZ6	US912828HZ65	912828HZ6	U S TREASURY NOTE	05/15/18	3.88%	1.01	1.03	-7,711,925	Total Governments & Agencies
31359MZ30	US31359MZ302	31359MZ30	FEDERAL NATIONAL MORTGAGE ASSO	10/15/11	5.00%	1.05	1.07	-7,705,080	Total Governments & Agencies
365418BU5	US365418BU55	32640840	GARDEN ST N J PRESERVATION TR OPEN SPACE & FA	11/01/21	5.80%	110.73	110.73	-7,618,122	Total Governments & Agencies
912828FA3	US912828FA33	912828FA3	U S TREASURY NOTE	03/31/11	4.75%	1.06	1.08	-7,564,247	Total Governments & Agencies
97689P3N6	US97689P3N60	3BBDBL00	WISCONSIN HSG & ECONOMIC DEV ABDS 2006E	09/01/21	4.70%	93.53	93.53	-7,482,720	Total Governments & Agencies
912828EE6		912828EE6	U S TREASURY NOTE	08/15/15	4.25%	1.06	1.06	-7,403,337	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-7,222,698	Total Governments & Agencies
76116EGA2	US76116EGA29	76116EGA2	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRI	07/15/22	0.00%	0.53	0.53	-7,218,771	Total Governments & Agencies
912828FA3	US912828FA33	912828FA3	U S TREASURY NOTE	03/31/11	4.75%	1.06	1.08	-7,202,390	Total Governments & Agencies
924195P53	US924195P535	33456440	VERMONT HSG FIN AGY SINGLE FAMILY HSG-SER 21,	11/01/34	5.00%	99.91	99.92	-7,169,591	Total Governments & Agencies
912828DL1		912828DL1	U S TREASURY NOTE	02/15/10	3.50%	1.02	1.02	-7,162,006	Total Governments & Agencies
912828DL1		912828DL1	U S TREASURY NOTE	02/15/10	3.50%	1.02	1.02	-7,162,006	Total Governments & Agencies
912828FL9	US912828FL97	912828FL9	US TREAS INFLATION INDEX NOTE	07/15/16	2.50%	1.15	1.16	-7,155,306	Total Governments & Agencies
57419NR48	US57419NR480	32612940	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNT	09/01/28	5.00%	99.85	99.85	-7,104,466	Total Governments & Agencies
912828CT5		912828CT5	U S TREASURY NOTE	08/15/14	4.25%	1.06	1.07	-7,086,691	Total Governments & Agencies
912833KZ2	US912833KZ22	912833KZ2	TINT 05-15-20	05/15/20	0.00%	0.61	0.61	-7,023,893	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-6,942,415	Total Governments & Agencies
31359MXH1	US31359MXH14	31359MXH1	FEDERAL NATIONAL MORTGAGE ASSO	02/15/10	3.88%	1.02	1.02	-6,924,905	Total Governments & Agencies
735779KX7	US735779KX74	3BCWLK80	PORTAGE MICH PUB SCHS GO SCH BDS 2008	05/01/20	5.00%	109.68	109.68	-6,909,840	Total Governments & Agencies
912828HC7		912828HC7	U S TREASURY NOTE	08/31/12	4.13%	1.05	1.05	-6,866,583	Total Governments & Agencies
912810PU6		912810PU6	U S TREASURY BOND	05/15/37	5.00%	1.11	1.13	-6,759,345	Total Governments & Agencies
644614FE4	US644614FE44	38970910	NEW HAMPSHIRE HEALTH & ED FACSAUTH REV-DART	06/01/32	1.83%	100.00	100.00	-6,750,000	Total Governments & Agencies
912828DZ0		912828DZ0	U S TREASURY NOTE	07/15/10	3.88%	1.03	1.04	-6,743,453	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-6,734,142	Total Governments & Agencies
31359MPF4	US31359MPF40	31359MPF4	FEDERAL NATIONAL MTG ASSN	09/15/12	4.38%	1.04	1.06	-6,712,391	Total Governments & Agencies
912828DB3		912828DB3	U S TREASURY NOTE	11/15/09	3.50%	1.02	1.03	-6,653,098	Total Governments & Agencies
912828FA3	US912828FA33	912828FA3	U S TREASURY NOTE	03/31/11	4.75%	1.06	1.08	-6,644,272	Total Governments & Agencies
880591DY5	US880591DY56	880591DY5	TENNESSEE VALLEY AUTHORITY	06/15/15	4.38%	1.02	1.03	-6,531,352	Total Governments & Agencies
46246BHP0	US46246BHP04	32594360	IOWA FIN AUTH REV SING FAM MTG	01/01/34	5.00%	99.95	99.96	-6,492,420	Total Governments & Agencies
912810FG8	US912810FG86	912810FG8	UNITED STATES TREASURY BONDS R/MD 5.25 0.	02/15/29	5.25%	1.12	1.12	-6,470,656	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-6,448,047	Total Governments & Agencies
912828GE4		912828GE4	U S TREASURY NOTE	01/31/09	4.88%	1.01	1.02	-6,416,979	Total Governments & Agencies
3134A4VH4	US3134A4VH43	3134A4VH4	FREDDIE MAC	12/19/08	4.63%	1.01	1.02	-6,379,371	Total Governments & Agencies
912828EG1	US912828EG12	912828EG1	U S TREASURY NOTE	09/15/10	3.88%	1.03	1.05	-6,363,890	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-6,330,936	Total Governments & Agencies
912828AU4	US912828AU42	912828AU4	U S TREASURY NOTE	02/15/13	3.88%	1.04	1.05	-6,308,063	Total Governments & Agencies
57419NW83	US57419NW837	33337500	MARYLAND ST CMNTY DEV ADMIN REV SER H	09/01/29	5.00%	99.86	99.86	-6,261,407	Total Governments & Agencies
246395EF0	US246395EF01	28288870	DELAWARE ST HSG AUTH REV SR SINGLE FAMILY M	07/01/25	5.20%	100.01	100.02	-6,156,520	Total Governments & Agencies
912828HR4	US912828HR40	912828HR4	U S TREASURY NOTE	02/15/18	3.50%	0.99	0.99	-6,135,365	Total Governments & Agencies
912828GK0		912828GK0	U S TREASURY NOTE	02/29/12	4.63%	1.07	1.07	-5,949,247	Total Governments & Agencies
912828EM8	US912828EM89	912828EM8	U S TREASURY NOTE	11/15/10	4.50%	1.05	1.06	-5,939,322	Total Governments & Agencies
912828AU4	US912828AU42	912828AU4	U S TREASURY NOTE	02/15/13	3.88%	1.04	1.05	-5,938,649	Total Governments & Agencies
31359MEV1	US31359MEV19	31359MEV1	FEDERAL NATIONAL MTG ASSN	06/15/09	6.38%	1.03	1.04	-5,870,790	Total Governments & Agencies
912828HQ6	US912828HQ66	912828HQ6	U S TREASURY NOTE	01/31/13	2.88%	1.00	1.01	-5,775,156	Total Governments & Agencies
912833CZ1	US912833CZ14	912833CZ1	TINT 02-15-11	02/15/11	0.00%	0.95	0.95	-5,771,774	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-5,747,625	Total Governments & Agencies
912828DG2		912828DG2	U S TREASURY NOTE	01/15/10	3.63%	1.02	1.03	-5,722,922	Total Governments & Agencies
31398AMW9		31398AMW9	FEDERAL NATIONAL MORTGAGE ASSO	04/09/13	3.25%	0.99	1.00	-5,678,331	Total Governments & Agencies
3133XML66	US3133XML666	3133XML66	FEDERAL HOME LOAN BANK SYSTEM	10/10/12	4.63%	1.04	1.06	-5,628,524	Total Governments & Agencies
912810PW2	US912810PW27	912810PW2	U.S. TREASURY BOND	02/15/38	4.38%	1.01	1.01	-5,625,920	Total Governments & Agencies
676907ED6	US676907ED69	30327600	OHIO HSG FIN AGY MTG REV RESIDENTIAL MTG BKI	03/01/34	5.00%	99.79	99.79	-5,613,241	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-5,601,225	Total Governments & Agencies
3133XJXU7	US3133XJXU76	3133XJXU7	FEDERAL HOME LOAN BANK SYSTEM	02/20/09	5.00%	1.01	1.01	-5,564,624	Total Governments & Agencies
882750DV1	US882750DV11	34576970	TEXAS ST DEPT HSG & CMNTY AFFAIRS SER B-PREI	01/01/33	5.70%	100.44	100.45	-5,534,669	Total Governments & Agencies
912828JK7	US912828JK78	912828JK7	U S TREASURY NOTE	08/31/13	3.13%	1.01	1.01	-5,519,220	Total Governments & Agencies
912828GJ3		912828GJ3	U S TREASURY NOTE	02/28/09	4.75%	1.01	1.01	-5,488,592	Total Governments & Agencies
9128277B2	US9128277B27	9128277B2	UNITED STATES TREAS NTS R/MD 5.00	08/15/11	5.00%	1.07	1.08	-5,465,466	Total Governments & Agencies
31359MA45	US31359MA453	31359MA45	FEDERAL NATIONAL MORTGAGE ASSO	04/15/15	5.00%	1.06	1.08	-5,439,792	Total Governments & Agencies
912810PX0		912810PX0	U.S. TREASURY BOND	05/15/38	4.50%	1.03	1.04	-5,432,359	Total Governments & Agencies
93978KW61	US93978KW610	32211060	WASHINGTON ST HSG FIN COMMN AFFAIRS SINGLE F	12/12/21	5.00%	99.97	99.98	-5,424,156	Total Governments & Agencies
912828HQ6	US912828HQ66	912828HQ6	U S TREASURY NOTE	01/31/13	2.88%	1.00	1.01	-5,417,096	Total Governments & Agencies
31359MS61	US31359MS612	31359MS61	FEDERAL NATIONAL MORTGAGE ASSO	07/15/16	5.38%	1.08	1.09	-5,329,594	Total Governments & Agencies
912828DV9		912828DV9	U S TREASURY NOTE	05/15/15	4.13%	1.05	1.07	-5,299,298	Total Governments & Agencies
46513EE32	US46513EE325	11L720513	ISRAEL GOVERNMENT INTERNATIONAL BOND 5.500%	11/09/16	5.50%	1.03	1.05	-5,252,010	Total Governments & Agencies
88275FFD6	US88275FFD69	38850850	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE FA	03/01/33	5.35%	103.31	103.32	-5,186,417	Total Governments & Agencies
912828AJ9	US912828AJ96	912828AJ9	U S TREASURY NOTE	08/15/12	4.38%	1.06	1.07	-5,176,177	Total Governments & Agencies
912828CE8		912828CE8	U S TREASURY NOTE	04/15/09	3.13%	1.01	1.02	-5,105,819	Total Governments & Agencies
912828JH4		912828JH4	U S TREASURY NOTE	08/15/18	4.00%	1.02	1.03	-5,074,766	Total Governments & Agencies
912828DM9		912828DM9	U S TREASURY NOTE	02/15/15	4.00%	1.05	1.05	-5,045,762	Total Governments & Agencies

Real World Cusip	ISIN	Product	Product Name	Maturity Date	Coupon Rate	Clean Market Price	Dirty Market Price	Net Short Inventory	GAAP Asset Class 1 Name
912828DE7		912828DE7	U.S. TREASURY NOTE	12/15/09	3.50%	1.02	1.03	-5,001,339	Total Governments & Agencies

Account	DBS Entry Name	Division	Region	BPM Level 0	BPM Level 1	Real World Code	ISIN	Product	Product Name	Maturity Date	Coupon Rate	Clean Market Price	Dirty Market Price	Net Short Inventory	GMV Asset Class 1 Name
GA27	LEHMAN BROTHERS INC	SIM FRIED INCOME	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	20173WEQ	US00173WEQ	20173WEQ	ECFC 2007-0811 A1	12/10/08	5.74%	0.94	0.95	-4,116,720	Total Mortgages & Mortgage Backed
GA1B	LEHMAN BROTHERS INC	SIM FRIED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS	SP-AMERICAS-TRADING		US00173WEQ	NEFFRFFFF	FMMA SF 30 YEAR	01/01/00	7.00%	1.05	1.05	-3,028,051	Total Mortgages & Mortgage Backed
GA1C	LEHMAN BROTHERS INC	SIM FRIED INCOME	SUM AMERICAS	GLOBAL RATES	LINEAR TRADING AMERICAS	073887HEZ	US003887HEZ	NEFFRFFFF	BEAR STEARNS COMMERC	01/01/00	7.00%	1.05	1.05	-1,174,705	Total Mortgages & Mortgage Backed
GA1D	LEHMAN BROTHERS INC	SIM FRIED INCOME	SUM AMERICAS					NEFFRFFFF	FMMA SF 30 YEAR						

Account	DBS Embr Name	Division	Reason	BPM Level 0	BPM Level 1	Real World Cntry	ISIN	Product	Product Name	Maturity Date	Coupon Rate	Clean Market Price	Dirty Market Price	Net Short Inventory	QAMF Asset Class 1 Name
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	EQUITY FINANCING	NON HF FINANCING AMERICAS	831142103	US9311421039	W0300240	WAL-MART STORES INC	01/01/00	0.00%	62.41	62.41	-58,409,900	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	EQUITY FINANCING	NON HF FINANCING AMERICAS	87611E106	US87611E1064	E0107600	TARGET CORP	01/01/00	0.00%	57.26	57.26	-7,011,900	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	EQUITY FINANCING	NON HF FINANCING AMERICAS	29889F104	US29889F1041	E0107600	EAGLE ROCK ENERGY PARTNERS LP UNIT LTD PART	01/01/00	0.00%	11.43	11.43	-23,141,150	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT AMER	729251188	US7292511883	P0107040	FLUM CREEK TIMBER CO INC	01/01/00	0.00%	49.80	49.80	-19,277,700	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	SECURITIZED PRODUCTS	SP-AMERICAS-TRADING	74984H105	US74984H1059	C0115930	CAPITAL ONE FINANCIAL CORP	01/01/00	0.00%	46.94	46.94	-19,192,755	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	EQUITY FINANCING	NON HF FINANCING AMERICAS	431078102	US4310781029	H0114600	HOME DEPOT INC	01/01/00	0.00%	29.80	29.80	-15,071,450	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	SECURITIZED PRODUCTS	SP-AMERICAS-TRADING	680701105	US6807011076	V2081720	ZIONS BANCORPORATION	01/01/00	0.00%	37.49	37.49	-14,329,220	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	SECURITIZED PRODUCTS	HIGH-YIELD - AME	131347384	US1313473849	C0116880	CALPINE CORPORATION	01/01/00	0.00%	16.55	16.55	-13,368,842	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	EQUITY FINANCING	NON HF FINANCING AMERICAS	023135106	US0231351094	A0329250	AMAZON.COM INC	01/01/00	0.00%	76.20	76.20	-12,081,500	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	EQUITY FINANCING	NON HF FINANCING AMERICAS	931421109	US9314211097	W0309550	WALGREEN CO	01/01/00	0.00%	36.07	36.07	-11,812,211	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	SECURITIZED PRODUCTS	HIGH GRADE CREDIT	464237814	US4642378142	H0107820	SHARES TRUST	01/01/00	0.00%	59.43	59.43	-9,953,089	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	EQUITY FINANCING	NON HF FINANCING AMERICAS	500251104	US5002511040	K4233370	KOHL'S CORP	01/01/00	0.00%	51.19	51.19	-8,452,126	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT AMER	264730108	GB0000398858	000814657	BARCLAYS PLC	01/01/00	0.00%	3.46	3.46	-8,385,506	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	SECURITIZED PRODUCTS	HIGH-YIELD - AME	043551101	US0435511019	S0041780	SL GREEN HEALTHY CORP	01/01/00	0.00%	86.04	86.04	-7,574,113	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	SECURITIZED PRODUCTS	HIGH-YIELD - AME	705458104	US7054581047	P0123450	PEARSON ENERGY CORPORATION	01/01/00	0.00%	53.89	53.89	-6,192,200	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	SECURITIZED PRODUCTS	HIGH-YIELD - AME	128820100	US1288201006	C0108870	CVS CAREMARK CORPORATION	01/01/00	0.00%	37.84	37.84	-4,529,844	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	SECURITIZED PRODUCTS	HIGH-YIELD - AME	046221100	US0462211007	A0173900	ASHLAND INC	01/01/00	0.00%	36.50	36.50	-4,058,391	Total Corporate Stocks
83112385	LEHMAN BROTHERS INC	SUM-PRIME SERVICES	SUM-AMERICAS	SECURITIZED PRODUCTS	HIGH-YIELD - AME	486241102	US4862411025	J0142500	FORMERLY J PMORS	01/01/00	0.00%	41.17	41.17	-3,027,370	Total Corporate Stocks

Account: GWU
DEB Entry Name: LERMAN BROTHERS INC
Division: SUMMERED INCOME SUM-AMERICAS
Region: MUNICIPALS
BPM Level 0: MUNICIPALS
BPM Level 1: MUNICIPALS AMERICA
Real World Code: RSN
3869RW10
Product: 3869RW10
Product Name: CP-GENERAL ELECTRIC CAPITAL SERVICES
Maturity Date: 12/01/09
Coupon Rate: 0.00%
Clean Market Price: 0.99
Dirty Market Price: 0.99
Net Short Inventory: 0
GWP Asset Class 1 Name: CD's & Other Money Market