

Product Name	Cusip/ISIN	Entity	Currency
SPRUCE CCS LTD / CORP SR NT R/MD .000000001 10/15/2017	852079AB8	LBHI	USD
PINE CCS LTD VARIABLE RATE BOND 20140214 SERIES# 144A	722490AA7	LBHI	USD
SASCO 2008-C2 STRUCTURED ASSET SECURITIES CO	78403WAA6	LBHI	USD
W/PRINC STRIP OF 9.125 5-15-18	912803AN3	LBHI	USD
TINT 11-15-19	912833KX7	LBHI	USD
W/PRINC STRIP OF 9 11-15-2018	912803AP8	LBHI	USD
W/PRINC STRIPS 8.125 8/15/19	912803AR4	LBHI	USD
FEDERAL HOME LOAN MTGE D/N	313396XX6	LBHI	USD
W/PRINC STRIPS 8.75 05-15-20	912803AT0	LBHI	USD
TINT 11-15-2008	912833GD6	LBHI	USD
W/PRIN STRIP 11-15-28	912803BV4	LBHI	USD
TINT 11-15-23	912833LP3	LBHI	USD
TINT 5-15-24	912833LR9	LBHI	USD
TINT 11-15-24	912833LT5	LBHI	USD
W/PRIN STRIP 11-15-21	912803AY9	LBHI	USD
TINT 08-15-26	912833PA2	LBHI	USD
TINT 02-15-22	912833LG3	LBHI	USD
FEDERAL HOME LOAN MTGE D/N	313396C50	LBHI	USD
FEDERAL NATL MTGE ASSN D/N	313588YV1	LBHI	USD
TINT 02-15-09	912833CV0	LBHI	USD
FEDERAL NATL MTGE ASSN D/N	313588V44	LBHI	USD
W/PRINC STRIP OF 08-15-21	912803AX1	LBHI	USD
FEDERAL HOME LOAN MTGE D/N	313396YA5	LBHI	USD
FEDERAL HOME LOAN BANK D/N	313384XT1	LBHI	USD
W/PRIN STRIP 02-15-27	912803BK8	LBHI	USD
TINT 02/15/28	912833RY8	LBHI	USD
FEDERAL HOME LOAN BANK D/N	313384XQ7	LBHI	USD
FEDERAL NATL MTGE ASSN D/N	313588Q99	LBHI	USD
FEDERAL HOME LOAN MTGE D/N	313396N41	LBHI	USD
FEDERAL HOME LOAN BANK D/N	313384YU7	LBHI	USD
TINT 08-15-14	912833DG2	LBHI	USD
W/PRIN STRIP 11-15-22	912803BA0	LBHI	USD
FEDERAL HOME LOAN BANK D/N	313384C23	LBHI	USD
TINT 8-15-15	912833JT8	LBHI	USD
TINT 11-15-10	912833JV3	LBHI	USD
W/PRINC STRIPS 5/15/30	912803CH4	LBHI	USD
TINT 11-15-11	912833JX9	LBHI	USD
FEDERAL HOME LOAN BANK D/N	313384G52	LBHI	USD
TINT 5-15-13	912833KA7	LBHI	USD
TINT 05-15-21	912833LD0	LBHI	USD
FEDERAL HOME LOAN BANK D/N	313384XZ7	LBHI	USD
W/PRIN STRIP 05-15-37	912803DA8	LBHI	USD
FEDERAL NATL MTGE ASSN D/N	313588YB5	LBHI	USD
TINT 05-15-15	912833KE9	LBHI	USD
W/PRIN STRIP 11-15-26	912803BJ1	LBHI	USD
W/PRIN STRIP 08-15-25	912803BF9	LBHI	USD
TINT 05-15-16	912833KH2	LBHI	USD
W/PRINC STRIPS 08-15-26	912803BH5	LBHI	USD
W/PRIN STRIP OF 11.25 02-15-15	912803AA1	LBHI	USD
FEDERAL NATL MTGE ASSN D/N	313588YP4	LBHI	USD
TINT 11-15-29	912833XT2	LBHI	USD
TINT 08-15-17	912833KN9	LBHI	USD
W/PRINC STRIP 9.25 2-15-16	912803AF0	LBHI	USD
TINT 05-15-18	912833KR0	LBHI	USD
W/PRINC STRIPS 7.25 5-15-16	912803AH6	LBHI	USD
W/PRINC STRIPS 08-15-27	912803BL6	LBHI	USD
TINT 11-15-18	912833KT6	LBHI	USD
W/PRINC STRIPS 7.5 11-15-16	912803AK9	LBHI	USD
W/PRIN STRIP 05-15-17	912803AL7	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F8WA9	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	31398ADM1	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F9MD2	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F7GU5	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F43L6	LBHI	USD
FEDERAL NATIONAL MTG ASSN-MTN	31364GBZ1	LBHI	USD
TENNESSEE VALLEY AUTHORITY	880591EA6	LBHI	USD
FEDERAL NATIONAL MTG ASSN-MTN	31364FHW4	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM	3133XBV28	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F8VWM3	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	31398ARH7	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM	3133XMRE3	LBHI	USD
FREDDIE MAC	3137EAAE9	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F8WY7	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F87M1	LBHI	USD
FANNIE MAE	3136F7DG9	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F8WX9	LBHI	USD
FANNIE MAE	3136F5SZ5	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F9FW8	LBHI	USD
FEDERAL HOME LOAN MTGE D/N	313396Q71	LBHI	USD
TENNESSEE VALLEY AUTHORITY	880591DS8	LBHI	USD
TENNESSEE VALLEY AUTHORITY	880591DM1	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F8SA4	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F8VW2	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM	3133XLJP9	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO	3136F9PP2	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM	3133XMSQ5	LBHI	USD

Asset Category 1	Asset Category 2	Asset Category 3	Market Value	Pledge Value
ASSET BACKS	A		1,529,050,000	1,452,597,500
CORPORATE	A		1,025,000,000	973,750,000
PRIVATE LABEL	A		1,550,000,000	1,472,500,000
STRIPS	PRIN		55,069	53,967
STRIPS	TINT		6,587,263	6,455,518
STRIPS	PRIN		1,058,357	1,037,190
STRIPS	PRIN		441,066	432,245
AGENCY	DISCOUNTS		142,773,451	140,631,849
STRIPS	PRIN		487,592	477,840
STRIPS	TINT		8,310,907	8,144,689
STRIPS	PRIN		12,940	12,681
STRIPS	TINT		831,077	814,456
STRIPS	TINT		3,834,971	3,758,272
STRIPS	TINT		754,144	739,061
STRIPS	PRIN		15,992,724	15,672,870
STRIPS	TINT		2,815,690	2,759,376
STRIPS	TINT		52,066,045	51,024,724
AGENCY	DISCOUNTS		199,072,148	196,086,066
AGENCY	DISCOUNTS		83,858	82,600
STRIPS	TINT		6,233,782	6,109,106
AGENCY	DISCOUNTS		252,825,887	249,033,498
STRIPS	PRIN		26,750	26,215
AGENCY	DISCOUNTS		149,916,674	147,667,923
AGENCY	DISCOUNTS		3,499,416	3,446,925
STRIPS	PRIN		82,120,697	80,478,283
STRIPS	TINT		403,415	395,346
AGENCY	DISCOUNTS		1,000,000	985,000
AGENCY	DISCOUNTS		1,977	1,948
AGENCY	DISCOUNTS		198,003,876	195,033,818
AGENCY	DISCOUNTS		998	983
STRIPS	TINT		8,936,284	8,757,559
STRIPS	PRIN		35,423,978	34,715,498
AGENCY	DISCOUNTS		199,108,136	196,121,514
STRIPS	TINT		4,296,401	4,210,473
STRIPS	TINT		10,705,744	10,491,629
STRIPS	PRIN		12,149,634	11,906,641
STRIPS	TINT		10,297,992	10,092,032
AGENCY	DISCOUNTS		74,502,740	73,385,199
STRIPS	TINT		13,512,280	13,242,035
STRIPS	TINT		35,020,952	34,320,533
AGENCY	DISCOUNTS		14,242,875	14,029,232
STRIPS	PRIN		768	753
AGENCY	DISCOUNTS		44,497,794	43,830,327
STRIPS	TINT		10,681,226	10,467,602
STRIPS	PRIN		458,676	449,503
STRIPS	PRIN		41,930	41,091
STRIPS	TINT		7,755,859	7,600,742
STRIPS	PRIN		89,337	87,550
STRIPS	PRIN		50,467	49,457
AGENCY	DISCOUNTS		5,992	5,902
STRIPS	TINT		912,583	894,331
STRIPS	TINT		31,149,792	30,526,796
STRIPS	PRIN		63,601	62,329
STRIPS	TINT		11,194,898	10,971,000
STRIPS	PRIN		3,971,218	3,891,794
STRIPS	PRIN		1,633,256	1,600,591
STRIPS	TINT		4,080,751	3,999,136
STRIPS	PRIN		69,561	68,169
STRIPS	PRIN		61,318	60,092
AGENCY	COUPON		3,573,091	3,519,495
AGENCY	COUPON		68,814,734	67,782,513
AGENCY	COUPON		20,055,633	19,754,799
AGENCY	COUPON		25,409	25,027
AGENCY	COUPON		10,154,739	10,002,418
AGENCY	COUPON		366,510	361,012
AGENCY	COUPON		80,096,115	78,894,673
AGENCY	COUPON		565,743	557,257
AGENCY	COUPON		51,081,695	50,315,470
AGENCY	COUPON		25,449,294	25,067,554
AGENCY	COUPON		227,607,204	224,193,096
AGENCY	COUPON		50,663,248	49,903,299
AGENCY	COUPON		205,100,776	202,024,264
AGENCY	COUPON		168,318,172	165,793,399
AGENCY	COUPON		10,148,783	9,996,551
AGENCY	COUPON		211,450	208,278
AGENCY	COUPON		46,686,223	45,985,930
AGENCY	COUPON		1,204,300	1,186,235
AGENCY	COUPON		24,677,250	24,307,091
AGENCY	DISCOUNTS		8,454,389	8,327,573
AGENCY	COUPON		80,655,770	79,445,934
AGENCY	COUPON		336,099,405	331,057,914
AGENCY	COUPON		35,672,034	35,136,953
AGENCY	COUPON		3,577,768	3,524,102
AGENCY	COUPON		54,089,340	53,278,000
AGENCY	COUPON		24,914,835	24,541,112
AGENCY	COUPON		191,272,637	188,403,547

FEDERAL HOME LOAN BANK SYSTEM			3133MTZL5	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSOMAKE WHOLE CALL			3136F7GA9	LBHI	USD
FEDERAL HOME LOAN MTG CORP			3134A4HF4	LBHI	USD
FEDERAL HOME LOAN BANK			3133M9FC1	LBHI	USD
FREDDIE MAC			3137EAAD1	LBHI	USD
FREDDIE MAC			3137EABH1	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8PH2	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133X4ZC8	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XLJL8	LBHI	USD
TENNESSEE VALLEY AUTHORITY			880591DT6	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F4E83	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XQNA6	LBHI	USD
FEDERAL NATIONAL MTG ASSN			31359MGK3	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8YM1	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XNT74	LBHI	USD
FEDERAL NATIONAL MTG ASSN-MTN			31364CHD3	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F7BW6	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133X1XC6	LBHI	USD
TENNESSEE VALLEY AUTHORITY			880591CS9	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8RB3	LBHI	USD
FANNIE MAE			3136F7EU7	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			31339X2M5	LBHI	USD
FEDERAL NATIONAL MTG ASSN-MTN			31364FVC9	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XNE62	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XPMH4	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XME56	LBHI	USD
FEDERAL NATIONAL MTG ASSN-MTN			31364FCB5	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F9LP6	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XFLG9	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XML66	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F86X8	LBHI	USD
TENNESSEE VALLEY AUTHORITY			880591CJ9	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			31398AGU0	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			31359MZL0	LBHI	USD
FEDERAL NATIONAL MTG ASSN-MTN			31364FQN4	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8XQ3	LBHI	USD
FREDDIE MAC			3134A2UJ5	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XLM59	LBHI	USD
FEDERAL NATIONAL MTG ASSN-MTN			31364FSY8	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XQVM1	LBHI	USD
FEDERAL HOME LOAN MTG CORP D/N			313397DS7	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XFN69	LBHI	USD
U S TREASURY NOTE			9128277L0	LBHI	USD
UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023			912810EQ7	LBHI	USD
U S TREASURY NOTE			912828GT1	LBHI	USD
U S TREASURY NOTE			912828GQ7	LBHI	USD
UNITED STATES TREASURY NOTE R/MD 5.75 08/15/2010			9128276J6	LBHI	USD
U S TREASURY NOTE			912828GC8	LBHI	USD
UNITED STATES TREASURY BONDS R/MD 7.875 02/15/2021			912810EH7	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828CP3	LBHI	USD
U S TREASURY NOTE			912828FS4	LBHI	USD
U S TREASURY NOTE			912828DB3	LBHI	USD
U S TREASURY NOTE			912828BT6	LBHI	USD
U S TREASURY NOTE			912828GM6	LBHI	USD
U S TREASURY NOTE			912828DE7	LBHI	USD
U.S. TREASURY BOND			912810EN4	LBHI	USD
US TREAS INFLATION INDEX NOTE			912810PS1	LBHI	USD
US TREAS INFLATION INDEX			912810FR4	LBHI	USD
UNITED STATES TREASURY NOTES R/MD 6.00 08/15/2009			9128275N8	LBHI	USD
UNITED STATES TREASURY BONDS R/MD 6.75 08/15/2026			912810EX2	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828BV9	LBHI	USD
U S TREASURY NOTE			912828GG9	LBHI	USD
UNITED STATES TREASURY BONDS R/MD 5.25 11/15/2028			912810FF0	LBHI	USD
U S TREASURY NOTE			912828GZ7	LBHI	USD
U S TREASURY NOTE			912828HL7	LBHI	USD
U S TREASURY NOTE			912828HS2	LBHI	USD
U S TREASURY NOTE			912828EC0	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828EA4	LBHI	USD
U S TREASURY NOTE			912828GJ3	LBHI	USD
U S TREASURY BOND			912810FT0	LBHI	USD
U S TREASURY NOTE			912828FA3	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828GN4	LBHI	USD
W/PRIN STRIP 02-15-37			912803CZ4	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384XS3	LBHI	USD
TINT 08-15-12			912833DC1	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XMXN6	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XNTD1	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F9FK4	LBHI	USD
U.S. TREASURY BOND			912810PT9	LBHI	USD
U S TREASURY NOTE			912828EM8	LBHI	USD
TINT 02-15-21			912833LC2	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384ZD4	LBHI	USD
W/PRIN STRIP 08-15-15			912803AC7	LBHI	USD
TINT 02-15-19			912833KU3	LBHI	USD
FANNIE MAE			3136F7BE6	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8LN3	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133X1BV8	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			31398ABX9	LBHI	USD

AGENCY	COUPON	165,955,876	163,466,537
AGENCY	COUPON	87,742	86,426
AGENCY	COUPON	155,654,863	153,320,040
AGENCY	COUPON	50,333,252	49,578,253
AGENCY	COUPON	147,200,905	144,992,891
AGENCY	COUPON	9,478,222	9,336,049
AGENCY	COUPON	10,299,579	10,145,085
AGENCY	COUPON	97,625,438	96,161,057
AGENCY	COUPON	233,885,577	230,377,294
AGENCY	COUPON	55,295,832	54,466,394
AGENCY	COUPON	5,106,802	5,030,200
AGENCY	COUPON	49,997,411	49,247,449
AGENCY	COUPON	129,218,102	127,279,831
AGENCY	COUPON	10,236,685	10,083,135
AGENCY	COUPON	59,172,509	58,284,921
AGENCY	COUPON	2,693,162	2,652,765
AGENCY	COUPON	22,770,890	22,429,326
AGENCY	COUPON	52,092,414	51,311,027
AGENCY	COUPON	220,222,819	216,919,476
AGENCY	COUPON	10,244,701	10,091,031
AGENCY	COUPON	26,060,148	25,669,245
AGENCY	COUPON	76,756,816	75,605,464
AGENCY	COUPON	13,921,418	13,712,597
AGENCY	COUPON	50,468,694	49,711,664
AGENCY	COUPON	50,454,075	49,697,263
AGENCY	COUPON	64,999,416	64,024,425
AGENCY	COUPON	3,385,079	3,334,303
AGENCY	COUPON	284,076	279,815
AGENCY	COUPON	99,722,534	98,226,696
AGENCY	COUPON	62,012,929	61,082,735
AGENCY	COUPON	9,974,424	9,824,808
AGENCY	COUPON	77,106,579	75,949,980
AGENCY	COUPON	66,870,762	65,867,701
AGENCY	COUPON	100,374,180	98,868,568
AGENCY	COUPON	1,123,105	1,106,259
AGENCY	COUPON	616,126	606,884
AGENCY	COUPON	51,366,057	50,595,566
AGENCY	COUPON	58,383,189	57,507,441
AGENCY	COUPON	924,209	910,346
AGENCY	COUPON	53,308,469	52,508,842
AGENCY	DISCOUNTS	95,913,996	94,475,286
AGENCY	COUPON	75,105,210	73,978,632
TREASURIES	NOTES	226,617,198	223,217,940
TREASURIES	BONDS	86,934,360	85,630,345
TREASURIES	NOTES	206,144,357	203,052,192
TREASURIES	NOTES	220,765,419	217,453,938
TREASURIES	NOTES	241,833,283	238,205,783
TREASURIES	NOTES	95,469,669	94,037,624
TREASURIES	BONDS	89,602,584	88,258,545
TREASURIES	TIPS	139,617,012	137,522,757
TREASURIES	NOTES	79,870,013	78,671,963
TREASURIES	NOTES	70,802,169	69,740,136
TREASURIES	NOTES	57,432,047	56,570,566
TREASURIES	NOTES	113,616,018	111,911,778
TREASURIES	NOTES	79,187,195	77,999,387
TREASURIES	BONDS	92,643,928	91,254,269
TREASURIES	TIPS	842,496,016	829,858,576
TREASURIES	TIPS	491,989,041	484,609,205
TREASURIES	NOTES	200,650,528	197,640,770
TREASURIES	BONDS	129,479,117	127,536,930
TREASURIES	TIPS	88,651,210	87,321,442
TREASURIES	NOTES	66,637,621	65,638,057
TREASURIES	BONDS	188,628,918	185,799,485
TREASURIES	NOTES	159,843,519	157,445,867
TREASURIES	NOTES	294,783,496	290,361,743
TREASURIES	NOTES	101,502,198	99,979,665
TREASURIES	NOTES	118,180,429	116,407,723
TREASURIES	TIPS	249,206,541	245,468,443
TREASURIES	NOTES	49,092,757	48,356,366
TREASURIES	BONDS	120,493,008	118,685,613
TREASURIES	NOTES	163,354,430	160,904,113
TREASURIES	TIPS	365,463,971	359,982,011
STRIPS	PRIN	2,386,472	2,338,742
AGENCY	DISCOUNTS	102,078,653	100,547,473
STRIPS	TINT	9,074,006	8,892,526
AGENCY	COUPON	50,541,039	49,782,923
AGENCY	COUPON	50,537,963	49,779,894
AGENCY	COUPON	4,896,189	4,822,746
TREASURIES	BONDS	228,083,688	224,662,433
TREASURIES	NOTES	188,168,094	185,345,573
STRIPS	TINT	13,799,743	13,523,748
AGENCY	DISCOUNTS	199,568,968	196,575,433
STRIPS	PRIN	6,040	5,919
STRIPS	TINT	7,333,613	7,186,941
AGENCY	COUPON	520,588	512,779
AGENCY	COUPON	10,331,476	10,176,504
AGENCY	COUPON	415,565,513	409,332,030
AGENCY	COUPON	69,965,571	68,916,087

FEDERAL NATIONAL MTG ASSN-MTN			31364F6C0	LBHI	USD
US TREAS INFLATION INDEX NOTE			9128274Y5	LBHI	USD
U S TREASURY NOTE			912828FR6	LBHI	USD
U S TREASURY NOTE			912828EN6	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XQVW9	LBHI	USD
TINT 02-15-17			912833KL3	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XQ5C2	LBHI	USD
FEDERAL NATIONAL MTG ASSN-MTN			31364GBF5	LBHI	USD
U S TREASURY NOTE			912828HZ6	LBHI	USD
U S TREASURY NOTE			912828DU1	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F86U4	LBHI	USD
W/PRINC STRIPS 11-15-27			912803BM4	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384E54	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384YJ2	LBHI	USD
W/PRINC STRIPS 8/15/28			912803BP7	LBHI	USD
TINT 08-15-22			912833LJ7	LBHI	USD
W/PRIN STRIP 02-15-31			912803CK7	LBHI	USD
TINT 02-15-14			912833DF4	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384D89	LBHI	USD
W/PRIN STRIP 02-15-36			912803CX9	LBHI	USD
W/PRINC STRIPS 02-15-26			912803BG7	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384YP8	LBHI	USD
TINT 02-15-16			912833KG4	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384C56	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384YE3	LBHI	USD
FEDERAL HOME LOAN BANK			313385AQ9	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F5AN1	LBHI	USD
FEDERAL NATIONAL MTGE ASSN			31364A6J6	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F9NX7	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8VY8	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8WV3	LBHI	USD
FEDERAL NATIONAL MTG ASSN			31359MEV1	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8F83	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			31359MFG3	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8K20	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8A70	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			31398AFD9	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8H65	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			31359M2S1	LBHI	USD
FREDDIE MAC			3137EAAAB5	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F3VN3	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F7B48	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8QN8	LBHI	USD
TENNESSEE VALLEY AUTHORITY			880591DV1	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F3N51	LBHI	USD
U S TREASURY NOTE			912828GE4	LBHI	USD
UNITED STATES TREASURY BONDS R/MD 6.875 08/15/2025			912810EV6	LBHI	USD
UNITED STATES TREASURY NOTE R/MD 5.00 02/15/2011			9128276T4	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828AF7	LBHI	USD
U S TREASURY NOTE			912828HB9	LBHI	USD
UNITED STATES TREASURY BONDS R/MD 6.50 11/15/2026			912810EY0	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828FL9	LBHI	USD
U S TREASURY NOTE			912828FK1	LBHI	USD
U S TREASURY NOTE			912828EX4	LBHI	USD
TINT 5-15-10			912833JU5	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384H85	LBHI	USD
TINT 11-15-12			912833JZ4	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F85X9	LBHI	USD
UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017			912810DZ8	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828BD1	LBHI	USD
TINT 05-15-22			912833LH1	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F3F43	LBHI	USD
W/PRIN STRIP 02-15-23			912803BB8	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384YB9	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384A74	LBHI	USD
TINT 08-15-16			912833KJ8	LBHI	USD
FREDDIE MAC			3134A4VA9	LBHI	USD
FREDDIE MAC			3137EABJ7	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XBB20	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F74X2	LBHI	USD
US TREAS INFLATION INDEX NOTE			9128276R8	LBHI	USD
TINT 08-15-13			912833DE7	LBHI	USD
FANNIE MAE			3136F55H0	LBHI	USD
U S TREASURY NOTE			912828GL8	LBHI	USD
TINT 02-15-34			9128334X5	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XR2Y5	LBHI	USD
FANNIE MAE			3136F6KZ1	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828GD6	LBHI	USD
US TREAS INFLATION INDEX NOTE			9128277J5	LBHI	USD
TINT 02-15-13			912833DD9	LBHI	USD
TINT 11-15-15			912833KF6	LBHI	USD
TINT 08-15-19			912833KW9	LBHI	USD
TINT 05-15-20			912833KZ2	LBHI	USD
TINT 11-15-20			912833LB4	LBHI	USD
FEDERAL NATL MTGE ASSN D/N			313588M77	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384XR5	LBHI	USD
FEDERAL HOME LOAN MTGE D/N			313396Q71	LBHI	USD
TINT 08-15-10			912833CY4	LBHI	USD

AGENCY	COUPON	2,466,337	2,429,342
TREASURIES	TIPS	12,565,170	12,376,692
TREASURIES	NOTES	28,517,871	28,090,103
TREASURIES	NOTES	114,450,871	112,734,107
AGENCY	COUPON	204,292,499	201,228,111
STRIPS	TINT	1,240,434	1,215,625
AGENCY	COUPON	53,855,081	53,047,255
AGENCY	COUPON	6,711,243	6,610,574
TREASURIES	NOTES	62,919,169	61,975,381
TREASURIES	NOTES	63,022,865	62,077,522
AGENCY	COUPON	10,132,494	9,980,507
STRIPS	PRIN	4,676,273	4,582,748
AGENCY	DISCOUNTS	34,809,040	34,286,904
AGENCY	DISCOUNTS	35,764,219	35,227,755
STRIPS	PRIN	25,404	24,896
STRIPS	TINT	6,670,483	6,537,073
STRIPS	PRIN	1,426,703	1,398,169
STRIPS	TINT	1,477,818	1,448,262
AGENCY	DISCOUNTS	18,899	18,616
STRIPS	PRIN	14,889	14,592
STRIPS	PRIN	1,639,697	1,606,903
AGENCY	DISCOUNTS	3,720,244	3,664,440
STRIPS	TINT	7,583,322	7,431,655
AGENCY	DISCOUNTS	41,083,515	40,467,262
AGENCY	DISCOUNTS	96,925	95,471
AGENCY	DISCOUNTS	246,178,438	242,485,761
AGENCY	COUPON	5,002,603	4,927,563
AGENCY	COUPON	2,854,185	2,811,372
AGENCY	COUPON	24,969,083	24,594,547
AGENCY	COUPON	3,586,892	3,533,088
AGENCY	COUPON	27,330,330	26,920,375
AGENCY	COUPON	275,124,397	270,997,531
AGENCY	COUPON	39,162	38,574
AGENCY	COUPON	110,076,570	108,425,421
AGENCY	COUPON	955,308	940,978
AGENCY	COUPON	10,227,539	10,074,126
AGENCY	COUPON	228,409,495	224,983,353
AGENCY	COUPON	9,961,344	9,811,924
AGENCY	COUPON	227,904,615	224,486,046
AGENCY	COUPON	52,426,589	51,640,190
AGENCY	COUPON	10,069,628	9,918,584
AGENCY	COUPON	1,025,883	1,010,495
AGENCY	COUPON	10,244,964	10,091,289
AGENCY	COUPON	76,044,518	74,903,851
AGENCY	COUPON	5,036,773	4,961,221
TREASURIES	NOTES	238,584,372	235,005,606
TREASURIES	BONDS	350,007,000	344,756,895
TREASURIES	NOTES	142,842,347	140,699,711
TREASURIES	TIPS	64,811,976	63,839,797
TREASURIES	NOTES	44,670,430	44,000,374
TREASURIES	BONDS	61,110,972	60,194,308
TREASURIES	TIPS	542,338,483	534,203,406
TREASURIES	NOTES	106,340,168	104,745,066
TREASURIES	NOTES	172,908,454	170,314,827
STRIPS	TINT	7,877,303	7,719,757
AGENCY	DISCOUNTS	28,788	28,357
STRIPS	TINT	2,997,099	2,937,157
AGENCY	COUPON	5,011,397	4,936,226
TREASURIES	BONDS	287,497,736	283,185,270
TREASURIES	TIPS	72,687,788	71,597,471
STRIPS	TINT	1,717,853	1,683,496
AGENCY	COUPON	10,009,657	9,859,512
STRIPS	PRIN	1,972	1,932
AGENCY	DISCOUNTS	599,633	590,639
AGENCY	DISCOUNTS	1,892,782	1,864,390
STRIPS	TINT	4,559,487	4,468,297
AGENCY	COUPON	51,908,689	51,130,059
AGENCY	COUPON	65,698,437	64,712,961
AGENCY	COUPON	55,043,020	54,217,374
AGENCY	COUPON	2,236,813	2,203,261
TREASURIES	TIPS	66,090,282	65,098,928
STRIPS	TINT	9,386,264	9,198,538
AGENCY	COUPON	515,186	507,459
TREASURIES	NOTES	228,242,428	224,818,791
STRIPS	TINT	1,284,364	1,258,677
AGENCY	COUPON	48,918,830	48,185,048
AGENCY	COUPON	48,504	47,777
TREASURIES	TIPS	288,428,036	284,101,615
TREASURIES	TIPS	199,115,480	196,128,747
STRIPS	TINT	7,563,518	7,412,247
STRIPS	TINT	4,000,863	3,920,846
STRIPS	TINT	1,309,450	1,283,261
STRIPS	TINT	7,205,228	7,061,123
STRIPS	TINT	27,698,274	27,144,309
AGENCY	DISCOUNTS	19,810,629	19,513,470
AGENCY	DISCOUNTS	20,584,856	20,276,083
AGENCY	DISCOUNTS	87,277,967	85,968,797
STRIPS	TINT	11,879,388	11,641,800

W/PRINC STRIPS 11-15-24			912803BD4	LBHI	USD
W/PRIN STRIP 02-15-25			912803BE2	LBHI	USD
TINT 02-15-26			912833LY4	LBHI	USD
TINT 5-15-14			912833KC3	LBHI	USD
FEDERAL NATL MTGE ASSN D/N			313588ZR9	LBHI	USD
TINT 11-15-16			912833KK5	LBHI	USD
W/PRIN STRIP 11-15-15			912803AE3	LBHI	USD
TINT 08-15-18			912833KS8	LBHI	USD
TINT 05-15-19			912833KV1	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XQYW6	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F6UV9	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8JZ9	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XQMY5	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			31359MEK5	LBHI	USD
TENNESSEE VALLEY AUTHORITY			880591DZ2	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			31364FPY1	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F3PY6	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			31359M2D4	LBHI	USD
FREDDIE MAC			3137EABB4	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F9NV1	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XCFH1	LBHI	USD
FEDERAL NATIONAL MTGE ASSN-MTN			31364FGK1	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XHPH9	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F7LC9	LBHI	USD
FEDERAL NATIONAL MTG ASSN-MTN			31364F6P1	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F3EQ5	LBHI	USD
UNITED STATES TREASURY BONDS R/M/D 8.875 02/15/2019			912810EC8	LBHI	USD
U S TREASURY NOTE			912828BG4	LBHI	USD
U S TREASURY NOTE			912828FG0	LBHI	USD
UNITED STATES TREASURY BONDS R/M/D 8.75 05/15/2020			912810EF1	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828FB1	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828HN3	LBHI	USD
US TREAS INFLATION INDEX NOTE			9128275W8	LBHI	USD
U S TREASURY NOTE			912828HP8	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828HW3	LBHI	USD
FANNIE MAE			3136F7RH2	LBHI	USD
W/PRIN STRIP 05-15-21			912803AW3	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F9HJ5	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F3EE2	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XM2F7	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XQTK8	LBHI	USD
W/PRINC STRIP OF 8.75 08-15-20			912803AU7	LBHI	USD
TINT 02-15-11			912833CZ1	LBHI	USD
TINT 11-15-13			912833KB5	LBHI	USD
TINT 08-15-24			912833LS7	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XKXD2	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XPLJ1	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XQU34	LBHI	USD
FREDDIE MAC			3137EAA6	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F74R5	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828GX2	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828ET3	LBHI	USD
U S TREASURY NOTE			912828EQ9	LBHI	USD
FREDDIE MAC			3134A4UX0	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F9LF8	LBHI	USD
U S TREASURY NOTE			912828HD5	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8WN1	LBHI	USD
W/PRIN STRIP 08-15-17			912803AM5	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XLRX3	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XMD40	LBHI	USD
W/PRINC STRIPS 8.875 02-15-19			912803AQ6	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384Q44	LBHI	USD
FEDERAL NATL MTGE ASSN D/N			313589BF9	LBHI	USD
FEDERAL NATL MTGE ASSN D/N			313588YG4	LBHI	USD
TINT 5-15-29			912833XS4	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384M55	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F3V78	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			31359MVE0	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XMMG3	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XMYU9	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F5LY5	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XPG99	LBHI	USD
FREDDIE MAC			3137EAAK5	LBHI	USD
U S TREASURY NOTE			912828HB9	LBHI	USD
UNITED STATES TREASURY BONDS R/M/D 8.125 05/15/2021			912810EJ3	LBHI	USD
US TREAS INFLATION INDEX			912810FH6	LBHI	USD
US TREAS INFLATION INDEX NOTE			912828CZ1	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F7KX4	LBHI	USD
TINT 8-15-09			912833CW8	LBHI	USD
FEDERAL HOME LOAN BANK D/N			313384XU8	LBHI	USD
W/PRIN STRIP 08-15-22			912803AZ6	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM			3133XRA26	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8FP5	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F7Z83	LBHI	USD
UNITED STATES TREASURY BONDS R/M/D 6.00 02/15/2026			912810EW4	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F3B54	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO			3136F8SB2	LBHI	USD
TINT 5-15-30			912833XU9	LBHI	USD

STRIPS	PRIN	18,023	17,663
STRIPS	PRIN	111,081	108,859
STRIPS	TINT	3,024,009	2,963,529
STRIPS	TINT	9,588,757	9,396,982
AGENCY	DISCOUNTS	5,808,386	5,721,260
STRIPS	TINT	14,240,017	13,955,217
STRIPS	PRIN	55,175	54,072
STRIPS	TINT	5,877,518	5,759,968
STRIPS	TINT	9,991,017	9,791,197
AGENCY	COUPON	250,321,386	246,566,565
AGENCY	COUPON	2,050	2,019
AGENCY	COUPON	5,117,660	5,040,896
AGENCY	COUPON	204,472,177	201,405,095
AGENCY	COUPON	156,515,954	154,168,215
AGENCY	COUPON	34,223,794	33,710,437
AGENCY	COUPON	712,685	701,995
AGENCY	COUPON	1,491,758	1,469,382
AGENCY	COUPON	82,113,291	80,881,592
AGENCY	COUPON	71,720,885	70,645,071
AGENCY	COUPON	897,171	883,713
AGENCY	COUPON	162,653,707	160,213,901
AGENCY	COUPON	355,655	350,320
AGENCY	COUPON	54,448,495	53,631,768
AGENCY	COUPON	5,043,533	4,967,880
AGENCY	COUPON	3,371,492	3,320,920
AGENCY	COUPON	2,488,498	2,451,170
TREASURIES	BONDS	314,207,350	309,494,240
TREASURIES	NOTES	214,664,099	211,444,138
TREASURIES	NOTES	180,776,977	178,065,322
TREASURIES	BONDS	91,360,716	89,990,306
TREASURIES	TIPS	82,576,257	81,337,613
TREASURIES	TIPS	227,990,534	224,570,676
TREASURIES	TIPS	57,996,801	57,126,849
TREASURIES	NOTES	179,807,269	177,110,160
TREASURIES	TIPS	113,716,617	112,010,868
AGENCY	COUPON	1,053,018	1,037,223
STRIPS	PRIN	40,612	39,799
AGENCY	COUPON	967,812	953,295
AGENCY	COUPON	3,000,797	2,955,785
AGENCY	COUPON	204,039,846	200,979,248
AGENCY	COUPON	49,981,902	49,232,174
STRIPS	PRIN	117,523,869	115,173,392
STRIPS	TINT	13,207,909	12,943,751
STRIPS	TINT	28,654,739	28,081,644
STRIPS	TINT	4,033,003	3,952,343
AGENCY	COUPON	57,320,790	56,460,978
AGENCY	COUPON	151,369,066	149,098,530
AGENCY	COUPON	54,076,251	53,265,107
AGENCY	COUPON	150,839,545	148,576,952
AGENCY	COUPON	4,894,312	4,820,897
TREASURIES	TIPS	197,968,304	194,998,779
TREASURIES	TIPS	254,380,195	250,564,492
TREASURIES	NOTES	126,697,413	124,796,952
AGENCY	COUPON	102,592,318	101,053,433
AGENCY	COUPON	738,153	727,080
TREASURIES	NOTES	91,645,694	90,271,008
AGENCY	COUPON	10,104,633	9,953,064
STRIPS	PRIN	40,343	39,536
AGENCY	COUPON	81,313,217	80,093,519
AGENCY	COUPON	48,347,314	47,622,104
STRIPS	PRIN	45,759	44,844
AGENCY	DISCOUNTS	5,934	5,845
AGENCY	DISCOUNTS	196,742,036	193,790,905
AGENCY	DISCOUNTS	349,689,018	344,443,683
STRIPS	TINT	933,063	914,402
AGENCY	DISCOUNTS	42,598	41,959
AGENCY	COUPON	4,255,006	4,191,181
AGENCY	COUPON	188,393,739	185,567,833
AGENCY	COUPON	50,701,256	49,940,737
AGENCY	COUPON	101,058,944	99,543,059
AGENCY	COUPON	164,527	162,059
AGENCY	COUPON	151,481,079	149,208,863
AGENCY	COUPON	53,358,126	52,557,754
TREASURIES	NOTES	155,291,409	152,962,037
TREASURIES	BONDS	96,172,043	94,729,463
TREASURIES	TIPS	223,392,467	220,041,580
TREASURIES	TIPS	69,229,733	68,191,287
AGENCY	COUPON	1,596,863	1,572,910
STRIPS	TINT	5,712,926	5,598,668
AGENCY	DISCOUNTS	169,677,276	167,132,117
STRIPS	PRIN	387,348	379,601
AGENCY	COUPON	49,940,411	49,191,305
AGENCY	COUPON	6,114,287	6,022,573
AGENCY	COUPON	40,738,485	40,127,408
TREASURIES	BONDS	196,507,692	193,560,076
AGENCY	COUPON	13,452,777	13,250,985
AGENCY	COUPON	51,147,594	50,380,380
STRIPS	TINT	3,394,495	3,326,605

FEDERAL NATIONAL MORTGAGE ASSO				3136F6DJ5	LBHI	USD
FEDERAL NATIONAL MORTGAGE ASSO				3136F8S48	LBHI	USD
TINT 11-15-17				912833KP4	LBHI	USD
FEDERAL HOME LOAN BANK SYSTEM				3133XNHZ5	LBHI	USD
U S TREASURY BILL				912795H79	LBI	USD
U S TREASURY BILL				912795F22	LBI	USD
U S TREASURY BILL				912795G62	LBI	USD
WINDM FRN 20180422 SERIES# X				XS0330752949	LBIE	EUR
WINDM FRN 20180422 SERIES# X				XS0330753244	LBIE	EUR
WINDM FRN 20180422 SERIES# X				XS0330753590	LBIE	EUR
WINDM FRN 20180422 SERIES# X				XS0330753673	LBIE	EUR
COBHAM PLC	ORD	GBP	2.50GBP	GB00B07KD360	LBIE	GBP
QUALCOMM INC				US7475251036	LBIE	USD
QUALCOMM INC				US7475251036	LBIE	USD
TIME WARNER INC		NEW		US8873171057	LBIE	USD
ALLSTATE CORP				US0200021014	LBIE	USD
ABERCROMBIE & FITCH CO-CL A				US0028962076	LBIE	USD
INTEGRYS ENERGY GROSHR		USD	1.00USD	US45822P1057	LBIE	USD
EW SCRIPPS CO	SHR	USD	0.01USD	US8110542045	LBIE	USD
ALLEGHENY TECHNOLOGISHR		USD	0.10USD	US01741R1023	LBIE	USD
ANALOG DEVICES INC				US0326541051	LBIE	USD
BALL CORP				US0584981064	LBIE	USD
CSX CORP				US1264081035	LBIE	USD
PARMALAT SPA	SHR	EUR	1.00EUR	IT0003826473	LBIE	EUR
CBS CORP		NEW CLASS B		US1248572026	LBIE	USD
COOPER INDUSTRIES LTSHR		USD	0.01USD	BMG241821005	LBIE	USD
MOLSON COORS BREWINGSHR		USD	0.01USD	US60871R2094	LBIE	USD
CORNING INC				US2193501051	LBIE	USD
DOMINION RESOURCES ISHR		USD	0.00USD	US25746U1097	LBIE	USD
DOVER CORP				US2600031080	LBIE	USD
EASTMAN KODAK CO				US2774611097	LBIE	USD
EXPEDITORS INTERNATISHR		USD	0.01USD	US3021301094	LBIE	USD
M&T BANK CORP	SHR	USD	0.50USD	US55261F1049	LBIE	USD
WACHOVIA CORP	SHR	USD	3.33USD	US9299031024	LBIE	USD
FLUOR CORP	SHR	USD	0.01USD	US3434121022	LBIE	USD
GOODRICH CORPORATION		(FRM B F GOODRICH CO)		US3823881061	LBIE	USD
KELLOGG CO				US4878361082	LBIE	USD
MANITOWOC CO INC/THESHR		USD	0.01USD	US5635711089	LBIE	USD
MARSHALL & ILSLEY COSHR		USD	1.00USD	US5718371033	LBIE	USD
MEREDITH CORP				US5894331017	LBIE	USD
NEWELL RUBBERMAID INSHR		USD	1.00USD	US6512291062	LBIE	USD
NORDSTROM INC				US6556641008	LBIE	USD
NORTHROP GRUMMAN CORP				US6668071029	LBIE	USD
QUESTAR CORP				US7483561020	LBIE	USD
ROWAN COMPANIES INC				US7793821007	LBIE	USD
SEALED AIR CORP	SHR	USD	0.10USD	US81211K1007	LBIE	USD
SIGMA-ALDRICH CORP	SHR	USD	1.00USD	US8265521018	LBIE	USD
STANLEY WORKS				US8546161097	LBIE	USD
BANCA MONTE DEI PASCSHR		EUR	0.67EUR	IT0001334587	LBIE	EUR
BANCO SANTANDER SA	SHR	EUR	0.50EUR	ES0113900J37	LBIE	EUR
TELEFONICA SA	SHR	EUR	1.00EUR	ES0178430E18	LBIE	EUR
ABERTIS INFRAESTRUCTSHR		EUR	3.00EUR	ES0111845014	LBIE	EUR
BANCA POPOLARE DI MISHR		EUR	4.00EUR	IT0000064482	LBIE	EUR
BANKINTER SA	SHR	EUR	0.30EUR	ES0113679I37	LBIE	EUR
BANCO ESPANOL DE CRESHR		EUR	0.79EUR	ES0113440038	LBIE	EUR
GAS NATURAL SDG SA	SHR	EUR	1.00EUR	ES0116870314	LBIE	EUR
INDRA SISTEMAS SA	SHR	EUR	0.20EUR	ES0118594417	LBIE	EUR
COLRUYT SA	SHR	BEF	0.00EUR	BE0003775898	LBIE	EUR
UNICREDIT SPA	SHR	EUR	0.50EUR	IT0000064854	LBIE	EUR
KBC GROEP NV	SHR		0.00EUR	BE0003565737	LBIE	EUR
FORTIS	SHR	EUR	0.00NLG	BE0003801181	LBIE	EUR
UCB SA	SHR	EUR	0.00EUR	BE0003739530	LBIE	EUR
SAP AG	SHR		0.00EUR	DE0007164600	LBIE	EUR
WOLTERS KLUJWER NV	SHR	EUR	0.12EUR	NL0000395903	LBIE	EUR
DEXIA SA	SHR	BEF	0.00EUR	BE0003796134	LBIE	EUR
DEXIA SA	SHR	BEF	0.00EUR	BE0003796134	LBIE	EUR
FRENCH TREASURY NOTE BTAN 3.000% 20100112				FR0107369672	LBIE	EUR
NETHERLANDS GOVERNMENT BOND 7.500% 20230115				NL0000102077	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 5.750% 20330201				IT0003256820	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501				IT0001444378	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20080901				IT0003162168	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120104 SERIES# 02				DE0001135192	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 4.250% 20091101				IT0001338612	LBIE	EUR
AUSTRIA GOVERNMENT BOND 4.150% 20370315 144A				AT0000A04967	LBIE	EUR
BELGIUM GOVERNMENT BOND 4.000% 20170328 SERIES# 49				BE0000309188	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03				DE0001135226	LBIE	EUR
BUNDES OBLIGATION 3.500% 20081010 SERIES# 143				DE0001141430	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 4.250% 20140104 SERIES# 03				DE0001135242	LBIE	EUR
BUNDES OBLIGATION 3.250% 20090417 SERIES# 144				DE0001141448	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 4.250% 20140704 SERIES# 04				DE0001135259	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 4.250% 20140704 SERIES# 04				DE0001135259	LBIE	EUR
BUNDES OBLIGATION 3.500% 20091009 SERIES# 145				DE0001141455	LBIE	EUR
BUNDESSCHATZANWEISUNGEN 4.000% 20091211 SERIES# 1				DE0001137206	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05				DE0001135275	LBIE	EUR
BUNDES OBLIGATION 3.250% 20100409 SERIES# 146				DE0001141463	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 3.250% 20150704 SERIES# 05				DE0001135283	LBIE	EUR
BUNDESSCHATZANWEISUNGEN 3.000% 20100312				DE0001137214	LBIE	EUR
BUNDESSCHATZANWEISUNGEN 3.000% 20100312				DE0001137214	LBIE	EUR

AGENCY	COUPON		1,022,649	1,007,309
AGENCY	COUPON		14,752,660	14,531,370
STRIPS	TINT		8,543,936	8,373,058
AGENCY	COUPON		71,234,760	70,166,238
TREASURIES	BILLS		997,669,942	992,681,592
TREASURIES	BILLS		498,695,519	496,202,041
TREASURIES	BILLS		306,046,534	304,516,302
CMO AGENCIES	GNMA	C1	77,379,096	75,831,514
CMO AGENCIES	GNMA	C1	46,558,909	45,627,731
CMO AGENCIES	GNMA	C1	6,122,172	5,999,729
CMO AGENCIES	GNMA	C1	16,262,994	15,937,734
EQUITY	COMMON STOCK	E1	377,284	358,420
EQUITY	COMMON STOCK	E1	312,112	296,506
EQUITY	COMMON STOCK	E1	407,153	386,795
EQUITY	COMMON STOCK	E1	137,743	130,856
EQUITY	COMMON STOCK	E1	388,264	368,851
EQUITY	COMMON STOCK	E1	1,162,543	1,104,416
EQUITY	COMMON STOCK	E1	4,600,651	4,370,618
EQUITY	COMMON STOCK	E1	121,941	115,844
EQUITY	COMMON STOCK	E1	1,638,075	1,556,171
EQUITY	COMMON STOCK	E1	2,718,918	2,582,972
EQUITY	COMMON STOCK	E1	43,440	41,268
EQUITY	COMMON STOCK	E1	309,112	293,656
EQUITY	COMMON STOCK	E1	284,897	270,652
EQUITY	COMMON STOCK	E1	1,609,112	1,528,656
EQUITY	COMMON STOCK	E1	1,427,577	1,356,198
EQUITY	COMMON STOCK	E1	43,268	41,105
EQUITY	COMMON STOCK	E1	342,460	325,337
EQUITY	COMMON STOCK	E1	1,385,573	1,316,294
EQUITY	COMMON STOCK	E1	10,761	10,223
EQUITY	COMMON STOCK	E1	5,258,605	4,995,675
EQUITY	COMMON STOCK	E1	2,679,605	2,545,625
EQUITY	COMMON STOCK	E1	242,648	230,516
EQUITY	COMMON STOCK	E1	6,916,732	6,570,895
EQUITY	COMMON STOCK	E1	2,161,927	2,053,831
EQUITY	COMMON STOCK	E1	8,551,420	8,123,849
EQUITY	COMMON STOCK	E1	9,508,326	9,032,910
EQUITY	COMMON STOCK	E1	490,023	465,522
EQUITY	COMMON STOCK	E1	67,396	64,026
EQUITY	COMMON STOCK	E1	1,169,676	1,111,192
EQUITY	COMMON STOCK	E1	230,076	218,572
EQUITY	COMMON STOCK	E1	495,281	470,517
EQUITY	COMMON STOCK	E1	6,372,521	6,053,895
EQUITY	COMMON STOCK	E1	2,083,361	1,979,193
EQUITY	COMMON STOCK	E1	26,428,013	25,106,612
EQUITY	COMMON STOCK	E1	3,171,428	3,012,857
EQUITY	COMMON STOCK	E1	1,784,776	1,695,537
EQUITY	COMMON STOCK	E1	2,139,657	2,032,674
EQUITY	COMMON STOCK	E1	16,084,750	15,280,513
EQUITY	COMMON STOCK	E1	16,468,810	15,645,370
EQUITY	COMMON STOCK	E1	3,402,663	3,232,530
EQUITY	COMMON STOCK	E1	3,056,912	2,904,066
EQUITY	COMMON STOCK	E1	29,917,043	28,421,191
EQUITY	COMMON STOCK	E1	11,373	10,804
EQUITY	COMMON STOCK	E1	754,498	716,773
EQUITY	COMMON STOCK	E1	492,275	467,661
EQUITY	COMMON STOCK	E1	388,372	368,953
EQUITY	COMMON STOCK	E1	7,336,682	6,969,848
EQUITY	COMMON STOCK	E1	18,194,925	17,285,179
EQUITY	COMMON STOCK	E1	1,334,394	1,267,674
EQUITY	COMMON STOCK	E1	6,246,862	5,934,519
EQUITY	COMMON STOCK	E1	82,760	78,622
EQUITY	COMMON STOCK	E1	387,033	367,681
EQUITY	COMMON STOCK	E1	2,992,211	2,842,600
EQUITY	COMMON STOCK	E1	2,220,674	2,109,640
EQUITY	COMMON STOCK	E1	2,291,882	2,177,288
GOVERNMENTS	AAA	G7	9,897,936	9,749,467
GOVERNMENTS	AAA	G7	345,530	340,347
GOVERNMENTS	AA	G7	806,484	794,387
GOVERNMENTS	AA	G7	272,535	268,447
GOVERNMENTS	AA	G7	427,092	420,686
GOVERNMENTS	AAA	G7	16,508,828	16,261,196
GOVERNMENTS	AA	G7	691,259	680,890
GOVERNMENTS	AAA	G7	11,005,851	10,840,763
GOVERNMENTS	AA	G7	590,747	581,886
GOVERNMENTS	AAA	G7	54,519,952	53,702,153
GOVERNMENTS	AAA	G7	14,218,529	14,005,251
GOVERNMENTS	AAA	G7	3,483,391	3,431,140
GOVERNMENTS	AAA	G7	1,370,882	1,350,319
GOVERNMENTS	AAA	G7	22,875,097	22,531,971
GOVERNMENTS	AAA	G7	11,995,167	11,815,239
GOVERNMENTS	AAA	G7	86,424,208	85,127,845
GOVERNMENTS	AAA	G7	443,271,715	436,622,639
GOVERNMENTS	AAA	G7	24,070,667	23,709,607
GOVERNMENTS	AAA	G7	58,999,724	58,114,728
GOVERNMENTS	AAA	G7	12,008,957	11,828,823
GOVERNMENTS	AAA	G7	1	1
GOVERNMENTS	AAA	G7	1,375,017	1,354,392

BUNDESREPUBLIK DEUTSCHLAND 3.500% 20160104 SERIES# 05	DE0001135291	LBIE	EUR
BUNDESOBLIGATION 3.500% 20130412 SERIES# 152	DE0001141521	LBIE	EUR
BUNDESOBLIGATION 3.500% 20110408 SERIES# 148	DE0001141489	LBIE	EUR
BUNDESSCHATZANWEISUNGEN 3.750% 20090313 SERIES# 1	DE0001137172	LBIE	EUR
SPAIN GOVERNMENT BOND 2.900% 20081031	ES00000120H2	LBIE	EUR
SPAIN GOVERNMENT BOND 3.900% 20121031	ES00000120L4	LBIE	EUR
FRANCE GOVERNMENT BOND OAT 4.250% 20190425	FR0000189151	LBIE	EUR
FRANCE GOVERNMENT BOND OAT 4.000% 20140425	FR0010061242	LBIE	EUR
FRANCE GOVERNMENT BOND OAT 3.750% 20210425	FR0010192997	LBIE	EUR
FRENCH TREASURY NOTE BTAN 2.500% 20100712	FR0107674006	LBIE	EUR
FRENCH TREASURY NOTE BTAN 3.500% 20080912	FR0109136137	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 4.750% 20130201	IT0003357982	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20091001	IT0003384903	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20100201	IT0003438212	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 4.250% 20130801	IT0003472336	LBIE	EUR
ITALY BOT-BUONI ORD DEL TESORO 0.000% 20080915 SERIES# 12M0	IT0004274038	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 4.250% 20190201	IT0003493258	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	IT0003532915	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 3.500% 20080915	IT0003532097	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20101201	IT0003605380	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	IT0003618383	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 2.350% 20350915 SERIES# CPI	IT0003745541	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 3.000% 20090415	IT0003652077	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20110501	IT0003658009	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 4.250% 20150201	IT0003719918	LBIE	EUR
ITALY BOT-BUONI ORD DEL TESORO 0.000% 20090316 SERIES# 12M0	IT0004343791	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20121101	IT0003993158	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20121101	IT0003993158	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 3.750% 20210801	IT0004009673	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 3.500% 20110315	IT0004026297	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	IT0004085210	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	IT0003805998	LBIE	EUR
NETHERLANDS GOVERNMENT BOND 4.000% 20160715	NL0000102283	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 5.250% 20110104 SERIES# 00	DE0001135168	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 5.250% 20110801	IT0003080402	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	IT0003190912	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20090801	IT0003347504	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 4.750% 20080704 SERIES# 98	DE0001135077	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 5.250% 20170801	IT0003242747	LBIE	EUR
NETHERLANDS GOVERNMENT BOND 5.500% 20280115	NL0000102317	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 6.250% 20240104 SERIES# 94	DE0001134922	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 6.250% 20240104 SERIES# 94	DE0001134922	LBIE	EUR
FRANCE GOVERNMENT BOND OAT 5.000% 20111025	FR00000187874	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 4.000% 20090425	FR00000571432	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 5.500% 20290425	FR00000571218	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 3.000% 20090725 SERIES# OATi	FR00000571424	LBIE Paris	EUR
FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATi	FR0000186413	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 4.000% 20091025	FR0000186199	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	FR0000188013	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 4.750% 20121025	FR0000188690	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 3.150% 20320725 SERIES# OATe	FR0000188799	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 4.000% 20130425	FR0000188989	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 4.250% 20190425	FR0000189151	LBIE	EUR
FRENCH TREASURY NOTE BTAN 3.000% 20080712	FR0105760112	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	FR0010050559	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 4.000% 20140425	FR0010061242	LBIE	EUR
FRANCE GOVERNMENT BOND OAT 4.750% 20350425	FR0010070060	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	FR0010135525	LBIE Paris	EUR
FRENCH TREASURY NOTE BTAN 3.500% 20090712	FR0106841887	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	FR0010094375	LBIE Paris	EUR
FRENCH TREASURY NOTE BTAN 3.000% 20100112	FR0107369672	LBIE	EUR
FRANCE GOVERNMENT BOND OAT 3.500% 20150425	FR0010163543	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 4.000% 20550425	FR0010171975	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 3.750% 20210425	FR0010192997	LBIE	EUR
FRENCH TREASURY NOTE BTAN 2.500% 20100712	FR0107674006	LBIE	EUR
FRANCE GOVERNMENT BOND OAT 1.000% 20170725 SERIES# OATi	FR0010235176	LBIE Paris	EUR
FRENCH TREASURY NOTE BTAN 3.000% 20110112	FR0108354806	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 3.250% 20160425	FR0010288357	LBIE Paris	EUR
FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	FR0108664055	LBIE Paris	EUR
FRENCH TREASURY NOTE BTAN 3.500% 20110712	FR0108847049	LBIE Paris	EUR
FRENCH TREASURY NOTE BTAN 3.500% 20080912	FR0109136137	LBIE	EUR
FRANCE GOVERNMENT BOND OAT 4.000% 20381025	FR0010371401	LBIE Paris	EUR
FRENCH TREASURY NOTE BTAN 3.750% 20120112	FR0109970386	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	FR0010447367	LBIE Paris	EUR
FRENCH TREASURY NOTE BTAN 4.000% 20090912	FR0110979178	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 5.500% 20100425	FR0000186603	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 5.000% 20161025	FR0000187361	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 6.000% 20251025	FR0000571150	LBIE Paris	EUR
FRANCE GOVERNMENT BOND OAT 8.500% 20191025	FR0000571150	LBIE Paris	EUR
BUNDESSCHATZANWEISUNGEN 4.000% 20090911	FR0000570921	LBIE Paris	EUR
ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	DE0001137198	LBIE	EUR
FRANCE GOVERNMENT BOND OAT 5.500% 20290425	IT0001444378	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 5.500% 20101101	FR00000571218	LBIE Paris	EUR
BELGIUM GOVERNMENT BOND 4.000% 20130328 SERIES# 50	IT0001448619	LBIE	EUR
***CANADA GOVERNMENT MEDIUM TERM NOTES R/M/D 1.90 03/23/2009	BE0000310194	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	US13508PCQ54	LBIE	JPY
BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	DE0001135226	LBIE	EUR
BUNDESOBLIGATION 2.500% 20101008 SERIES# 147	DE0001141448	LBIE	EUR
	DE0001141471	LBIE	EUR

GOVERNMENTS	AAA	G7	54,167,703	53,355,187
GOVERNMENTS	AAA	G7	3,056,672	3,010,822
GOVERNMENTS	AAA	G7	16,390,332	16,144,477
GOVERNMENTS	AAA	G7	258,341	254,466
GOVERNMENTS	AAA	G7	1,736,689	1,710,639
GOVERNMENTS	AAA	G7	1,123,371	1,106,520
GOVERNMENTS	AAA	G7	677,335	667,175
GOVERNMENTS	AAA	G7	30,429	29,973
GOVERNMENTS	AAA	G7	126,990	125,085
GOVERNMENTS	AAA	G7	1,009,665	994,520
GOVERNMENTS	AAA	G7	101,114	99,597
GOVERNMENTS	AA	G7	2,364,649	2,329,179
GOVERNMENTS	AA	G7	136,567,916	134,519,397
GOVERNMENTS	AA	G7	68,361	67,336
GOVERNMENTS	AA	G7	7,659	7,544
GOVERNMENTS	AAMJ	G7	153,555	151,252
GOVERNMENTS	AA	G7	1,337,286	1,317,227
GOVERNMENTS	AA	G7	173,565,795	170,962,308
GOVERNMENTS	AA	G7	1,514,721	1,492,000
GOVERNMENTS	AA	G7	2,247,451	2,213,739
GOVERNMENTS	AA	G7	1,175,456	1,157,824
GOVERNMENTS	AA	G7	296,007	291,567
GOVERNMENTS	AA	G7	133,634	131,629
GOVERNMENTS	AA	G7	5,942,849	5,853,706
GOVERNMENTS	AA	G7	529,230	521,292
GOVERNMENTS	AAMJ	G7	2,103,648	2,072,093
GOVERNMENTS	AA	G7	9,437,844	9,296,276
GOVERNMENTS	AA	G7	10,839,197	10,676,609
GOVERNMENTS	AA	G7	97,360,470	95,900,063
GOVERNMENTS	AA	G7	529,364	521,424
GOVERNMENTS	AA	G7	114,510,384	112,792,728
GOVERNMENTS	AA	G7	358,060,857	352,689,944
GOVERNMENTS	AAA	G7	24,500,939	24,133,425
GOVERNMENTS	AAA	G7	4,440,351	4,373,746
GOVERNMENTS	AA	G7	175,321,628	172,691,804
GOVERNMENTS	AA	G7	5,930,213	5,841,260
GOVERNMENTS	AA	G7	6,169,388	6,076,847
GOVERNMENTS	AAA	G7	45,685,603	45,000,319
GOVERNMENTS	AA	G7	56,542,191	55,694,058
GOVERNMENTS	AAA	G7	24,709,042	24,338,406
GOVERNMENTS	AAA	G7	23,301,531	22,952,008
GOVERNMENTS	AAA	G7	74,174,898	73,062,275
GOVERNMENTS	AAA	G7	514,637	506,917
GOVERNMENTS	AAA	G7	24,744,106	24,372,944
GOVERNMENTS	AAA	G7	1,290,680	1,271,320
GOVERNMENTS	AAA	G7	1,163,403	1,145,952
GOVERNMENTS	AAA	G7	1,754,769	1,728,447
GOVERNMENTS	AAA	G7	1,377,620	1,356,956
GOVERNMENTS	AAA	G7	188,907,620	186,074,006
GOVERNMENTS	AAA	G7	154,219	151,906
GOVERNMENTS	AAA	G7	1,230,981	1,212,516
GOVERNMENTS	AAA	G7	276,093,383	271,951,982
GOVERNMENTS	AAA	G7	284,480	280,213
GOVERNMENTS	AAA	G7	29,470,142	29,028,090
GOVERNMENTS	AAA	G7	93,306	91,906
GOVERNMENTS	AAA	G7	551,422	543,151
GOVERNMENTS	AAA	G7	186,417,640	183,621,375
GOVERNMENTS	AAA	G7	1,239,895	1,221,297
GOVERNMENTS	AAA	G7	1,220,023	1,201,723
GOVERNMENTS	AAA	G7	845,476	832,794
GOVERNMENTS	AAA	G7	1,400,037	1,379,036
GOVERNMENTS	AAA	G7	1,410,943	1,389,779
GOVERNMENTS	AAA	G7	606,957	597,853
GOVERNMENTS	AAA	G7	634,954	625,430
GOVERNMENTS	AAA	G7	13,962,121	13,752,689
GOVERNMENTS	AAA	G7	1,331,598	1,311,624
GOVERNMENTS	AAA	G7	2,715,719	2,674,983
GOVERNMENTS	AAA	G7	715,659	704,924
GOVERNMENTS	AAA	G7	989,935	975,086
GOVERNMENTS	AAA	G7	1,259,264	1,240,375
GOVERNMENTS	AAA	G7	6,723,394	6,622,543
GOVERNMENTS	AAA	G7	41,295	40,676
GOVERNMENTS	AAA	G7	642,836	633,193
GOVERNMENTS	AAA	G7	175,405	172,774
AGENCY	COUPON	G1	1,260,362,710	1,241,457,269
GOVERNMENTS	AAAMJ	G7	95,029,185	93,603,747
GOVERNMENTS	AAA	G7	3,212,831	3,164,639
GOVERNMENTS	AAA	G7	99,338	97,848
GOVERNMENTS	AAA	G7	4,564,563	4,496,095
GOVERNMENTS	AAA	G1	5,440,533,858	5,331,723,181
GOVERNMENTS	AA	G7	16,286,601	16,042,302
GOVERNMENTS	AAA	G7	1	1
GOVERNMENTS	AA	G7	1	1
GOVERNMENTS	AA	G7	1,521,254	1,498,435
GOVERNMENTS	AAA	G7	384,239	378,475
GOVERNMENTS	AAA	G7	1	1
GOVERNMENTS	AAA	G7	892,809	879,417
GOVERNMENTS	AAA	G7	1,313,644	1,293,939

BUNDESSCHATZANWEISUNGEN 3.000% 20100312	DE0001137214	LBIE	EUR
FRANCE GOVERNMENT BOND OAT 4.250% 20190425	FR0000189151	LBIE	EUR
FRENCH TREASURY NOTE BTAN 2.500% 20100712	FR0107674006	LBIE	EUR
UNITED KINGDOM GILT 4.750% 20381207	GB00B00NY175	LBIE	GBP
UNITED KINGDOM GILT 4.750% 20100607	GB00B0330274	LBIE	GBP
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20100201	IT0003438212	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20101201	IT0003605380	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20101201	IT0003605380	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20101201	IT0003605380	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20110501	IT0003658009	LBIE	EUR
ITALIAN REPUBLIC 4.500% 20150121	US465410BN76	LBIE	USD
ITALY BUONI POLIENNALI DEL TESORO 2.500% 20080615	IT0003877708	LBIE	EUR
ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20121101	IT0003993158	LBIE	EUR
ITALY BUONI POLIENNALI DEL TESORO 3.500% 20110315	IT0004026297	LBIE	EUR
U S TREASURY NOTE	US912828HH67	LBIE	USD
UNITED STATES TREASURY NOTE/BOND 4.125% 20150515 SERIES# 10YR	US912828DV97	LBIE	USD
UNITED STATES TREASURY NOTE/BOND 3.875% 20100715	US912828DZ02	LBIE	USD
UNITED STATES TREASURY NOTE/BOND 4.875% 20080531	US912828FG03	LBIE	USD
CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.250% 20121025 SERIES# Ffr	FR0000571366	LBIE	EUR
CANADA GOVERNMENT INTERNATIONAL BOND 4.875% 20080707	DE0002485802	LBIE	EUR
UNITED KINGDOM GILT 5.000% 20120307	GB0030468747	LBIE	GBP
BUNDESREPUBLIK DEUTSCHLAND 6.000% 20160620 SERIES# 86	DE0001134468	LBIE	EUR
BUNDESREPUBLIK DEUTSCHLAND 6.250% 20240104 SERIES# 94	DE0001134922	LBIE	EUR
SELECT ACCESS INVESTMENTS NO 2 LTD FRN 20101214 SERIES# 05-5	AU300SLCT304	LB AUSTRALIA FINANCE	AUD
REMBRANDT AUSTRALIA TRUST FRN 20090920 SERIES# 04-2	AU300REMN014	LB AUSTRALIA FINANCE	AUD
SECURITY HOLDING INVESTMENT ENTITY LINKI FRN 20080606 SERIES# 7	AU300SHI0077	LB AUSTRALIA FINANCE	AUD
SECURITY HOLDING INVESTMENT ENTITY LINKI FRN 20080606 SERIES# 5	AU300SHI0051	LB AUSTRALIA FINANCE	AUD
SELECT ACCESS INVESTMENTS NO 2 LTD FRN 20091216 SERIES# 3-14	AU300SLCT155	LB AUSTRALIA FINANCE	AUD
SELECT ACCESS INVESTMENTS NO 2 LTD FRN 20101214 SERIES# 05-4	AU300SLCT296	LB AUSTRALIA FINANCE	AUD
INTERSTAR TITANIUM TRUST FRN 20370220 SERIES# 1	AU300ITS2038	LB AUSTRALIA FINANCE	AUD
INTERSTAR MILLENNIUM TRUST FRN 20380327 SERIES# 1	AU300INTE018	LB AUSTRALIA FINANCE	AUD
ILLAWARRA TRUST FRN 20331106 SERIES# 1C	AU3FN0002747	LB AUSTRALIA FINANCE	AUD
CENTRO SHOPPING CENTRE SECURITIES LTD FRN 20130620 SERIES# 1	AU00000CMBHA5	LB AUSTRALIA FINANCE	AUD
Q9 FRN 20461211 SERIES# 1	AU300Q9TR014	LB AUSTRALIA FINANCE	AUD
LIBERTY FUNDING PTY LTD FRN 20380410 SERIES# 2	AU3FN0000642	LB AUSTRALIA FINANCE	AUD
PEPPER RESIDENTIAL SECURITIES TRUST FRN 20480915 SERIES# 6	AU00000PRJHC5	LB AUSTRALIA FINANCE	AUD
Q10 FRN 20471016 SERIES# 1	AU00000QTTHC8	LB AUSTRALIA FINANCE	AUD
MOBIUS FRN 20501014 SERIES# 03	AU300MOB2036	LB AUSTRALIA FINANCE	AUD
SAPPHIRE TRUST FRN 20360112 SERIES# 2	AU300SAP7047	LB AUSTRALIA FINANCE	AUD
INTERSTAR TITANIUM TRUST FRN 20380720 SERIES# 1	AU3FN0001103	LB AUSTRALIA FINANCE	AUD
SAPPHIRE TRUST FRN 20370312 SERIES# 2	AU300SAP9050	LB AUSTRALIA FINANCE	AUD
SAPPHIRE TRUST FRN 20371112 SERIES# 1	AU300SAPA051	LB AUSTRALIA FINANCE	AUD
SAPPHIRE TRUST FRN 20410513 SERIES# 1	AU3FN0001970	LB AUSTRALIA FINANCE	AUD
NATIONAL AUSTRALIA BANK LTD 8.250% 20130520	AU3CB0069680	LBT BV	AUD
ST GEORGE BANK LTD VARIABLE RATE BOND 20180509 SERIES# 1	AU3CB0067718	LBT BV	AUD
AUSTRALIA & NEW ZEALAND BANKING GROUP LT FRN 20171018	AU00000ANZIC0	LBT BV	AUD
PREFERRED RESIDENTIAL SECURITIES FRN 20411215 SERIES# 7	XS0183097939	LEHMAN RE LIMITED	GBP
PERMANENT FINANCING PLC FRN 20420610 SERIES# 2	XS0163978900	LEHMAN RE LIMITED	GBP
SOUTHERN PACIFIC FINANCING PLC FRN 20430610 SERIES# B	XS0221839318	LEHMAN RE LIMITED	GBP
PREFERRED RESIDENTIAL SECURITIES FRN 20430615 SERIES# 1A 144A	US740378AF16	LEHMAN RE LIMITED	GBP
MOUND FINANCING PLC FRN 20420208 SERIES# 3X	XS0166573286	LEHMAN RE LIMITED	GBP
GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	XS0193218350	LEHMAN RE LIMITED	GBP
BAE SYSTEMS PLC ORD GBP 2.50GBP	GB0002634946	LB Lux	GBP
CENTRICA PLC ORD GBP 6.17GBP	GB00B033F229	LBIE	GBP
FRIENDS PRCVIDENT PLORD GBP 10.00GBP	GB0030559776	LBIE	GBP

GOVERNMENTS	AAA	G7	1	1
GOVERNMENTS	AAA	G7	677,335	667,175
GOVERNMENTS	AAA	G7	598,320	589,345
GOVERNMENTS	AAA	G7	1,390,756	1,369,895
GOVERNMENTS	AAA	G7	294,585,541	290,166,758
GOVERNMENTS	AA	G7	6,991,471	6,886,599
GOVERNMENTS	AA	G7	7,530,823	7,417,861
GOVERNMENTS	AA	G7	155,210	152,882
GOVERNMENTS	AA	G7	2,247,451	2,213,739
GOVERNMENTS	AA	G7	3,102,505	3,055,967
GOVERNMENTS	AA	G7	422,210	415,877
GOVERNMENTS	AA	G7	15,522,825	15,289,983
GOVERNMENTS	AA	G7	10,839,197	10,676,609
GOVERNMENTS	AA	G7	51,423,949	50,652,590
TREASURIES	NOTES	G1	5,532,376	5,449,390
TREASURIES	BONDS	G1	2,459,532	2,422,639
TREASURIES	BONDS	G1	5,126,250	5,049,356
TREASURIES	BONDS	G1	1	1
GOVERNMENTS	AAA	G7	397	391
GOVERNMENTS	AA	G7	1,554,126	1,530,814
GOVERNMENTS	AAA	G7	753,526	742,223
GOVERNMENTS	AAA	G7	1,032,740	1,017,249
GOVERNMENTS	AAA	G7	23,301,533	22,952,010
CORPORATE - NON G7	AAMJ	C1	1,290,746	1,226,209
CORPORATE - NON G7	AAMJ	C1	2,844,423	2,702,202
CORPORATE - NON G7	AAAMJ	C1	1,391,138	1,321,581
CORPORATE - NON G7	AAAMJ	C1	1,854,851	1,762,108
CORPORATE - NON G7	AAAMJ	C1	5,863,576	5,570,397
CORPORATE - NON G7	AAAMJ	C1	3,441,991	3,269,891
CMO AGENCIES	GNMA	C1	1,421,542	1,393,111
CMO AGENCIES	GNMA	C1	1,107,147	1,085,004
CMO AGENCIES	GNMA	C1	2,354,388	2,307,300
CMO AGENCIES	GNMA	C1	1,815,650	1,779,337
CMO AGENCIES	GNMA	C1	1,013,898	993,620
CMO AGENCIES	GNMA	C1	1,782,951	1,747,292
CMO AGENCIES	GNMA	C1	3,115,815	3,053,499
CMO AGENCIES	GNMA	C1	1,433,501	1,404,831
CMO AGENCIES	GNMA	C1	1,770,331	1,734,924
CMO AGENCIES	GNMA	C1	3,070,973	3,009,554
CMO AGENCIES	GNMA	C1	3,045,541	2,984,630
CMO AGENCIES	GNMA	C1	2,886,253	2,828,528
CMO AGENCIES	GNMA	C1	2,779,169	2,723,586
CMO AGENCIES	GNMA	C1	1,896,103	1,858,181
CORPORATE - NON G7	AAMJ	C1	18,836,472	17,894,648
CORPORATE - NON G7	A	C1	7,072,899	6,719,254
CORPORATE - NON G7	A	C1	12,975,257	12,326,494
CMO AGENCIES	GNMA	C1	1,274,399	1,248,911
CMO AGENCIES	GNMA	C1	3,961,318	3,882,092
CMO AGENCIES	GNMA	C1	4,039,649	3,958,856
CMO AGENCIES	GNMA	C1	6,410,422	6,282,214
CMO AGENCIES	AAA	C1	9,914,891	9,617,444
ASSET BACKS	A	C1	5,699,851	5,414,858
EQUITY	COMMON STOCK	E1	1,473,394	1,399,724
EQUITY	COMMON STOCK	E1	60,175,190	57,166,431
EQUITY	COMMON STOCK	E1	15,516,697	14,740,862
Total			41,309,203,445	40,519,713,553