

N	27-May-08	RE	P	7	USD	1.000000	US31359MEU36	AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US880591CJ98	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US880591CJ98	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US880591CJ98	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US880591DV18	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US880591DV18	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US880591DV18	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US3133XHRJ30	AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US880591DM19	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US880591DM19	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US880591DM19	AGENCY
N	30-May-08	RE	P	21	USD	1.000000		AGENCY
N	30-May-08	RE	P	21	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US31364FCB58	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US31364FCB58	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US31364FKW04	AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US31331SUM33	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US880591CU44	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US880591CU44	AGENCY
N	30-May-08	RE	P	21	USD	1.000000	US3133XDVS78	AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US31359MXX63	AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	16-May-08	RE	P	21	USD	1.000000	US3134A4ZZ05	AGENCY
N	2-May-08	RE	P	31	USD	1.000000		AGENCY
N	2-May-08	RE	P	31	USD	1.000000		AGENCY
N	2-May-08	RE	P	31	USD	1.000000		AGENCY
N	2-May-08	RE	P	31	USD	1.000000		AGENCY
N	2-May-08	RE	P	31	USD	1.000000		AGENCY
N	2-May-08	RE	P	31	USD	1.000000		AGENCY
N	2-May-08	RE	P	31	USD	1.000000		AGENCY
N	2-May-08	RE	P	31	USD	1.000000		AGENCY
Y	21-May-08	RE	P	16	USD	1.000000	US3134A4ZZ05	AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	30-May-08	RE	P	21	USD	1.000000		AGENCY
N	30-May-08	RE	P	21	USD	1.000000		AGENCY
N	30-May-08	RE	P	21	USD	1.000000		AGENCY
N	30-May-08	RE	P	21	USD	1.000000		AGENCY
N	9-May-08	RE	P	21	USD	1.000000		AGENCY
N	9-May-08	RE	P	21	USD	1.000000		AGENCY
N	9-May-08	RE	P	21	USD	1.000000		AGENCY
N	9-May-08	RE	P	21	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US31359MZL08	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US31359MZL08	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US31359MZL08	AGENCY
N	9-May-08	RE	P	21	USD	1.000000		AGENCY
N	9-May-08	RE	P	21	USD	1.000000		AGENCY
N	30-May-08	RE	P	21	USD	1.000000	US3134A4ZZ05	AGENCY
N	30-May-08	RE	P	21	USD	1.000000	US3134A4ZZ05	AGENCY
N	30-May-08	RE	P	21	USD	1.000000	US3134A4ZZ05	AGENCY
N	30-May-08	RE	P	21	USD	1.000000	US3133X8L345	AGENCY
N	16-May-08	RE	P	21	USD	1.000000		AGENCY
N	16-May-08	RE	P	21	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000		AGENCY
N	30-May-08	RE	P	21	USD	1.000000		AGENCY
N	30-May-08	RE	P	21	USD	1.000000		AGENCY
N	30-May-08	RE	P	21	USD	1.000000		AGENCY
N	30-May-08	RE	P	21	USD	1.000000		AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US31359MEL37	AGENCY
N	27-May-08	RE	P	7	USD	1.000000	US31359MEL37	AGENCY



Product	Product Name	Maturity Date	Repo Rate	External Ref	Off side Trade Ref	On side Trade Ref	Stock	Cash
912810PV4	US TREAS INFLATION INDEX BOND	15-Jan-28	1.9500%	5CMCRP0	5CMCSM0	5C1QU10	17,000,000	-15,717,670
912810FH8	US TREAS INFLATION INDEX	15-Apr-29	1.9500%	5CMCRP0	5CMCRR0	5C1QT50	35,000,000	-56,084,661
912810PS1	US TREAS INFLATION INDEX NOTE	15-Jan-27	1.9500%	5CMCRP0	5CMCSL0	5C1QU00	24,000,000	-25,421,641
912810FS2	US TREAS INFLATION INDEX NOTE	15-Jan-26	1.9400%	5CMCLU0	5CMCML0	5C1QP30	36,000,000	-36,581,170
912810FD5	US TREAS INFLATION INDEX	15-Apr-28	1.9500%	5CMCRP0	5CMCRS0	5C1QT60	12,000,000	-18,752,034
912810FR4	US TREAS INFLATION INDEX	15-Jan-25	1.9400%	5CMCLU0	5CMCMK0	5C1QP20	16,000,000	-18,128,221
912828GX2	US TREAS INFLATION INDEX NOTE	15-Jul-17	2.2400%	5SM03S0	5SMOAS0	5S1LS60	1,000,000	-1,083,820
912828GX2	US TREAS INFLATION INDEX NOTE	15-Jul-17	2.2400%	5SM03S0	5SMOAL0	5S1LS00	50,000,000	-54,190,988
912828GX2	US TREAS INFLATION INDEX NOTE	15-Jul-17	2.2400%	5SM03S0	5SMOAM0	5S1LS10	50,000,000	-54,190,988
912828GX2	US TREAS INFLATION INDEX NOTE	15-Jul-17	2.2400%	5SM03S0	5SMOAN0	5S1LS20	50,000,000	-54,190,988
912828GX2	US TREAS INFLATION INDEX NOTE	15-Jul-17	2.2400%	5SM03S0	5SMOAP0	5S1LS30	50,000,000	-54,190,988
912828GX2	US TREAS INFLATION INDEX NOTE	15-Jul-17	2.2400%	5SM03S0	5SMOAG0	5S1LS40	50,000,000	-54,190,988
912828GX2	US TREAS INFLATION INDEX NOTE	15-Jul-17	2.2400%	5SM03S0	5SMOAR0	5S1LS50	50,000,000	-54,190,988
912828GD6	US TREAS INFLATION INDEX NOTE	15-Jan-17	2.4000%	5SMAJQ0	5SMALS0	5S1SI30	50,000,000	-54,522,497
912828GD6	US TREAS INFLATION INDEX NOTE	15-Jan-17	2.4000%	5SMAJQ0	5SMALT0	5S1SI40	50,000,000	-54,522,497
912828GD6	US TREAS INFLATION INDEX NOTE	15-Jan-17	2.4000%	5SMAJQ0	5SMALU0	5S1SI50	11,000,000	-11,994,949
912828FL9	US TREAS INFLATION INDEX NOTE	15-Jul-16	2.4000%	5SMAJQ0	5SMALR0	5S1SI20	36,000,000	-39,533,548
912828FL9	US TREAS INFLATION INDEX NOTE	15-Jul-16	2.4000%	5SMAJQ0	5SMALP0	5S1SI00	50,000,000	-54,907,705
912828FL9	US TREAS INFLATION INDEX NOTE	15-Jul-16	2.4000%	5SMAJQ0	5SMALQ0	5S1SI10	50,000,000	-54,907,705
912828ET3	US TREAS INFLATION INDEX NOTE	15-Jan-16	2.4000%	5SMAJQ0	5SMALK0	5S1SH60	50,000,000	-53,750,444
912828ET3	US TREAS INFLATION INDEX NOTE	15-Jan-16	2.4000%	5SMAJQ0	5SMALL0	5S1SH70	50,000,000	-53,750,444
912828ET3	US TREAS INFLATION INDEX NOTE	15-Jan-16	2.4000%	5SMAJQ0	5SMALM0	5S1SH80	50,000,000	-53,750,444
912828ET3	US TREAS INFLATION INDEX NOTE	15-Jan-16	2.4000%	5SMAJQ0	5SMALN0	5S1SH90	50,000,000	-53,750,444
912828CP3	US TREAS INFLATION INDEX NOTE	15-Jul-14	2.4000%	5SMAJQ0	5SMACQ0	5S1SH10	22,000,000	-24,927,524
912828BD1	US TREAS INFLATION INDEX NOTE	15-Jul-13	2.4000%	5SMAJQ0	5SMAKN0	5S1SG90	42,000,000	-48,538,147
912828BW9	US TREAS INFLATION INDEX NOTE	15-Jan-14	2.4000%	5SMAJQ0	5SMAKP0	5S1SH00	5,000,000	-5,771,087
912828HW3	US TREAS INFLATION INDEX NOTE	15-Apr-13	2.2400%	5SM03S0	5SMOBP0	5S1LT30	19,000,000	-17,866,346
912828BD1	US TREAS INFLATION INDEX NOTE	15-Jul-13	1.9400%	5CMCLU0	5CMCMP0	5C1QP60	25,000,000	-28,867,217
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	1.9500%	5CMCRP0	5CMCRU0	5C1QT80	29,000,000	-30,147,843
912828AF7	US TREAS INFLATION INDEX NOTE	15-Jul-12	2.4000%	5SMAJQ0	5SMAKM0	5S1SG80	17,000,000	-20,827,480
912828AF7	US TREAS INFLATION INDEX NOTE	15-Jul-12	2.4000%	5SMAJQ0	5SMAKL0	5S1SG70	50,000,000	-61,551,411
912828FL9	US TREAS INFLATION INDEX NOTE	15-Jul-16	1.9400%	5CMCLU0	5CMCNM0	5C1QQ40	3,000,000	-3,273,389
912828EA4	US TREAS INFLATION INDEX NOTE	15-Jul-15	1.9400%	5CMCLU0	5CMCNK0	5C1QQ20	35,000,000	-37,863,068
912828GD6	US TREAS INFLATION INDEX NOTE	15-Jan-17	1.9400%	5CMCLU0	5CMCNM0	5C1QQ50	27,000,000	-29,225,963
912828CP3	US TREAS INFLATION INDEX NOTE	15-Jul-14	1.9400%	5CMCLU0	5CMCMR0	5C1QP80	25,000,000	-28,221,641
912828GX2	US TREAS INFLATION INDEX NOTE	15-Jul-17	1.9500%	5CMCRP0	5CMCSK0	5C1QT90	27,000,000	-29,039,441
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO4R0	5S1LL50	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO4S0	5S1LL60	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO4T0	5S1LL70	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO4U0	5S1LL80	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO5K0	5S1LL90	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO5L0	5S1LM00	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO5M0	5S1LM10	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO5N0	5S1LM20	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO5P0	5S1LM30	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO5Q0	5S1LM40	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO5R0	5S1LM50	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO5S0	5S1LM60	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO5T0	5S1LM70	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO5U0	5S1LM80	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO6K0	5S1LM90	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO6L0	5S1LN00	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO6M0	5S1LN10	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO6N0	5S1LN20	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO6P0	5S1LN30	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO6Q0	5S1LN40	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO6R0	5S1LN50	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO6S0	5S1LN60	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO6T0	5S1LN70	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO6U0	5S1LN80	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO7K0	5S1LN90	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO7L0	5S1LP00	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO7M0	5S1LP10	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO7N0	5S1LP20	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO7P0	5S1LP30	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO7Q0	5S1LP40	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO7R0	5S1LP50	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO7S0	5S1LP60	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO7T0	5S1LP70	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO7U0	5S1LP80	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO8K0	5S1LP90	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO8L0	5S1LQ00	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO8M0	5S1LQ10	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO8N0	5S1LQ20	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SMO8P0	5S1LQ30	50,000,000	-51,955,456

912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM08Q0	5S1LQ40	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM08R0	5S1LQ50	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM08S0	5S1LQ60	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM08T0	5S1LQ70	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM08U0	5S1LQ80	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM09K0	5S1LQ90	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM09L0	5S1LR00	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM09M0	5S1LR10	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM09N0	5S1LR20	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM09P0	5S1LR30	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM09Q0	5S1LR40	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM09R0	5S1LR50	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM09S0	5S1LR60	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM09T0	5S1LR70	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM09U0	5S1LR80	50,000,000	-51,955,456
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2400%	5SM03S0	5SM0A0K0	5S1LR90	17,000,000	-17,664,855
912828AF7	US TREAS INFLATION INDEX NOTE	15-Jul-12	1.9400%	5CMCLL00	5CMCMN0	5C1QP50	43,000,000	-52,912,197
912828DH0	US TREAS INFLATION INDEX NOTE	15-Jan-15	1.9400%	5CMCLL00	5CMCMU0	5C1QQ10	40,000,000	-43,415,055
912828BW9	US TREAS INFLATION INDEX NOTE	15-Jan-14	1.9400%	5CMCLL00	5CMCMQ0	5C1QP70	38,000,000	-43,707,274
912828ET3	US TREAS INFLATION INDEX NOTE	15-Jan-16	1.9400%	5CMCLL00	5CMCNL0	5C1QQ30	35,000,000	-37,367,334
912828FB1	US TREAS INFLATION INDEX NOTE	15-Apr-11	2.2400%	5SM03S0	5SM04N0	5S1LL20	50,000,000	-53,337,395
912828FB1	US TREAS INFLATION INDEX NOTE	15-Apr-11	2.2400%	5SM03S0	5SM04P0	5S1LL30	50,000,000	-53,337,395
912828FB1	US TREAS INFLATION INDEX NOTE	15-Apr-11	2.2400%	5SM03S0	5SM04Q0	5S1LL40	26,000,000	-27,735,445
9128276R8	US TREAS INFLATION INDEX NOTE	15-Jan-11	2.2400%	5SM03S0	5SM04K0	5S1LK90	32,000,000	-40,435,513
912828FB1	US TREAS INFLATION INDEX NOTE	15-Apr-11	1.9500%	5CMCRP0	5CMCRT0	5C1QT70	26,000,000	-27,706,733
9128276R8	US TREAS INFLATION INDEX NOTE	15-Jan-11	1.9500%	5CMCRP0	5CMCRQ0	5C1QT40	22,000,000	-27,766,266
912828CZ1	US TREAS INFLATION INDEX NOTE	15-Apr-10	2.4000%	5SMAJQ0	5SMAKU0	5S1SH50	8,000,000	-8,580,474
912828CZ1	US TREAS INFLATION INDEX NOTE	15-Apr-10	2.4000%	5SMAJQ0	5SMAKR0	5S1SH20	50,000,000	-53,502,861
912828CZ1	US TREAS INFLATION INDEX NOTE	15-Apr-10	2.4000%	5SMAJQ0	5SMAKS0	5S1SH30	50,000,000	-53,502,861
912828CZ1	US TREAS INFLATION INDEX NOTE	15-Apr-10	2.4000%	5SMAJQ0	5SMAKT0	5S1SH40	50,000,000	-53,502,861
912828CZ1	US TREAS INFLATION INDEX NOTE	15-Apr-10	1.9400%	5CMCLL00	5CMCMT0	5C1QQ00	3,000,000	-3,203,145
912828CZ1	US TREAS INFLATION INDEX NOTE	15-Apr-10	1.9400%	5CMCLL00	5CMCMS0	5C1QP90	50,000,000	-53,385,743
9128274Y5	US TREAS INFLATION INDEX NOTE	15-Jan-09	2.4000%	5SMAJQ0	5SMAKK0	5S1SG60	7,000,000	-8,914,191
9128274Y5	US TREAS INFLATION INDEX NOTE	15-Jan-09	2.4000%	5SMAJQ0	5SMAJT0	5S1SG40	50,000,000	-63,672,791
9128274Y5	US TREAS INFLATION INDEX NOTE	15-Jan-09	2.4000%	5SMAJQ0	5SMAJU0	5S1SG50	50,000,000	-63,672,791
9128275W8	US TREAS INFLATION INDEX NOTE	15-Jan-10	1.9400%	5CMCLL00	5CMCMM0	5C1QP40	20,000,000	-25,755,300
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2700%	5VLS0P0	5VLS1L0	5V1JM10	11,000,000	-11,316,340
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2700%	5VLS0P0	5VLS0U0	5V1JL90	50,000,000	-51,437,808
912828GN4	US TREAS INFLATION INDEX NOTE	15-Apr-12	2.2700%	5VLS0P0	5VLS1K0	5V1JM00	50,000,000	-51,427,808
912828BD1	US TREAS INFLATION INDEX NOTE	15-Jul-13	2.2700%	5VLS0P0	5VLS0S0	5V1JL70	5,000,000	-5,701,320
912828BD1	US TREAS INFLATION INDEX NOTE	15-Jul-13	2.2700%	5VLS0P0	5VLS0R0	5V1JL60	50,000,000	-57,013,198
912810EP9	UNITED STATES TREASURY BONDS R/M	15-Feb-23	2.2700%	5VLS0P0	5VLS1M0	5V1JM20	30,000,000	-35,968,652
912810EQ7	UNITED STATES TREASURY BONDS R/M	15-Aug-23	2.2700%	5VLS0P0	5VLS0T0	5V1JL80	28,000,000	-51,128,671
912810EW4	UNITED STATES TREASURY BONDS R/M	15-Feb-26	2.2700%	5VLS0P0	5VLS1N0	5V1JM30	49,000,000	-53,313,178
912810FS2	US TREAS INFLATION INDEX NOTE	15-Jan-26	2.2700%	5VLS0P0	5VLS0Q0	5V1JL50	45,000,000	-44,473,229
912810DF2	U.S. TREASURY BOND CALLABLE 0	15-Aug-13	2.3000%	5TMHGK0	5TMHGN0	5T1TD80	50,000,000	-49,344,235
912810DF2	U.S. TREASURY BOND CALLABLE 0	15-Aug-13	2.3000%	5TMHGK0	5TMHGP0	5T1TD90	1,000,000	-986,885
912810DZ8	UNITED STATES TREASURY BONDS R/M	15-Aug-17	2.3000%	5TMHGK0	5TMHGL0	5T1TD60	50,000,000	-65,329,760
912810DZ8	UNITED STATES TREASURY BONDS R/M	15-Aug-17	2.3000%	5TMHGK0	5TMHGM0	5T1TD70	3,000,000	-3,919,766

5,053,000,000 #####

31359MEB5	FEDERAL NATIONAL MTG ASSN	6-Aug-38	2.3000%	5SMAPS0	5SMAQTO	5S1SM10	50,000,000	-55,469,338
31359MEB5	FEDERAL NATIONAL MTG ASSN	6-Aug-38	2.3000%	5SMAPS0	5SMAQU0	5S1SM20	20,000,000	-22,167,735
880591EB4	TENNESSEE VALLEY AUTHORITY	15-Jan-48	2.4200%	5SM19M0	5SM1BS0	5S1MQ70	20,000,000	-18,346,863
880591DX7	TENNESSEE VALLEY AUTHORITY	15-Jun-35	2.4200%	5SM19M0	5SM1BQ0	5S1MQ50	20,000,000	-18,112,847
880591CS9	TENNESSEE VALLEY AUTHORITY	1-Apr-36	2.4200%	5SM19M0	5SM1AS0	5S1MP70	50,000,000	-53,169,155
880591CS9	TENNESSEE VALLEY AUTHORITY	1-Apr-36	2.4200%	5SM19M0	5SM1AT0	5S1MP80	50,000,000	-53,169,155
880591CS9	TENNESSEE VALLEY AUTHORITY	1-Apr-36	2.4200%	5SM19M0	5SM1AU0	5S1MP90	50,000,000	-53,169,155
880591CS9	TENNESSEE VALLEY AUTHORITY	1-Apr-36	2.4200%	5SM19M0	5SM1BK0	5S1MQ00	50,000,000	-53,169,155
880591CS9	TENNESSEE VALLEY AUTHORITY	1-Apr-36	2.4200%	5SM19M0	5SM1BL0	5S1MQ10	50,000,000	-53,169,155
880591CS9	TENNESSEE VALLEY AUTHORITY	1-Apr-36	2.4200%	5SM19M0	5SM1BM0	5S1MQ20	50,000,000	-53,169,155
880591CS9	TENNESSEE VALLEY AUTHORITY	1-Apr-36	2.4200%	5SM19M0	5SM1BN0	5S1MQ30	50,000,000	-53,169,155
880591CS9	TENNESSEE VALLEY AUTHORITY	1-Apr-36	2.4200%	5SM19M0	5SM1BP0	5S1MQ40	50,000,000	-53,169,155
880591CK6	TENNESSEE VALLEY AUTHORITY	1-Apr-36	2.4200%	5SM19M0	5SM1BR0	5S1MQ60	20,000,000	-21,549,379
31359MEU3	FEDERAL NATIONAL MTG ASSN	15-May-29	2.3200%	5SM11Q0	5SM13K0	5S1MH80	20,000,000	-21,513,463
3134A4ZZ0	FREDDIE MAC	14-Dec-18	2.2500%	59LPRS0	59LPR70	591I820	50,000,000	-46,820,092
3134A4ZZ0	FREDDIE MAC	14-Dec-18	2.2500%	59LPRS0	59LPRU0	591I830	50,000,000	-46,820,092
3134A4ZZ0	FREDDIE MAC	14-Dec-18	2.2500%	59LPRS0	59LPSK0	591I840	50,000,000	-46,820,092
3134A4ZZ0	FREDDIE MAC	14-Dec-18	2.2500%	59LPRS0	59LPSL0	591I850	50,000,000	-46,820,092
3134A4ZZ0	FREDDIE MAC	14-Dec-18	2.2500%	59LPIU0	59LPJK0	591I320	50,000,000	-46,810,556
31359MEU3	FEDERAL NATIONAL MTG ASSN	15-May-29	2.3000%	5SMAPS0	5SMAQM0	5S1SL50	50,000,000	-53,718,552

31359MEU3	FEDERAL NATIONAL MTG ASSN	15-May-29	2.3000%	5SMAPS0	5SMAQNO	5S1SL60	10,000,000	-10,743,710
31331XT85	FEDERAL FARM CREDIT BANK	3-Aug-37	2.3200%	5SM11Q0	5SM11U0	5S1MG70	25,000,000	-25,264,078
880591CJ9	TENNESSEE VALLEY AUTHORITY	1-Nov-25	2.4200%	5SM19M0	5SM19T0	5S1MN80	50,000,000	-56,852,610
880591CJ9	TENNESSEE VALLEY AUTHORITY	1-Nov-25	2.4200%	5SM19M0	5SM19U0	5S1MN90	50,000,000	-56,852,610
880591CJ9	TENNESSEE VALLEY AUTHORITY	1-Nov-25	2.4200%	5SM19M0	5SM1AK0	5S1MP00	25,000,000	-28,426,305
880591DV1	TENNESSEE VALLEY AUTHORITY	15-Jul-33	2.4200%	5SM19M0	5SM1AP0	5S1MP40	50,000,000	-45,720,500
880591DV1	TENNESSEE VALLEY AUTHORITY	15-Jul-33	2.4200%	5SM19M0	5SM1AQ0	5S1MP50	50,000,000	-45,720,500
880591DV1	TENNESSEE VALLEY AUTHORITY	15-Jul-33	2.4200%	5SM19M0	5SM1AR0	5S1MP60	25,000,000	-22,860,250
3133XHRJ3	FEDERAL HOME LOAN BANK SYSTEM	10-Dec-21	2.3200%	5SM11Q0	5SM12U0	5S1MH70	20,000,000	-19,559,544
3133XEW43	FEDERAL HOME LOAN BANK SYSTEM	12-Mar-21	2.3200%	5SM11Q0	5SM12T0	5S1MH60	20,000,000	-19,346,670
880591DM1	TENNESSEE VALLEY AUTHORITY	1-May-30	2.4200%	5SM19M0	5SM1AL0	5S1MP10	50,000,000	-60,479,338
880591DM1	TENNESSEE VALLEY AUTHORITY	1-May-30	2.4200%	5SM19M0	5SM1AM0	5S1MP20	50,000,000	-60,479,338
880591DM1	TENNESSEE VALLEY AUTHORITY	1-May-30	2.4200%	5SM19M0	5SM1AN0	5S1MP30	25,000,000	-30,239,669
3133X72S2	FEDERAL HOME LOAN BANK SYSTEM	15-May-19	2.3000%	5VMGKQ0	5VMGKR0	5V1SM90	50,000,000	-49,906,176
3133X72S2	FEDERAL HOME LOAN BANK SYSTEM	15-May-19	2.3000%	5VMGKQ0	5VMGKS0	5V1SN00	50,000,000	-49,906,176
31364FCB5	FEDERAL NATIONAL MTG ASSN-MTN	27-Sep-27	2.3200%	5SM11Q0	5SM12Q0	5S1MH30	50,000,000	-53,706,870
31364FCB5	FEDERAL NATIONAL MTG ASSN-MTN	27-Sep-27	2.3200%	5SM11Q0	5TLH6Q0	5T1FM70	40,000,000	-42,965,495
31364FKW0	FEDERAL NATIONAL MTGE ASSN-MTN	20-Dec-27	2.3200%	5SM11Q0	5SM12S0	5S1MH50	50,000,000	-55,904,640
31331XKB7	FEDERAL FARM CREDIT BANK	27-Dec-18	2.3200%	5SM11Q0	5SM11T0	5S1MG60	25,000,000	-24,859,700
31331SUM3	FEDERAL FARM CREDIT BANK	15-Apr-15	2.3200%	5SM11Q0	5SM11R0	5S1MG40	30,000,000	-29,184,907
880591CU4	TENNESSEE VALLEY AUTHORITY	15-Dec-17	2.4200%	5SM19M0	5SM19R0	5S1MN60	50,000,000	-54,603,132
880591CU4	TENNESSEE VALLEY AUTHORITY	15-Dec-17	2.4200%	5SM19M0	5SM19S0	5S1MN70	25,000,000	-27,301,566
3133XDV57	FEDERAL HOME LOAN BANK SYSTEM	11-Dec-20	2.3000%	5VMGLR0	5VMGLS0	5V1SN60	50,000,000	-50,015,392
880591EA6	TENNESSEE VALLEY AUTHORITY	18-Jul-17	2.4200%	5SM19M0	5SM19N0	5S1MN30	50,000,000	-51,460,944
880591EA6	TENNESSEE VALLEY AUTHORITY	18-Jul-17	2.4200%	5SM19M0	5SM19P0	5S1MN40	50,000,000	-51,460,944
880591EA6	TENNESSEE VALLEY AUTHORITY	18-Jul-17	2.4200%	5SM19M0	5SM19Q0	5S1MN50	25,000,000	-25,730,472
31359MXX6	FEDERAL NATIONAL MORTGAGE ASSO	2-Mar-15	2.3000%	5SMAPS0	5SMAPU0	5S1SL20	35,000,000	-34,494,866
31331XKA9	FEDERAL FARM CREDIT BANK	27-Dec-16	2.3200%	5SM11Q0	5SM12K0	5S1MG80	20,000,000	-19,844,493
3134A4Z20	FREDDIE MAC	14-Dec-18	2.2500%	5JLP0U0	5JLP1K0	5J1HP70	50,000,000	-46,425,994
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	52LQ3U0	52LQ4K0	521J860	50,000,000	-50,649,323
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	52LQ3U0	52LQ4L0	521J870	50,000,000	-50,649,323
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	52LQ3U0	52LQ4N0	521J890	50,000,000	-50,649,323
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	52LQ3U0	52LQ4P0	521J900	50,000,000	-50,649,323
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	52LQ3U0	52LQ4Q0	521J910	50,000,000	-50,649,323
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	52LQ3U0	52LQ4R0	521J920	50,000,000	-50,649,323
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	52LQ3U0	52LQ4S0	521J930	50,000,000	-50,649,323
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	52LQ3U0	52LQ4T0	521J940	50,000,000	-50,649,323
3134A4Z20	FREDDIE MAC	14-Dec-18	2.2500%	5LL9SL0	5LL9SM0	5L1AB50	50,000,000	-46,411,502
31331XFK3	FEDERAL FARM CREDIT BANK	5-Oct-21	2.3200%	5SM11Q0	5SM12M0	5S1MH00	20,000,000	-19,175,229
31398AFD9	FEDERAL NATIONAL MORTGAGE ASSO	15-Jul-37	2.3000%	5SMAPS0	5SMAQP0	5S1SL70	50,000,000	-50,477,368
31398AFD9	FEDERAL NATIONAL MORTGAGE ASSO	15-Jul-37	2.3000%	5SMAPS0	5SMAQQ0	5S1SL80	50,000,000	-50,477,368
31398AFD9	FEDERAL NATIONAL MORTGAGE ASSO	15-Jul-37	2.3000%	5SMAPS0	5SMAQR0	5S1SL90	50,000,000	-50,477,368
31398AFD9	FEDERAL NATIONAL MORTGAGE ASSO	15-Jul-37	2.3000%	5SMAPS0	5SMAQS0	5S1SM00	25,000,000	-25,238,684
3133XMFY2	FEDERAL HOME LOAN BANK SYSTEM	30-Sep-22	2.3000%	5VMGHQ0	5VMGHR0	5V1SK50	50,000,000	-49,210,632
3133XMFY2	FEDERAL HOME LOAN BANK SYSTEM	30-Sep-22	2.3000%	5VMGHQ0	5VMGHS0	5V1SK60	50,000,000	-49,210,632
3133XMFY2	FEDERAL HOME LOAN BANK SYSTEM	30-Sep-22	2.3000%	5VMGHQ0	5VMGHT0	5V1SK70	50,000,000	-49,210,632
3133XMFY2	FEDERAL HOME LOAN BANK SYSTEM	30-Sep-22	2.3000%	5VMGHQ0	5VMGHU0	5V1SK80	25,000,000	-24,605,316
3134A4Z33	FREDDIE MAC	27-Jun-16	2.2500%	59LPUN0	59LPUP0	591IA20	50,000,000	-50,330,560
3134A4Z33	FREDDIE MAC	27-Jun-16	2.2500%	59LPUN0	59LPUQ0	591IA30	50,000,000	-50,330,560
3134A4Z33	FREDDIE MAC	27-Jun-16	2.2500%	59LPUN0	59LPUR0	591IA40	50,000,000	-50,330,560
3134A4Z33	FREDDIE MAC	27-Jun-16	2.2500%	59LPUN0	59LPUS0	591IA50	50,000,000	-50,330,560
31331V426	FEDERAL FARM CREDIT BANK	26-Sep-17	2.3200%	5SM11Q0	5SM11S0	5S1MG50	30,000,000	-29,684,611
31359MZL0	FEDERAL NATIONAL MORTGAGE ASSO	15-Dec-10	2.3200%	5SM11Q0	5SM12N0	5S1MH10	50,000,000	-49,459,807
31359MZL0	FEDERAL NATIONAL MORTGAGE ASSO	15-Dec-10	2.3200%	5SM11Q0	5SM12P0	5S1MH20	45,000,000	-44,513,826
31359MZL0	FEDERAL NATIONAL MORTGAGE ASSO	15-Dec-10	2.3000%	5SMAPS0	5SMAPT0	5S1SL10	40,000,000	-39,567,736
3134A4Z33	FREDDIE MAC	27-Jun-16	2.2500%	59LPNL0	59LPNM0	591I580	50,000,000	-50,297,184
3134A4Z33	FREDDIE MAC	27-Jun-16	2.2500%	59LPNL0	59LPNN0	591I590	25,000,000	-25,148,592
3134A4Z20	FREDDIE MAC	14-Dec-18	2.3000%	5VMGEP0	5VMGEQ0	5V1SI20	50,000,000	-46,079,630
3134A4Z20	FREDDIE MAC	14-Dec-18	2.3000%	5VMGEP0	5VMGER0	5V1SI30	50,000,000	-46,079,630
3134A4Z20	FREDDIE MAC	14-Dec-18	2.3000%	5VMGEP0	5VMGES0	5V1SI40	50,000,000	-46,079,630
3133X3L34	FEDERAL HOME LOAN BANK SYSTEM	9-Sep-24	2.3000%	5VMGJU0	5VMGHK0	5V1SK20	50,000,000	-48,876,876
3134A4Z33	FREDDIE MAC	27-Jun-16	2.2500%	5JLP3U0	5JLP4K0	5J1HR90	50,000,000	-50,015,058
3134A4Z33	FREDDIE MAC	27-Jun-16	2.2500%	5JLP3U0	5JLP4L0	5J1HS00	30,000,000	-30,009,033
31331XS52	FEDERAL FARM CREDIT BANK	1-Aug-17	2.3200%	5SM11Q0	5SM12L0	5S1MG90	20,000,000	-20,213,563
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	5VMGJK0	5VMGJL0	5V1SL70	50,000,000	-49,676,984
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	5VMGJK0	5VMGJM0	5V1SL80	50,000,000	-49,676,984
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	5VMGJK0	5VMGJN0	5V1SL90	50,000,000	-49,676,984
3134A4Z33	FREDDIE MAC	27-Jun-16	2.3000%	5VMGJK0	5VMGJP0	5V1SM00	25,000,000	-24,835,492
31359MEL3	FEDERAL NATIONAL MTGE ASSOC	1-Jun-17	2.3000%	5SMAPS0	5SMAQL0	5S1SL40	45,000,000	-27,793,481
31359MEL3	FEDERAL NATIONAL MTGE ASSOC	1-Jun-17	2.3000%	5SMAPS0	5SMAQK0	5S1SL30	50,000,000	-30,881,645

3,780,000,000 #####

28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.130386	11,303,860	105%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.106036	27,650,900	105%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.198033	59,901,650	105%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.198033	59,901,650	105%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.198033	29,950,825	105%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	0.964175	48,208,750	105%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	0.964175	48,208,750	105%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	0.964175	24,104,375	105%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.032299	20,645,980	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.021445	20,428,900	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.277575	63,878,750	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.277575	63,878,750	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.277575	31,939,375	106%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.055057	52,752,850	106%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.055057	52,752,850	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.135551	56,777,550	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.135551	45,422,040	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.182243	59,112,150	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.052367	26,309,175	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.03047	30,914,100	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.157541	57,877,050	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.157541	28,938,525	106%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.060384	53,019,200	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.091005	54,550,250	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.091005	54,550,250	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.091005	27,275,125	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.045042	36,576,470	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.052163	21,043,260	106%
16-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	0.98478	49,239,000	106%
6-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	106%
6-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	106%
6-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	106%
6-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	106%
6-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	106%
6-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	106%
6-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	106%
6-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	106%
6-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	106%
21-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	0.98478	49,239,000	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.018573	20,371,460	106%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.076895	53,844,750	107%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.076895	53,844,750	107%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.076895	53,844,750	107%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.076895	26,922,375	107%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.049925	52,496,250	107%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.049925	52,496,250	107%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.049925	52,496,250	107%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.049925	26,248,125	107%
13-May-08	3-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	107%
13-May-08	3-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	107%
13-May-08	3-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	107%
13-May-08	3-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	107%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.056333	31,689,990	107%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.056048	52,802,400	107%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.056048	47,522,160	107%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.056048	42,241,920	107%
13-May-08	3-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	107%
13-May-08	3-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	26,864,800	107%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	0.98478	49,239,000	107%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	0.98478	49,239,000	107%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	0.98478	49,239,000	107%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.04594	52,297,000	107%
16-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	107%
16-May-08	6-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	32,237,760	107%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.088084	21,761,680	108%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	108%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	108%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	53,729,600	108%
3-Jun-08	24-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.074592	26,864,800	108%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.130386	50,867,370	183%
28-May-08	4-Jun-08	0.000000	SUM AMERICAS	LIQUID MARKETS EUROPE	1.130386	56,519,300	183%

4,076,083,070

FIDEurMTS Repo 105 Pos Eur&US MN (Cross System) - 30 May 2008

Division	Account	Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Sector	Trader Name	Cost Centre	Long BPM			Gross Short Inventory, SD @MV
									Gross Long Inventory, TD @MV	Cusip Net/drawn, TD @MV	Long Inventory, TD @MV	
SUM-FIXED INCOME	010B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - L	Michael S. Glover	56991	0	0	0	-10,009,818
SUM-FIXED INCOME	4151	SUM AMERICAS	SECURITIZED PRODUCTS	SP LATAM	INTL RESORT LENDING	International Resort Lend	HARGRAVE	27613	6,535,080	0	6,535,080	0
SUM-FIXED INCOME	4151	SUM AMERICAS	SECURITIZED PRODUCTS	SP LATAM	INTL RESORT LENDING	International Resort Lend	HARGRAVE	27613	1,455,990	0	1,455,990	0
SUM-FIXED INCOME	4181	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME LEGACY 2N	Michael S. Glover	56338	8,376	0	8,376	0
SUM-FIXED INCOME	4181	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME LEGACY 2N	Michael S. Glover	56338	44,491	0	44,491	0
SUM-FIXED INCOME	4181	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME LEGACY 2N	Michael S. Glover	56338	5,509,413	0	5,509,413	0
SUM-FIXED INCOME	4181	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME LEGACY 2N	Michael S. Glover	56338	21,362	0	21,362	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	80,474	0	80,474	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	127,743	0	127,743	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	488,890	0	488,890	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	325,760	0	325,760	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	152,130	0	152,130	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	176,293	0	176,293	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	90,313	0	90,313	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	608,485	0	608,485	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	93,002	0	93,002	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	411,670	0	411,670	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	168,411	0	168,411	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	92,512	0	92,512	0
SUM-FIXED INCOME	4191	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY 1ST LIEN	Michael S. Glover	56338	4,564,561	0	4,564,561	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	10,570,754	0	10,570,754	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	833,835	0	833,835	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	1,810,798	0	1,810,798	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	5,465,195	0	5,465,195	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	17,966,559	0	17,966,559	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	5,079,476	0	5,079,476	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	12,858,108	0	12,858,108	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	11,310,092	0	11,310,092	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	18,530,077	0	18,530,077	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	220,507,952	0	220,507,952	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	13,473,529	0	13,473,529	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	25,233,201	0	25,233,201	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	18,718,213	0	18,718,213	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	18,068,135	0	18,068,135	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	18,068,135	0	18,068,135	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	9,034,044	0	9,034,044	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	15,859,773	0	15,859,773	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	236,506,810	0	236,506,810	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	55,466,883	0	55,466,883	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	19,785,477	0	19,785,477	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	350,886	0	350,886	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	438,482	0	438,482	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	171,994	0	171,994	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	1,403,873	0	1,403,873	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	1,385,512	0	1,385,512	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	15,425,821	0	15,425,821	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	8,772,462	0	8,772,462	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	1	0	1	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	125,014,185	0	125,014,185	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	15,810,447	0	15,810,447	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	35,140,828	0	35,140,828	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	94,460,079	0	94,460,079	0
SUM-FIXED INCOME	41GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	24650	1	0	1	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	5,396,000	0	5,396,000	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	2,773,038	0	2,773,038	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	5,245,523	0	5,245,523	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	3,518,063	0	3,518,063	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	1,618,185	0	1,618,185	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	3,216,700	0	3,216,700	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	7,523,676	0	7,523,676	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	3,436,925	0	3,436,925	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	8,747,366	0	8,747,366	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	1,291,412	0	1,291,412	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	1,787,608	0	1,787,608	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	1	0	1	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	1	0	1	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	1,056,890	0	1,056,890	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	24650	1	0	1	0
SUM-FIXED INCOME	41JD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	24553	426,059	0	426,059	0

SUM-FIXED INCOME	4M3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	24553	596,748	0	596,748	0
SUM-FIXED INCOME	4M3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	24553	631,979	0	631,979	0
SUM-FIXED INCOME	4M3O	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	30,549,454	0	30,549,454	0
SUM-FIXED INCOME	4M3Q	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	34,602,649	0	34,602,649	0
SUM-FIXED INCOME	4M3Q	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	7,609,034	0	7,609,034	0
SUM-FIXED INCOME	4M3S	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	34,843,418	0	34,843,418	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	11,168,285	0	11,168,285	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	12,060,600	0	12,060,600	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	19,400,000	0	19,400,000	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	10,903,088	0	10,903,088	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	500,000	0	500,000	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	2,750,000	0	2,750,000	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	14,399,872	0	14,399,872	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	5,903,841	0	5,903,841	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	15,243,018	0	15,243,018	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	6,637,525	0	6,637,525	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	19,158,516	0	19,158,516	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	1,450,168	0	1,450,168	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	12,894,315	0	12,894,315	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	1,528,484	0	1,528,484	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	16,787,455	0	16,787,455	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	1,962,071	0	1,962,071	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	2,387,111	0	2,387,111	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	13,774,654	0	13,774,654	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	7,200,000	0	7,200,000	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	5,637,367	0	5,637,367	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	10,111,403	0	10,111,403	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	24,157,700	0	24,157,700	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	744,810	0	744,810	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	4,243,399	0	4,243,399	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	4,405,673	0	4,405,673	0
SUM-FIXED INCOME	4M3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	1,785,483	0	1,785,483	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	7,167,062	0	7,167,062	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	7,409,988	0	7,409,988	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	7,819,283	0	7,819,283	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	594,975	0	594,975	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	18,532,751	0	18,532,751	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	25,663,052	0	25,663,052	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	13,276,283	0	13,276,283	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	10,276,960	0	10,276,960	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	5,308,380	0	5,308,380	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	6,403,383	0	6,403,383	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	26,512,479	0	26,512,479	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	11,286,000	0	11,286,000	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	5,978,493	0	5,978,493	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	7,805,692	0	7,805,692	0
SUM-FIXED INCOME	4M3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24667	42,208,050	0	42,208,050	0
SUM-FIXED INCOME	4M3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	4,800,800	0	4,800,800	0
SUM-FIXED INCOME	4M3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	1,000,000	0	1,000,000	0
SUM-FIXED INCOME	4M3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	4,841,137	0	4,841,137	0
SUM-FIXED INCOME	4M3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	10,211,173	0	10,211,173	0
SUM-FIXED INCOME	4M3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	21,860,920	0	21,860,920	0
SUM-FIXED INCOME	4M3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	5,814,962	0	5,814,962	0
SUM-FIXED INCOME	4M3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	48,638,948	0	48,638,948	0
SUM-FIXED INCOME	4M3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	20,250,000	0	20,250,000	0
SUM-FIXED INCOME	4M3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	12,652	0	12,652	0
SUM-FIXED INCOME	4M3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	1	0	1	0
SUM-FIXED INCOME	4M3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	14,960,821	0	14,960,821	0
SUM-FIXED INCOME	4M3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	16,216,206	0	16,216,206	0
SUM-FIXED INCOME	4M3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	1	0	1	0
SUM-FIXED INCOME	4M3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24667	78,606,090	0	78,606,090	0
SUM-FIXED INCOME	4M7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F WALLACE-PORTNC	24509	3,474,802	0	3,474,802	0	
SUM-FIXED INCOME	4M7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F WALLACE-PORTNC	24509	2,879,490	0	2,879,490	0	
SUM-FIXED INCOME	4M7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F WALLACE-PORTNC	24509	3,450,716	0	3,450,716	0	
SUM-FIXED INCOME	4M7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F WALLACE-PORTNC	24509	6,372,038	0	6,372,038	0	
SUM-FIXED INCOME	4M7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F WALLACE-PORTNC	24509	3,189,290	0	3,189,290	0	
SUM-FIXED INCOME	4M9I	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F WALLACE-PORTNC	24509	431,363	0	431,363	0	
SUM-FIXED INCOME	4ME3	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	NON PERFORMING/SCF ZIFFER	24832	4,413,385	0	4,413,385	0	
SUM-FIXED INCOME	4MEJ	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	Second lien whole loans	Matthew C. Miller	24559	104,027	0	104,027	0
SUM-FIXED INCOME	4MF1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR SWEELY	53085	19,971	0	19,971	0	
SUM-FIXED INCOME	4MF1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR SWEELY	53085	63,799	0	63,799	0	
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	3,128,839	0	3,128,839	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	3,038,068	0	3,038,068	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	4,472,090	0	4,472,090	0

SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	2,814,235	0	2,814,235	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	158,462	0	158,462	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	4,886,387	0	4,886,387	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	241,899	0	241,899	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	9,437,517	0	9,437,517	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	704,789	0	704,789	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	618,876	0	618,876	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	5,929,717	0	5,929,717	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	733,213	0	733,213	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	1,861,639	0	1,861,639	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	7,503,748	0	7,503,748	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	710,190	0	710,190	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	6,990,874	0	6,990,874	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	1,331,557	0	1,331,557	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	6,904,817	0	6,904,817	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	945,078	0	945,078	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	1,832,227	0	1,832,227	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	6,605,932	0	6,605,932	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	405,088	0	405,088	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	435,563	0	435,563	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	6,645,919	0	6,645,919	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	559,580	0	559,580	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	3,397,431	0	3,397,431	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	3,087,908	0	3,087,908	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	183,229	0	183,229	0
SUM-FIXED INCOME	4MFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	28791	75,409,885	0	75,409,885	0
SUM-FIXED INCOME	4MGI	SUM AMERICAS	COO	COO AMERICAS	COO STRUCTURED INVESTMENTS	COO SI	Paul A. Hughson	52463	40,000,000	0	40,000,000	0
SUM-FIXED INCOME	4MHG	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	NON PERFORMING/SCF ZIFFER	Paul A. Hughson	24599	225,100	0	225,100	0
SUM-FIXED INCOME	4MVJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL MORTGAGE	Paul A. Hughson	24690	27,113,538	0	27,113,538	0
SUM-FIXED INCOME	4MWD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE LOANS	Kenneth C. Cohen	24650	2,411,369	0	2,411,369	0
SUM-FIXED INCOME	4MWD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE LOANS	Kenneth C. Cohen	24650	6,876,349	0	6,876,349	0
SUM-FIXED INCOME	4MWD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE LOANS	Kenneth C. Cohen	24650	35,585,247	0	35,585,247	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	1,063,404	0	1,063,404	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	1,491,974	0	1,491,974	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	15,252	0	15,252	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	2,193,385	0	2,193,385	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	150,937	0	150,937	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	313,360	0	313,360	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	35,845	0	35,845	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	49,312	0	49,312	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	555,165	0	555,165	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	1,280,501	0	1,280,501	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	959,549	0	959,549	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	158,964	0	158,964	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	3,822,430	0	3,822,430	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	421,572	0	421,572	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	1,594,580	0	1,594,580	0
SUM-FIXED INCOME	5ABC	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	323,612	0	323,612	0
SUM-FIXED INCOME	5AIO	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	48,317	0	48,317	0
SUM-FIXED INCOME	5AIO	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	1,618	0	1,618	0
SUM-FIXED INCOME	5AIO	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	454	0	454	0
SUM-FIXED INCOME	5AIO	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	23,854	0	23,854	0
SUM-FIXED INCOME	5AIO	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	6,083	0	6,083	0
SUM-FIXED INCOME	5AIO	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	7,512	0	7,512	0
SUM-FIXED INCOME	5AIO	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	10,747	0	10,747	0
SUM-FIXED INCOME	5AIO	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	5,324	0	5,324	0
SUM-FIXED INCOME	5AIO	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	658	0	658	0
SUM-FIXED INCOME	5AIO	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	GIC	Denis J. Burlage	23071	25,654	0	25,654	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	58,320,108	-25,797,009	32,523,097	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	69,819,815	-5,421,514	64,398,100	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	17,784,954	-17,784,954	0	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	73,714,170	-13,661,752	60,052,418	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	45,256,092	0	45,256,092	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	38,813,104	-2,597,348	36,215,758	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	19,318,536	0	19,318,536	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	34,566,002	-54,566,002	0	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	35,073,663	-35,073,663	0	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	19,864,893	-19,864,893	0	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	87,235,658	-32,704,202	54,531,457	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	60,096,687	-18,554,038	41,542,649	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	61,866,019	-24,870,128	37,004,891	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	56,719,952	0	56,719,952	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	76,225,084	-8,278,277	67,946,807	0
SUM-FIXED INCOME	6141	SUM EUROPE AND	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	54,574,609	0	54,574,609	0

SUM-FIXED INCOME	6141	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	48,057,114	-8,582,302	39,474,812	0
SUM-FIXED INCOME	6141	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	47,434,163	0	47,434,163	0
SUM-FIXED INCOME	6141	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	49,013,945	-4,611,244	44,402,701	0
SUM-FIXED INCOME	6141	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	48,896,810	0	48,896,810	0
SUM-FIXED INCOME	6141	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	43,002,447	-3,949,195	39,053,251	0
SUM-FIXED INCOME	6141	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	38,479,116	-261,919	38,217,296	0
SUM-FIXED INCOME	6141	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	39,821,131	-782,417	39,038,715	0
SUM-FIXED INCOME	6141	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON 141	Gabriel Buteler	43843	36,133,658	-36,133,658	0	0
SUM-FIXED INCOME	6102	SUM AMERICAS GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	LONDON 141	Alexander Phillips	53067	19,807,238	0	19,807,238	0
SUM-FIXED INCOME	6102	SUM AMERICAS GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	LONDON 141	Alexander Phillips	53067	0	0	0	-51,440,794
SUM-FIXED INCOME	6102	SUM AMERICAS GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	LONDON 141	Alexander Phillips	53067	203,439	-203,439	0	0
SUM-FIXED INCOME	6102	SUM AMERICAS GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	LONDON 141	Alexander Phillips	53067	0	0	0	-513,650
SUM-FIXED INCOME	6102	SUM AMERICAS GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	LONDON 141	Alexander Phillips	53067	0	0	0	-885,486
SUM-FIXED INCOME	6102	SUM AMERICAS GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	LONDON 141	Alexander Phillips	53067	0	0	0	-102,293
SUM-FIXED INCOME	6102	SUM AMERICAS GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	LONDON 141	Alexander Phillips	53067	89,148	-40,791	48,357	0
SUM-FIXED INCOME	6102	SUM AMERICAS GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	LONDON 141	Alexander Phillips	53067	0	0	0	-63,241
SUM-FIXED INCOME	61TS	SUM AMERICAS GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAHOFFMAN		27282	0	0	0	0
SUM-FIXED INCOME	61TS	SUM AMERICAS GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAHOFFMAN		27282	0	0	0	0
SUM-FIXED INCOME	61TS	SUM AMERICAS GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAHOFFMAN		27282	0	0	0	0
SUM-FIXED INCOME	61TS	SUM AMERICAS GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAHOFFMAN		27282	0	0	0	0
SUM-FIXED INCOME	61TY	SUM AMERICAS GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAHOFFMAN		27282	0	0	0	-297,016,429
SUM-FIXED INCOME	61TY	SUM AMERICAS GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAHOFFMAN		27282	62,929,815	-7,192,535	55,737,280	0
SUM-FIXED INCOME	61TY	SUM AMERICAS GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAHOFFMAN		27282	0	0	0	-112,924,481
SUM-FIXED INCOME	61TY	SUM AMERICAS GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAHOFFMAN		27282	247,168,324	-247,168,324	0	0
SUM-FIXED INCOME	61TY	SUM AMERICAS GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAHOFFMAN		27282	244,816,350	-244,816,350	0	0
SUM-FIXED INCOME	6A3S	SUM AMERICAS HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	CONSUMER	RAGOSA, PETER	43454	0	0	0	-2,479
SUM-FIXED INCOME	6A3S	SUM AMERICAS HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	CONSUMER	RAGOSA, PETER	43454	0	0	0	-1,240
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	30,356,984	-2,385,879	27,981,308	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	48,683,103	-3,257,840	45,425,264	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	37,765,558	0	37,765,558	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	146,423,948	-1,344,376	145,079,570	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	38,141,095	-38,141,095	0	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	33,307,407	-33,307,407	0	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	76,344,837	-37,135,012	39,209,826	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	123,394,295	-33,986,792	89,404,504	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	7,262,002	-2,914,089	4,347,343	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	182,629,731	-19,834,146	162,795,684	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	10,322,530	-1,843,454	8,479,077	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	94,936,316	0	94,936,316	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	124,521,300	-11,714,964	112,806,305	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	31,695,590	0	31,695,590	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	120,273,725	-11,045,523	109,228,201	0
SUM-FIXED INCOME	6A3W	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	LONDON USD 068	MIKLAVCIC/PHOA	43843	1,996,010,494	-13,581,203	1,982,429,292	0
SUM-FIXED INCOME	6A6B	SUM EUROPE AND GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	LONDON USD 096	MIKLAVCIC/PHOA	43843	27,596,546	-542,225	27,054,321	0
SUM-FIXED INCOME	6A6B	SUM EUROPE AND GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	920	WILKINSON	22232	74,133,068	0	74,133,068	0
SUM-FIXED INCOME	6A6B	SUM EUROPE AND GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	920	WILKINSON	22232	0	0	0	-106,725,545
SUM-FIXED INCOME	6AFV	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	UNASSIGNED	Alvaro Mucida	51296	0	0	0	-48,181,897
SUM-FIXED INCOME	6AFV	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	UNASSIGNED	Alvaro Mucida	51296	45,208,820	-6,376,737	38,830,082	0
SUM-FIXED INCOME	6AFV	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	UNASSIGNED	Alvaro Mucida	51296	95,994,538	0	95,994,538	0
SUM-FIXED INCOME	6AFV	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	UNASSIGNED	Alvaro Mucida	51296	182,839,509	-12,235,494	170,604,015	0
SUM-FIXED INCOME	6AFV	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	UNASSIGNED	Alvaro Mucida	51296	124,749,809	0	124,749,809	0
SUM-FIXED INCOME	6AFV	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	UNASSIGNED	Alvaro Mucida	51296	20,657,701	-1,897,132	18,760,569	0
SUM-FIXED INCOME	6AFV	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	UNASSIGNED	Alvaro Mucida	51296	55,096,100	-374,883	54,721,217	0
SUM-FIXED INCOME	6AFV	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	UNASSIGNED	Alvaro Mucida	51296	91,228,251	-1,792,478	89,435,773	0
SUM-FIXED INCOME	6AFV	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	UNASSIGNED	Alvaro Mucida	51296	26,184,328	-26,184,328	0	0
SUM-FIXED INCOME	6A6B	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS VANILLA	LONDON 150	DANIEL COLOMBI	43842	529,564	-529,564	0	0
SUM-FIXED INCOME	6AHH	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS	LONG SWAPS		26443	0	0	0	-27,828,049
SUM-FIXED INCOME	6AHH	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS	LONG SWAPS		26443	0	0	0	-816,840,753
SUM-FIXED INCOME	6AHH	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS	LONG SWAPS		26443	0	0	0	-10,818,481
SUM-FIXED INCOME	6AHH	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS	LONG SWAPS		26443	9,131,451	-9,131,451	0	-4,702,584
SUM-FIXED INCOME	6AHH	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS	LONG SWAPS		26443	0	0	0	0
SUM-FIXED INCOME	6A1N	SUM AMERICAS MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlonsky	26444	0	0	0	-3,240,278
SUM-FIXED INCOME	6A1N	SUM AMERICAS MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlonsky	26444	0	0	0	-24,311,020
SUM-FIXED INCOME	6A1N	SUM AMERICAS MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlonsky	26444	0	0	0	-6,504,934
SUM-FIXED INCOME	6A1N	SUM AMERICAS MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlonsky	26444	0	0	0	-173,223,330
SUM-FIXED INCOME	6A1J	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS	LONG SWAPS		26443	0	0	0	-99
SUM-FIXED INCOME	6A1J	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS	LONG OPTIONS	MICHAELS, JEFF A	25147	0	0	0	-995,774
SUM-FIXED INCOME	6A1J	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS	LONG OPTIONS	MICHAELS, JEFF A	25147	0	0	0	0
SUM-FIXED INCOME	6A1J	SUM AMERICAS GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS	LONG OPTIONS	MICHAELS, JEFF A	25147	592,887	-592,887	0	0
SUM-FIXED INCOME	6AMB	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	LONDON 080	KIERAN HIGGINS	26285	80,742,781	0	80,742,781	0
SUM-FIXED INCOME	6AMB	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	LONDON 080	KIERAN HIGGINS	26285	984,181,751	-6,560,480	978,621,291	0
SUM-FIXED INCOME	6AMB	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	LONDON 080	KIERAN HIGGINS	26285	0	0	0	-993,657,616
SUM-FIXED INCOME	6AMB	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	LONDON 080	KIERAN HIGGINS	26285	228,469,751	-4,489,037	223,980,714	0
SUM-FIXED INCOME	6AMB	SUM EUROPE AND GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	LONDON 080	KIERAN HIGGINS	26285	0	0	0	-262,758,293

SUM-FIXED INCOME	C133	SUM AMERICAS	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	SEERY, JAMES	22462	1,462,050,000	0	1,462,050,000	0
SUM-FIXED INCOME	C133	SUM AMERICAS	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	SEERY, JAMES	22462	169,520,069	0	169,520,069	0
SUM-FIXED INCOME	C1B1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP	HISTORICAL PFG	PRIMIANO/PREZIO	26082	1	0	1
SUM-FIXED INCOME	C1NU	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL MBS - SY John E. Beaman	28792	1,221,905,694	0	1,221,905,694	0
SUM-FIXED INCOME	C1NU	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL MBS - SY John E. Beaman	28792	2,011,872,576	0	2,011,872,576	0
SUM-FIXED INCOME	C2NU	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL MBS - SY John E. Beaman	28792	0	0	0	0
SUM-FIXED INCOME	C2NU	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL MBS - SY John E. Beaman	28792	0	0	0	0
SUM-FIXED INCOME	CAHC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SEASONED WHOLE LO/DONOVAN	24842	0	0	0	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	61,996,334	0	61,996,334	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	54,515,028	0	54,515,028	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	50,671,794	0	50,671,794	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	32,721,514	0	32,721,514	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	18,078,126	0	18,078,126	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	15,596,924	0	15,596,924	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	18,894,222	0	18,894,222	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	10,752,668	0	10,752,668	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	127,728,914	0	127,728,914	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	17,558,796	0	17,558,796	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	57,224,857	0	57,224,857	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	16,343,532	0	16,343,532	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	90,530,527	0	90,530,527	0
SUM-FIXED INCOME	CAHJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT Paul A. Hughson	28792	53,877,460	0	53,877,460	0
SUM-FIXED INCOME	CMEN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME SECONDAR Matthew C. Miller	24842	51,267	0	51,267	0
SUM-FIXED INCOME	CMR1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	INSURANCE SOLUTIONS AMER	INSURANCE SOLUTION MCBETH	23035	450,406,219	0	450,406,219	0
SUM-FIXED INCOME	F1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	45493	5,546,863	0	5,546,863	0
SUM-FIXED INCOME	F1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	45493	4,091,346	0	4,091,346	0
SUM-FIXED INCOME	F1QB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE Michael S. Glover	51564	491,438	0	491,438	0
SUM-FIXED INCOME	F1QB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE Michael S. Glover	51564	232,817	0	232,817	0
SUM-FIXED INCOME	F1QB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE Michael S. Glover	51564	759,602	0	759,602	0
SUM-FIXED INCOME	F1QB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE Michael S. Glover	51564	100	0	100	0
SUM-FIXED INCOME	F1QB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE Michael S. Glover	51564	100	0	100	0
SUM-FIXED INCOME	FA81	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME SECONDAR Matthew C. Miller	24558	18,441,305	0	18,441,305	0
SUM-FIXED INCOME	FA9T	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME RESIDUALS Brendan A. Garvey	26429	15,351,970	0	15,351,970	0
SUM-FIXED INCOME	FAF2	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	26429	1,468,667	0	1,468,667	0
SUM-FIXED INCOME	FM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC	53088	4,847,022	0	4,847,022	0
SUM-FIXED INCOME	FM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC	53088	3,310,866	0	3,310,866	0
SUM-FIXED INCOME	FM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC	53088	4,567,094	0	4,567,094	0
SUM-FIXED INCOME	FM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC	53088	839,970	0	839,970	0
SUM-FIXED INCOME	FM9E	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	45493	1,038,881	0	1,038,881	0
SUM-FIXED INCOME	FMED	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SEASONED WHOLE LO/DONOVAN	24831	1	0	1	0
SUM-FIXED INCOME	FMEN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME SECONDAR Matthew C. Miller	24558	216,539	0	216,539	0
SUM-FIXED INCOME	FMFR	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURJOHN MCNIFF	45493	27,950,137	0	27,950,137	0
SUM-FIXED INCOME	FMJD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	NEW ISSUE NIM Matthew C. Miller	24558	4,756,875	0	4,756,875	0
SUM-FIXED INCOME	FMJB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	ASSET BACKED SECURSPERO	56229	2,061,840	0	2,061,840	0
SUM-FIXED INCOME	FMP1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ABS REAL ESTATE SPERO	45493	869,307	0	869,307	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	HIGH GRADE CREDIT	HG SHORT TERM CREDIT US	FLOATERS	CONETTA	23514	0	0	0	-1,873,472
SUM-FIXED INCOME	G10F	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTUREMorgan C Baummann	50422	0	0	0	0
SUM-FIXED INCOME	G10F	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTUREMorgan C Baummann	50422	16,763,560	0	16,763,560	0
SUM-FIXED INCOME	G10F	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTUREMorgan C Baummann	50422	5,364,060	0	5,364,060	0
SUM-FIXED INCOME	G10F	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTUREMorgan C Baummann	50422	3,304,321	0	3,304,321	0
SUM-FIXED INCOME	G10F	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTUREMorgan C Baummann	50422	0	0	0	-35,195,708
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	253,504	0	253,504	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	1,938	0	1,938	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	2,040,601	0	2,040,601	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	11,765	0	11,765	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	1,047	0	1,047	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	357,683	0	357,683	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	175,599	0	175,599	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	1,886,500	0	1,886,500	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	29,603,914	0	29,603,914	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	2,759,117	0	2,759,117	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	26,509,532	0	26,509,532	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	39,700,581	0	39,700,581	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	9,394,415	0	9,394,415	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	4,636,512	0	4,636,512	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	2,964,899	0	2,964,899	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	767,158	0	767,158	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	11,747,585	0	11,747,585	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	12,545,351	0	12,545,351	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	10,136,613	0	10,136,613	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	0	0	0	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	5,093,814	0	5,093,814	0
SUM-FIXED INCOME	G10M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	2,159,147	0	2,159,147	0

SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	0
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	136,020	0	136,020	0
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	486,201	0	486,201	0
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	79,119	0	79,119	0
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-8,592,814
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-8,095,470
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-1,002,648
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-7,297,211
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-10,343,079
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-5,210,479
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-23,314,801
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-9,148,993
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-15,747,566
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	0
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-5,134,625
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-21,345,109
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	0
SUM-FIXED INCOME	G137	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-51,384,094
SUM-FIXED INCOME	G138	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	1,388,428	0	1,388,428	0
SUM-FIXED INCOME	G138	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	64,935	0	64,935	0
SUM-FIXED INCOME	G138	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	2,085	0	2,085	0
SUM-FIXED INCOME	G138	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	10	0	10	0
SUM-FIXED INCOME	G138	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	159	0	159	0
SUM-FIXED INCOME	G138	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	1	0	1	0
SUM-FIXED INCOME	G138	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	12	0	12	0
SUM-FIXED INCOME	G138	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	275	0	275	0
SUM-FIXED INCOME	G138	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	109	0	109	0
SUM-FIXED INCOME	G138	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	78	0	78	0
SUM-FIXED INCOME	G13C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	1,252	0	1,252	0
SUM-FIXED INCOME	G13C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	9	0	9	0
SUM-FIXED INCOME	G13C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	5,351	0	5,351	0
SUM-FIXED INCOME	G13C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	10	0	10	0
SUM-FIXED INCOME	G13C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO SECONDARY PEREIRA	29348	6,507	0	6,507	0
SUM-FIXED INCOME	G13R	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	950,650	0	950,650	0
SUM-FIXED INCOME	G13R	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	63,054	0	63,054	0
SUM-FIXED INCOME	G13R	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	140,997	0	140,997	0
SUM-FIXED INCOME	G13R	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	31,702	0	31,702	0
SUM-FIXED INCOME	G13R	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	42,111	0	42,111	0
SUM-FIXED INCOME	G13R	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	129,140	0	129,140	0
SUM-FIXED INCOME	G13R	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	1,111,521	0	1,111,521	0
SUM-FIXED INCOME	G13R	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	156,575	0	156,575	0
SUM-FIXED INCOME	G13R	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	257,117	0	257,117	0
SUM-FIXED INCOME	G13R	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME SHERR	22893	661,159	0	661,159	0
SUM-FIXED INCOME	G13J	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAAAMIT JAIN	23121	0	0	0	-125,041,324
SUM-FIXED INCOME	G13J	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAAAMIT JAIN	23121	0	0	0	-80,253,588
SUM-FIXED INCOME	G13J	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAAAMIT JAIN	23121	0	0	0	-328,878,705
SUM-FIXED INCOME	G13J	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAAAMIT JAIN	23121	0	0	0	-1,130,470
SUM-FIXED INCOME	G13J	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAAAMIT JAIN	23121	378,331,254	-378,331,254	0	0
SUM-FIXED INCOME	G13J	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIETAAAMIT JAIN	23121	256,328,125	-127,078,815	129,249,310	0
SUM-FIXED INCOME	G144	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	53,368,603	0	53,368,603	0
SUM-FIXED INCOME	G144	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	281,915,896	0	281,915,896	0
SUM-FIXED INCOME	G144	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	27,527,823	0	27,527,823	0
SUM-FIXED INCOME	G144	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	3,350,554	0	3,350,554	0
SUM-FIXED INCOME	G144	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	23,370,287	0	23,370,287	0
SUM-FIXED INCOME	G144	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-25,295,589
SUM-FIXED INCOME	G144	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-9,750,766
SUM-FIXED INCOME	G144	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-21,899,219
SUM-FIXED INCOME	G144	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-22,306,839
SUM-FIXED INCOME	G144	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-1,130,470
SUM-FIXED INCOME	G144	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-42,881,753
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	45,483	-45,483	0	0
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	31,242	0	31,242	0
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	0	0	0	-136,537
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	1,697,423	-136,108	1,561,316	0
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	16,478	-16,478	0	0
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	0	0	0	-31,834,170
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	21,419,342	-21,419,342	0	0
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	0	0	0	-7,290,494
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	0	0	0	-39,017
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	0	0	0	-1,839,820
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	0	0	0	0
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	0	0	0	-110,779
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	0	0	0	-15,078,819
SUM-FIXED INCOME	G14B	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	TIM BAER	22700	0	0	0	0

SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	46,366	0	46,366	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	52,410	0	52,410	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	31,210	0	31,210	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	40,939	0	40,939	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	29,752	0	29,752	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	139,747	0	139,747	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	100,878	0	100,878	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	83,598	-83,598	0	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	40,066	0	40,066	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	624,779	0	624,779	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	2,391,874	0	2,391,874	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	27,710	0	27,710	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	48,338	0	48,338	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	327,434	-327,434	0	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	-825,990
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	59,763	0	59,763	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	101,370	0	101,370	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	86,679	0	86,679	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	591,018	-412,368	178,660	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	37,084	0	37,084	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	-1,031,417
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	248,199	0	248,199	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	34,176	0	34,176	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	-37,898
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	-888,030
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	84,143	0	84,143	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	696,488	-696,932	5,555	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	44,398	0	44,398	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	308,477	-299,580	8,897	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	-703,193
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	76,179	0	76,179	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	37,219	0	37,219	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	26,332	0	26,332	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	42,059	0	42,059	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	337,528	-295,894	41,634	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	811,082	0	811,082	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	560,480	-560,480	0	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	542,490	-542,490	0	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	484,839	-484,839	0	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	33,196	0	33,196	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	314,218	-258,767	55,451	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	206,173	-191,748	14,425	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	-888,392
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	463,895	-388,547	77,147	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	-24,802
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	-783,864
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	45,174	0	45,174	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	149,111	0	149,111	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	88,338	0	88,338	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	-33,577
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	68,836	0	68,836	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	57,819	0	57,819	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	24,874	0	24,874	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	64,516	0	64,516	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	45,081	0	45,081	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	66,143	0	66,143	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	29,873	0	29,873	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	44,646	0	44,646	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	-389,440
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	73,570	0	73,570	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	246,288	-179,883	66,404	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	7,642	0	7,642	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	33,553	0	33,553	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	44,456	0	44,456	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	29,529	0	29,529	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	118,624	0	118,624	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	429,809	-429,809	0	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	57,925	-57,925	0	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	113,236	0	113,236	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	0	0	0	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	864,421	0	864,421	0
SUM-FIXED INCOME	G15W	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	15YR	Deirdre Dunn/Christi 40345	177,830	0	177,830	0

SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	-19,062,663
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	-328,976
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	-1,615,846
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	-909,059
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	-3,784,214
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	-258,312
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	-424,145
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	47,737	-47,737	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	4,631,330	-58,311	4,573,019	-31,506
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	-12,503,547
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	729,178	-729,178	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	3,590,571	-3,590,571	0	-1,273,236
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	1,261,588	-1,261,588	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	7,892,882	-7,892,882	0	-722,752
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	15,711,659	-15,711,659	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	4,826,448	-4,826,448	0	-2,489,037
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	5,528,618	-563,502	4,933,116	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	-13,533,244
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	908,405	-908,405	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	-1,277,435
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	17,826,156	-17,826,156	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	66,786,300	-51,806,355	14,979,945	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	19,134,783	-19,134,783	0	-1,627,358
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	-21,642,146
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	7,747,119	-7,747,119	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	6,238,900	-5,238,900	0	-10,761,147
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	17,236,280	-2,294,024	14,941,657	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	5,558,674	-5,152,677	375,797	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	18,048,693	-18,048,693	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	0	0	0	0
SUM-FIXED INCOME	G16G	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	64,694,525	-27,630,382	37,064,143	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	461,952	0	461,952	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	522,000	0	522,000	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	809	0	809	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	269,807	0	269,807	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	3,904,684	0	3,904,684	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	273,505	0	273,505	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	860,390	0	860,390	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	962,000	0	962,000	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	441,125	0	441,125	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	421,955	0	421,955	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	6,199,014	0	6,199,014	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	6,764,549	0	6,764,549	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	131,194	0	131,194	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	5,794,268	0	5,794,268	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	988	-271	697	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	466,036	0	466,036	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	211,564	0	211,564	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	533,834	-593,834	0	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	511,742	-511,742	0	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	529,043	-529,043	0	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	5,484,036	-1,003,099	4,480,946	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	557,633	-23,619	534,014	0
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	0	0	0	-4,521,511
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	0	0	0	-85,688
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	0	0	0	-88,440
SUM-FIXED INCOME	G16H	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	0	0	0	-8,231,622
SUM-FIXED INCOME	G16K	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	5,773,759	0	5,773,759	0
SUM-FIXED INCOME	G16K	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	0	0	0	-72,546
SUM-FIXED INCOME	G16K	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	0	0	0	-73,397
SUM-FIXED INCOME	G16K	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	0	0	0	-72,175
SUM-FIXED INCOME	G16K	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	0	0	0	-3,060,421
SUM-FIXED INCOME	G16K	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFEASANCE	Guy J. Murray	27928	751,131	0	751,131	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWIRTZ	22700	0	0	0	-5,412,639

SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	14,444,113	0	14,444,113	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-1,100,463
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	2,615,977	0	2,615,977	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-88,507
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	1,132,206	0	1,132,206	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	10,147,892	-1,206,263	8,941,729	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	11,067,305	-3,802,294	7,265,041	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	1,305,940	-16,929	1,287,011	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-9,854,144
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-13,831,451
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	2,648,848	-2,648,848	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-6,842,502
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-241,457
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-8,569
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	2,913,317	-2,913,317	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	101,527,618	-1,646,240	99,879,379	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	115,504,191	0	115,504,191	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	86,990,099	0	86,990,099	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	51,016,105	-837,489	50,178,616	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	4,413,609	-4,413,609	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	133,055	0	133,055	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-517,474
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	417,744	0	417,744	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	12,265,381	-982,688	11,272,705	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-3,385,178
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	11,092,198	-1,906,982	9,183,206	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	768,026	-768,026	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	48,142,138	0	48,142,138	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	37,773,763	-37,773,763	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	13,802,483	-2,633,088	10,969,385	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	12,230,603	0	12,230,603	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-8,663,646
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	12,031,320	0	12,031,320	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	8,333,530	-850,286	7,483,243	-103,879
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-10,004,377
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-2,312,981
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	131,777,404	-131,777,404	0	-70,495,859
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-50,722
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-1,075
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	530,819	-530,819	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	19,599,710	-19,599,710	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-6,280,509
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-31,117,230
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	128,188	-128,188	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-32,069,393
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	205,769	-205,769	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-22,343,813
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-32,488,270
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-5,280,886
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	332,504	-332,504	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-1,151,088
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	52,832	-52,832	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	4,899,343	-4,899,343	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-1,081,223
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-687,783
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-7,030,751
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	3,735,683	-3,735,683	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-173,032
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	566,080	-3,047	563,044	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-71,991,597
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	530,057	-530,057	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	554,293	-554,293	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	3,133,140	-3,133,140	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-71,693
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-487,834
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-98,804
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	0	0	0	-880,472
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	645,890	-645,890	0	0
SUM-FIXED INCOME	G16L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	GEWRTZ	22700	10,687	-10,687	0	0

SUM-FIXED INCOME	G173	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	SHORT TERM UST	Ivan W. Shen	20842	999	0	999	0
SUM-FIXED INCOME	G173	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	SHORT TERM UST	Ivan W. Shen	20842	0	0	0	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	5,438,361	-415,806	5,022,754	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	2,104	0	2,104	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	1,046,890	0	1,046,890	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	5,702,354	0	5,702,354	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	1,102,177	0	1,102,177	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	546,336	0	546,336	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	277,162	0	277,162	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	839,769	0	839,769	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	65,525	0	65,525	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	4,993,019	0	4,993,019	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	12,135,587	0	12,135,587	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	2,293,312	0	2,293,312	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-337,881
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	896,108	0	896,108	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	435,055	0	435,055	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	17,842,980	0	17,842,980	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-12,918,544
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-10,741
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	2,454,649	0	2,454,649	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-294,649
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	349,371	0	349,371	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	1,934,557	-1,934,557	0	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	7,315,040	0	7,315,040	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	9,303,684	0	9,303,684	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-400,487
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-42,180,720
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	761,020	0	761,020	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	1,920,665	0	1,920,665	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	661,928	0	661,928	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	493,923	0	493,923	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	10,948	0	10,948	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	5,958,084	0	5,958,084	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	584,141	0	584,141	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	248,279	0	248,279	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-42,931,300
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-72,006,754
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	8,105,565	0	8,105,565	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-72,366,278
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	36,439,223	0	36,439,223	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-13,017,548
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	59,229,975	0	59,229,975	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-9,942,515
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	1,211,947	-1,211,947	0	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	10,543	0	10,543	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-1,747,857
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	17,226,190	0	17,226,190	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	11,111,790	0	11,111,790	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-20,916
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	3,004,051	-3,004,051	0	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	28,561,861	-358,985	28,205,175	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	41,600,930	0	41,600,930	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-2,462,180
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-2,086,465
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	74,796	0	74,796	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-554,737
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-192,230,882
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-3,816,751
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	19,452,084	0	19,452,084	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	8,120,487	0	8,120,487	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-28,634,000
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	45,373,322	0	45,373,322	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-10,687,874
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	54,128,541	0	54,128,541	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	58,046,693	0	58,046,693	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-1,169,397
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	92,340,202	0	92,340,202	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-103,332,492
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-5,151,068
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	22,211,156	0	22,211,156	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-153,722
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-804,816
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-26,873,691

SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	8,576,049	-8,576,049	0	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-1,713,070
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-186,884,538
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	543,946	-543,946	0	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-2,882,553
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-109,650
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-87,227,568
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-111,501,943
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-172,097
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-183,147,160
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-13,284,311
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-254,041,421
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-29,628
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	26,092,257	0	26,092,257	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	29,478,948	-23,878	29,455,070	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	9,558,197	-9,558,197	0	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	89	-89	0	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	57	-57	0	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	0	0	0	-30
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	520	-520	0	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	120,803,210	+14,196,320	106,406,890	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	674,043,433	-472,184,271	201,859,162	0
SUM-FIXED INCOME	G17L	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES	AGARWAL	23629	237,960,230	-237,960,230	0	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	31,041	0	31,041	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	5,104	0	5,104	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	15,844	0	15,844	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	261	0	261	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	12,291	0	12,291	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	25,530	0	25,530	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	12,531	0	12,531	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	24,322	0	24,322	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	7,042	0	7,042	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	15,084	0	15,084	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	44,302	0	44,302	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	50,697	0	50,697	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	974	0	974	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	36,623	0	36,623	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	27,992	0	27,992	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	431	0	431	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	12,575	0	12,575	0
SUM-FIXED INCOME	G189	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	1	0	1	0
SUM-FIXED INCOME	G18C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	75,679,085	0	75,679,085	0
SUM-FIXED INCOME	G18C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	99,335	0	99,335	0
SUM-FIXED INCOME	G18C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	9,202,437	0	9,202,437	0
SUM-FIXED INCOME	G18C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	19,063,256	0	19,063,256	0
SUM-FIXED INCOME	G18C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	22,756,408	0	22,756,408	0
SUM-FIXED INCOME	G18C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	40,502,707	0	40,502,707	0
SUM-FIXED INCOME	G18C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	7,203,662	0	7,203,662	0
SUM-FIXED INCOME	G18E	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE HOUSE	SHERR	24701	4,406	0	4,406	0
SUM-FIXED INCOME	G18E	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE HOUSE	SHERR	24701	0	0	0	-180,345,385
SUM-FIXED INCOME	G18K	SUM AMERICAS	CDO	CDO AMERICAS	CDO LIQUID ARB US	SCT LD OPTIONS	Thomas Groves	29450	78,479,879	-78,479,879	0	0
SUM-FIXED INCOME	G18K	SUM AMERICAS	CDO	CDO AMERICAS	CDO LIQUID ARB US	SCT LD OPTIONS	Thomas Groves	29450	5,557,353	0	5,557,353	0
SUM-FIXED INCOME	G18K	SUM AMERICAS	CDO	CDO AMERICAS	CDO LIQUID ARB US	SCT LD OPTIONS	Thomas Groves	29450	17,580,020	0	17,580,020	0
SUM-FIXED INCOME	G18K	SUM AMERICAS	CDO	CDO AMERICAS	CDO LIQUID ARB US	SCT LD OPTIONS	Thomas Groves	29450	0	0	0	-112,020,234
SUM-FIXED INCOME	G18K	SUM AMERICAS	CDO	CDO AMERICAS	CDO LIQUID ARB US	SCT LD OPTIONS	Thomas Groves	29450	12,302,955	-12,302,955	0	0
SUM-FIXED INCOME	G18K	SUM AMERICAS	CDO	CDO AMERICAS	CDO LIQUID ARB US	SCT LD OPTIONS	Thomas Groves	29450	5,255,984	-5,255,984	0	0
SUM-FIXED INCOME	G18K	SUM AMERICAS	ODO	CDO AMERICAS	CDO LIQUID ARB US	SCT LD OPTIONS	Thomas Groves	29450	0	0	0	-8,544,425
SUM-FIXED INCOME	G18K	SUM AMERICAS	ODO	CDO AMERICAS	CDO LIQUID ARB US	SCT LD OPTIONS	Thomas Groves	29450	20,032,933	0	20,032,933	0
SUM-FIXED INCOME	G18K	SUM AMERICAS	ODO	CDO AMERICAS	CDO LIQUID ARB US	SCT LD OPTIONS	Thomas Groves	29450	0	0	0	-15,349,618
SUM-FIXED INCOME	G18M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	AGENCY REMICS - ARB SHERR	24552	24	0	0	24	0
SUM-FIXED INCOME	G18M	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	AGENCY REMICS - ARB SHERR	24552	8	0	0	8	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	39,488	0	0	39,488	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	23,804	0	0	23,804	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	118,455	0	0	118,455	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	0	0	0	0	
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	1,660,708	0	0	1,660,708	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	29,339	0	0	29,339	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	0	0	0	0	
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	0	0	0	0	
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	86,303	0	0	86,303	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	0	0	0	0	
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	35,516	0	0	35,516	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA John E. Beaman	28197	0	0	0	0	

SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	98,600	0	98,600	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	226,181	0	226,181	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	315,308	0	315,308	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	106,754	0	106,754	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	4,720	0	4,720	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	889,910	0	889,910	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	1,695,970	0	1,695,970	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	12,143	0	12,143	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	182,400	0	182,400	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	346,726	0	346,726	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	692,700	0	692,700	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	154,591	0	154,591	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	56,573	0	56,573	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	28,888	0	28,888	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	114,304	0	114,304	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	3,797,368	0	3,797,368	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	56,760	0	56,760	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	176,865	0	176,865	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	3,242,223	0	3,242,223	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	180,551	0	180,551	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	58,983	0	58,983	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	283,103	0	283,103	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	29,021	0	29,021	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	1,218,681	0	1,218,681	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	39,391	0	39,391	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-5,476,765
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-489,633
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	2,470,822	-2,470,822	0	0
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-2,694,466
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-4,085,668
SUM-FIXED INCOME	G18Y	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-988,145
SUM-FIXED INCOME	G1AD	SUM AMERICAS	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US BOND OPTIONS	JEFF MICHAELS		42131	0	0	0	0
SUM-FIXED INCOME	G1AI	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	MEXICO	TAN, KEVIN	47501	7,611,065	-7,611,065	0	0	0
SUM-FIXED INCOME	G1AI	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	MEXICO	TAN, KEVIN	47501	0	0	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-14,094
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	118,982	-118,982	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	235,947	0	235,947	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	133	-133	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-171,414
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	139,814	-139,814	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-5,985,133
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-4,105
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-414,366
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	464,801	-464,801	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-166,786
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-109,431
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	427,259	-427,259	378,088	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-1,880,743
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-4,238
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	1,250,280	-1,250,280	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-345,933
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	23,323	-23,323	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-369,745
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	0	0	0	0	-515,120
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	138,022	-138,022	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	122,012	-122,012	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	465,218	-360,871	104,347	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	3,867	-3,867	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	392,335	-392,335	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	20,261	-20,261	0	0	0
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	6,316,356	-5,316,356	0	0	-39,726
SUM-FIXED INCOME	G1AU	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	MCSWEENEY	22700	6,558,739	-6,558,739	0	0	0
SUM-FIXED INCOME	G1BC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	8,014,560	0	8,014,560	0
SUM-FIXED INCOME	G1BC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	0	0	0	-94,100,163
SUM-FIXED INCOME	G1BG	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL MORTGA	Kenneth C. Cohen	24648	1	0	1	0
SUM-FIXED INCOME	G1BG	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL MORTGA	Kenneth C. Cohen	24648	1	0	1	0
SUM-FIXED INCOME	G1BG	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL MORTGA	Kenneth C. Cohen	24648	1	0	1	0
SUM-FIXED INCOME	G1BG	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL MORTGA	Kenneth C. Cohen	24648	1	0	1	0
SUM-FIXED INCOME	G1BG	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL MORTGA	Kenneth C. Cohen	24648	1	0	1	0

SUM-FIXED INCOME	G1FE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	252,367	0	252,367	0
SUM-FIXED INCOME	G1FF	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	AGENCY ARMS HARGRAVE/POUHE	23707	0	0	0	-29,644,381
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	0	0	0	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	3,645,620	0	3,645,620	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,102,567	0	1,102,567	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	5,799,652	0	5,799,652	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	2,805,043	0	2,805,043	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,803,414	0	1,803,414	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	5,129,523	0	5,129,523	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	742,239	0	742,239	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	7,078,139	0	7,078,139	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,458,973	0	1,458,973	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	8,186,354	0	8,186,354	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,305,199	0	1,305,199	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	351,020	0	351,020	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	6,274,284	0	6,274,284	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	2,631,568	0	2,631,568	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	3,530,274	0	3,530,274	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	2,580,118	0	2,580,118	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	7,652,577	0	7,652,577	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,346,888	0	1,346,888	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	3,632,639	0	3,632,639	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	3,240,355	0	3,240,355	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	13,729,934	0	13,729,934	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	14,542,749	0	14,542,749	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	24,511,413	0	24,511,413	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	10,470,884	0	10,470,884	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,310,009	0	1,310,009	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,211,907	0	1,211,907	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	8,643,333	0	8,643,333	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	7,928,338	0	7,928,338	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	4,735,333	0	4,735,333	0
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	0	0	0	-57,860,613
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	0	0	0	-49,520,402
SUM-FIXED INCOME	G1FV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	0	0	0	-15,610,328
SUM-FIXED INCOME	G1G1	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTUREMorgan C Baumann	50422	8,668,575	0	8,668,575	0
SUM-FIXED INCOME	G1G1	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTUREMorgan C Baumann	50422	7,579,250	0	7,579,250	0
SUM-FIXED INCOME	G1G1	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTUREMorgan C Baumann	50422	2,914,469	0	2,914,469	0
SUM-FIXED INCOME	G1G1	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTUREMorgan C Baumann	50422	9,916,795	0	9,916,795	0
SUM-FIXED INCOME	G1G1	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTUREMorgan C Baumann	50422	47,414,080	0	47,414,080	0
SUM-FIXED INCOME	G1GE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE PEREIRA	29348	83,578,274	0	83,578,274	0
SUM-FIXED INCOME	G1GE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE PEREIRA	29348	0	0	0	-122
SUM-FIXED INCOME	G1GE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE PEREIRA	29348	1	-1	0	0
SUM-FIXED INCOME	G1GK	SUM AMERICAS	SECURITIZED PRODUCTS	PRIME-AMERICAS	PRIME NEW ISSUE	Brendan A. Garvey	23707	1,587,860	0	1,587,860	0
SUM-FIXED INCOME	G1GK	SUM AMERICAS	SECURITIZED PRODUCTS	PRIME-AMERICAS	PRIME NEW ISSUE	Brendan A. Garvey	23707	38,374,132	0	38,374,132	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	COUPON TRADING	GOVERNMENTS	KANOS	22700	80,558	-80,558	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	480,805	-480,805	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	1,130,893	-614,285	516,578	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	6,961,189	0	6,961,189	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	265,309	-265,309	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	1,688,144	-1,088,144	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	1,444,497	-1,444,497	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	134,841	-134,841	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	1,088,880	-1,088,880	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	0	0	0	-8,374
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	344,157	-344,157	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	237,253	-237,253	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	246,488	-246,488	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	0	0	0	-2,081,801
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	71,903	-71,903	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	0	0	0	-8,632,361
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	2,228,567	-2,228,567	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	83,049	-83,049	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	0	0	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	3,958,499	-528,985	3,431,514	-2,361,129
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	0	0	0	-50,079,118
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	0	0	0	-10,809,509
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	0	0	0	0
SUM-FIXED INCOME	G1GT	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	22700	130,751,626	-55,842,709	74,908,919	0
SUM-FIXED INCOME	G1H0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	1,629,908	0	1,629,908	0
SUM-FIXED INCOME	G1H0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	9,947,451	0	9,947,451	0
SUM-FIXED INCOME	G1H0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	8,121,146	0	8,121,146	0
SUM-FIXED INCOME	G1H0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	3,644,050	0	3,644,050	0

SUM-FIXED INCOME	G1HG	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME NEW ISSUE	Brendan A. Garvey	23707	13,995,901	0	13,995,901	0
SUM-FIXED INCOME	G1HJ	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME OPEN	Brendan A. Garvey	23707	0	0	0	-98
SUM-FIXED INCOME	G1HJ	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME OPEN	Brendan A. Garvey	23707	0	0	0	-100
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	100,142,359	0	100,142,359	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	0	0	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	4,550,752	0	4,550,752	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	461,937	0	461,937	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	87,493	0	87,493	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	1,627,995	0	1,627,995	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	372,583	0	372,583	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	48,536	0	48,536	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	3,178,348	0	3,178,348	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	4,957,455	0	4,957,455	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	77,943,349	0	77,943,349	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	22,059,649	0	22,059,649	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	28,375,098	0	28,375,098	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	56,189,982	0	56,189,982	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	72,388	0	72,388	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	8,735	0	8,735	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	4,710,473	0	4,710,473	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	6,605,305	0	6,605,305	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	11,511,872	0	11,511,872	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	0	0	0	-38,249,525
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	0	0	0	-19,810,561
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	0	0	0	-32,508,796
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	0	0	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	78,481	-78,481	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	111,268	-111,268	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	20,830	-20,830	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	1,467,729	-1,467,729	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	1,162,433	-1,162,433	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	962,742	-962,742	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	56,391	-56,391	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	320,536	-320,536	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	186,431	-186,431	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	1,118,294	-1,118,294	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	2,135,119	-2,135,119	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	2,286,693	-2,286,693	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	605,252	-605,252	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	350,365	-350,365	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	198,919	-198,919	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	220,197	-220,197	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	17,827	-17,827	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	1,867	-1,867	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	129,810	-129,810	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	156,197	-156,197	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	7,693,880	-7,693,880	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	72,862,210	-72,862,210	619,429	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	49,895	-49,895	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	1,821,901	-1,821,901	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	18,934,838	-18,934,838	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	1,837,993	-1,837,993	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	83,866	-83,866	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	0	0	0	-1,447,646
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	0	0	0	-2,414,433
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	300,035	-300,035	0	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	14,325,084	0	14,325,084	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	18,712	0	18,712	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	7,711,884	0	7,711,884	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	31,501,378	0	31,501,378	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	21,036,446	0	21,036,446	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	12,666,899	0	12,666,899	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	21,813,100	0	21,813,100	0
SUM-FIXED INCOME	G1JM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	17,146,991	0	17,146,991	0
SUM-FIXED INCOME	G1JV	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY TRUST IO ZIRAKZADEH	24552	0	0	0	0	
SUM-FIXED INCOME	G1KB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM	AUTOS	KEVIN WHITE	23691	24,348,969	0	24,348,969	0
SUM-FIXED INCOME	G1KF	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME SECONDAR	Matthew C. Miller	24564	21	0	21	0
SUM-FIXED INCOME	G1KF	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME SECONDAR	Matthew C. Miller	24564	262,224	0	262,224	0
SUM-FIXED INCOME	G1KF	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME SECONDAR	Matthew C. Miller	24564	0	0	0	-6
SUM-FIXED INCOME	G1KJ	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME SECONDAR	Matthew C. Miller	24564	99,821	0	99,821	0
SUM-FIXED INCOME	G1KJ	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SUBPRIME RESIDUALS	Matthew C. Miller	24564	0	0	0	0
SUM-FIXED INCOME	G1KR	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME	SHERR	22883	0	0	0	-2
SUM-FIXED INCOME	G1L5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	1	0	1	0
SUM-FIXED INCOME	G1L5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	MONAGHAN	22700	11,655	0	11,655	0

SUM-FIXED INCOME	G1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-15,177,060
SUM-FIXED INCOME	G1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-4,086,219
SUM-FIXED INCOME	G1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-18,837,430
SUM-FIXED INCOME	G1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-2,089,876
SUM-FIXED INCOME	G1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-10,377,596
SUM-FIXED INCOME	G1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-10,275,102
SUM-FIXED INCOME	G1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-29,860,189
SUM-FIXED INCOME	G1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-19,332,642
SUM-FIXED INCOME	G1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-19,585,308
SUM-FIXED INCOME	G1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	475,195	0	475,195	0
SUM-FIXED INCOME	G1LH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	295,202	0	295,202	0
SUM-FIXED INCOME	G1LK	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIEAlexander P. Hazelt	20843	0	0	0	0
SUM-FIXED INCOME	G1LK	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIEAlexander P. Hazelt	20843	0	0	0	-2,337,890
SUM-FIXED INCOME	G1LK	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIEAlexander P. Hazelt	20843	0	0	0	-16,150,316
SUM-FIXED INCOME	G1LK	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIEAlexander P. Hazelt	20843	0	0	0	-351,680
SUM-FIXED INCOME	G1LK	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIEAlexander P. Hazelt	20843	0	0	0	-5,834,806
SUM-FIXED INCOME	G1LK	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIEAlexander P. Hazelt	20843	0	0	0	-5,246,929
SUM-FIXED INCOME	G1LK	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIEAlexander P. Hazelt	20843	0	0	0	-975,704
SUM-FIXED INCOME	G1LK	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIEAlexander P. Hazelt	20843	0	0	0	-183,448
SUM-FIXED INCOME	G1LK	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIEAlexander P. Hazelt	20843	0	0	0	-1,404,533
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	54,125,658	0	54,125,658	0
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	0	0	0	-3,552,163
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	2,269,664	0	2,269,664	0
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	1,814,217	-861,328	1,152,889	0
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	2,289,859	0	2,289,859	0
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	0	0	0	-751,237
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	0	0	0	-503,835
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	2,835,818	0	2,835,818	0
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	0	0	0	-391,851
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	638,438	-638,438	0	0
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	0	0	0	-15,070,529
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	0	0	0	-1,780,505
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	26,099	-26,099	0	0
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	0	0	0	-2,089,217
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	0	0	0	-1,621,547
SUM-FIXED INCOME	G1LW	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	U.S. GOVERNMENTS (L. Gautam Chandrasek	24987	13,030,075	-13,030,075	0	0
SUM-FIXED INCOME	G1M3	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	180,000,000	0	180,000,000	0
SUM-FIXED INCOME	G1M3	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	499,717	0	499,717	0
SUM-FIXED INCOME	G1M3	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	100,000,000	0	100,000,000	0
SUM-FIXED INCOME	G1M0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FINANCIALS KILFEATHER, MIC-25188	1,568,744	0	0	1,568,744	0
SUM-FIXED INCOME	G1M0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FINANCIALS KILFEATHER, MIC-25188	100,000	0	0	100,000	0
SUM-FIXED INCOME	G1M0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FINANCIALS KILFEATHER, MIC-25188	18,602,549	0	0	18,602,549	0
SUM-FIXED INCOME	G1M0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FINANCIALS KILFEATHER, MIC-25188	0	0	0	0	0
SUM-FIXED INCOME	G1M0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FINANCIALS KILFEATHER, MIC-25188	27,773,212	-27,773,212	0	0	0
SUM-FIXED INCOME	G1M0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FINANCIALS KILFEATHER, MIC-25188	0	0	0	0	82,589,127
SUM-FIXED INCOME	G1N7	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER CONETTA	23514	10,200,675	0	10,200,675	0
SUM-FIXED INCOME	G1N7	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER CONETTA	23514	22,827,673	0	22,827,673	0
SUM-FIXED INCOME	G1NE	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FACILITATION FENWICK, WILLIAM	25188	0	0	0	-1,815,809
SUM-FIXED INCOME	G1NE	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FACILITATION FENWICK, WILLIAM	25188	22,236,481	-22,236,481	0	0
SUM-FIXED INCOME	G1NE	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FACILITATION FENWICK, WILLIAM	25188	7,688,846	-7,688,846	0	0
SUM-FIXED INCOME	G1NE	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FACILITATION FENWICK, WILLIAM	25188	0	0	0	-500,234
SUM-FIXED INCOME	G1NE	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FACILITATION FENWICK, WILLIAM	25188	0	0	0	-10,871,045
SUM-FIXED INCOME	G1NE	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FACILITATION FENWICK, WILLIAM	25188	0	0	0	-7,085,002
SUM-FIXED INCOME	G1NK	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY TRUST IO ZIRAKZADEH	24552	0	0	0	0
SUM-FIXED INCOME	G1NL	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PSIROGIANES	23514	245,294	0	245,294	0
SUM-FIXED INCOME	G1NL	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PSIROGIANES	23514	238,000	0	238,000	0
SUM-FIXED INCOME	G1NL	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PSIROGIANES	23514	25,984	0	25,984	0
SUM-FIXED INCOME	G1NL	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PSIROGIANES	23514	294,504	0	294,504	0
SUM-FIXED INCOME	G1NL	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PSIROGIANES	23514	93,740	0	93,740	0
SUM-FIXED INCOME	G1NL	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PSIROGIANES	23514	555,457	0	555,457	0
SUM-FIXED INCOME	G1NL	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PSIROGIANES	23514	28,000	0	28,000	0
SUM-FIXED INCOME	G1NL	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PSIROGIANES	23514	239,725	0	239,725	0
SUM-FIXED INCOME	G1NL	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PSIROGIANES	23514	2,493,802	0	2,493,802	0
SUM-FIXED INCOME	G1NL	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PSIROGIANES	23514	149,768	0	149,768	0
SUM-FIXED INCOME	G1O1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAPITAL CROSSING TR WALLACE-PORTNC	53093	0	0	0	-207,551,976
SUM-FIXED INCOME	G1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L -Michael S. Glover	21909	2,866	0	2,866	0
SUM-FIXED INCOME	G1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L -Michael S. Glover	21909	1,736,521	0	1,736,521	0
SUM-FIXED INCOME	G1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L -Michael S. Glover	21909	2,866,170	0	2,866,170	0
SUM-FIXED INCOME	G1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L -Michael S. Glover	21909	2,244,967	0	2,244,967	0
SUM-FIXED INCOME	G1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L -Michael S. Glover	21909	1,285,559	0	1,285,559	0
SUM-FIXED INCOME	G1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L -Michael S. Glover	21909	591,518	0	591,518	0
SUM-FIXED INCOME	G1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L -Michael S. Glover	21909	302,343	0	302,343	0
SUM-FIXED INCOME	G1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L -Michael S. Glover	21909	207,388	0	207,388	0
SUM-FIXED INCOME	G1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L -Michael S. Glover	21909	401,879	0	401,879	0

SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	13,430,192	0	13,430,192	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	2,461,754	0	2,461,754	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	2,467,861	0	2,467,861	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	1,736,674	0	1,736,674	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	1,680,576	0	1,680,576	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	1,604,916	0	1,604,916	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	11,901,831	0	11,901,831	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	5,194,918	0	5,194,918	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	24,407,802	0	24,407,802	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	23,168,822	0	23,168,822	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	75,730,060	0	75,730,060	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	64,176,784	0	64,176,784	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	30,173,975	0	30,173,975	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	20,954,373	0	20,954,373	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	13,079,514	0	13,079,514	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	109,389,307	0	109,389,307	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	44,992,258	0	44,992,258	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	300,105	0	300,105	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	4,283,005	0	4,283,005	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	1,877,472	0	1,877,472	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	14,938,601	0	14,938,601	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	9,655,480	0	9,655,480	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	663,758	0	663,758	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	23,721,592	0	23,721,592	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	18,011,515	0	18,011,515	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	923,499	0	923,499	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	1,794,866	0	1,794,866	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	20,906	0	20,906	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	25,752,878	0	25,752,878	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	26,054,504	0	26,054,504	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	11,308,588	0	11,308,588	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	21,497,439	0	21,497,439	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	898,475	0	898,475	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	2,015,438	0	2,015,438	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	1,123,568	0	1,123,568	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	1,470,442	0	1,470,442	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	23,563,687	0	23,563,687	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	4,097,975	0	4,097,975	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	9,677,908	0	9,677,908	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	29,617,653	0	29,617,653	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	49,968,229	0	49,968,229	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	3,568,783	0	3,568,783	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	12,495,336	0	12,495,336	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	100	0	100	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	100	-100	0	0
SUM-FIXED INCOME	G10B	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SECURITIES - LE	Michael S. Glover	21909	100	0	100	0
SUM-FIXED INCOME	G102	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	MEGA	Kenneth C. Cohen	24648	42,755,190	-42,755,190	0	0
SUM-FIXED INCOME	G102	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	MEGA	Kenneth C. Cohen	24648	0	0	0	-1,017,193
SUM-FIXED INCOME	G1RE	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFESANCE	Guy J. Murray	27928	2,909,980	0	2,909,980	0
SUM-FIXED INCOME	G1RK	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFESANCE	Guy J. Murray	27928	0	0	0	-90,330
SUM-FIXED INCOME	G1RK	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFESANCE	Guy J. Murray	27928	0	0	0	-57,220
SUM-FIXED INCOME	G1RK	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFESANCE	Guy J. Murray	27928	0	0	0	-7,468,126
SUM-FIXED INCOME	G1RM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	SWEELY	23835	0	0	0	0
SUM-FIXED INCOME	G1RS	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFESANCE	Guy J. Murray	27928	0	0	0	-8,988
SUM-FIXED INCOME	G1RS	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFESANCE	Guy J. Murray	27928	0	0	0	-9,188
SUM-FIXED INCOME	G1RS	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DEFESANCE	Guy J. Murray	27928	0	0	0	-1,225,325
SUM-FIXED INCOME	G1T3	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	CDELANEY	22700	0	0	0	-48
SUM-FIXED INCOME	G1T3	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	GOVERNMENTS	CDELANEY	22700	162	-162	0	0
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	3,181,857	-1,159,867	2,021,990	0
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	214,231	-214,231	0	0
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	0	0	0	-67,846
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	278,694	0	278,694	0
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	267,371	0	267,371	0
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	113,059,894	-8,779,120	104,280,574	0
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	0	0	0	-99,089,751
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	946,650	-946,650	0	0
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	1,249,438	-1,249,438	0	0
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	0	0	0	-324,495,106
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	0	0	0	-657,894
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	0	0	0	-404,163
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	0	0	0	-807,595
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	0	0	0	-881,655
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	0	0	0	-860,954
SUM-FIXED INCOME	G1T7	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	TREASURY PROPRIET	AHOFFMAN	23741	0	0	0	-171,405,558

SUM-FIXED INCOME	G120	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US	GREGOREK, J./BAR	25160	0	0	0	-5,886,463
SUM-FIXED INCOME	G4NU	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMSB-AMERICAS	COMMERCIAL MBS - SY John E. Beaman	24648	0	0	0	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	18,161,844	0	18,161,844	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	9,248,021	0	9,248,021	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	22,523,043	0	22,523,043	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	1,946,646	0	1,946,646	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	7,715,088	0	7,715,088	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	1,619,578	0	1,619,578	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	45,985,500	0	45,985,500	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	39,205,959	0	39,205,959	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	4,609,000	0	4,609,000	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	9,804,800	0	9,804,800	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	86,044,000	0	86,044,000	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	18,390,896	0	18,390,896	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	5,857,089	0	5,857,089	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	3,071,288	0	3,071,288	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	10,248,500	0	10,248,500	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	22,689,163	0	22,689,163	0
SUM-FIXED INCOME	GA11	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	2,180,924	0	2,180,924	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	2,039,081	0	2,039,081	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	23,935,845	0	23,935,845	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	2,043,446	0	2,043,446	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	10,290,774	0	10,290,774	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	33,815,818	0	33,815,818	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	9,207,091	0	9,207,091	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	2,953,472	0	2,953,472	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	27,102,206	0	27,102,206	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	27,531,789	0	27,531,789	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	14,810,603	0	14,810,603	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	22,201,986	0	22,201,986	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	13,659,808	0	13,659,808	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	3,350,345	0	3,350,345	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	15,369,151	0	15,369,151	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	16,589,836	0	16,589,836	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	22,574,719	0	22,574,719	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	4,603,545	0	4,603,545	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	28,658,000	0	28,658,000	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	10,920,000	0	10,920,000	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	24,115,000	0	24,115,000	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	43,769,000	0	43,769,000	0
SUM-FIXED INCOME	GA13	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	73,209,000	0	73,209,000	0
SUM-FIXED INCOME	GA1P	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER CONETTA	23514	819,936	0	819,936	0
SUM-FIXED INCOME	GA1W	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER Sara West	23514	369,000	0	369,000	0
SUM-FIXED INCOME	GA1W	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER Sara West	23514	7,000	0	7,000	0
SUM-FIXED INCOME	GA1W	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER Sara West	23514	489,000	0	489,000	0
SUM-FIXED INCOME	GA1W	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER Sara West	23514	732,936	0	732,936	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	823,797	0	823,797	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	0	0	0	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	598,830	0	598,830	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	598,454	0	598,454	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	0	0	0	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	398,830	0	398,830	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	0	0	0	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	798,611	0	798,611	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	487,594	0	487,594	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	398,964	0	398,964	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	488,575	0	488,575	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	141,957	0	141,957	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	99,795	0	99,795	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	489,904	0	489,904	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	249,931	0	249,931	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	899,571	0	899,571	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	129,876	0	129,876	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	171,731	0	171,731	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	149,927	0	149,927	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	1,300,000	0	1,300,000	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	24,978	0	24,978	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	995	0	995	0
SUM-FIXED INCOME	GA1X	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	697,713	0	697,713	0
SUM-FIXED INCOME	GA12	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PSIROGIANES	23514	214,882	0	214,882	0
SUM-FIXED INCOME	GA2F	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	MORTGAGE FINANCE AMERICAS	MORTGAGE FINANCE Daniel Covello Jr.	22176	951	0	951	0
SUM-FIXED INCOME	GA2F	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	MORTGAGE FINANCE AMERICAS	MORTGAGE FINANCE Daniel Covello Jr.	22176	1,998	0	1,998	0
SUM-FIXED INCOME	GA2F	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	MORTGAGE FINANCE AMERICAS	MORTGAGE FINANCE Daniel Covello Jr.	22176	999	0	999	0
SUM-FIXED INCOME	GA37	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-30,859,832

SUM-FIXED INCOME	GA37	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	0
SUM-FIXED INCOME	GA37	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	1,667,463	0	1,667,463	0
SUM-FIXED INCOME	GA37	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECURSPERO	23635	0	0	0	-7,185,002
SUM-FIXED INCOME	GA3P	SUM AMERICAS	HIGH GRADE CREDIT	HG FLOW TRADING US	HG FLOW TRADING US	UNASSIGNED COVELLO, DANIEL	23678	10,700,308	0	10,700,308	0
SUM-FIXED INCOME	GA3P	SUM AMERICAS	HIGH GRADE CREDIT	HG FLOW TRADING US	HG FLOW TRADING US	UNASSIGNED COVELLO, DANIEL	23678	0	0	0	-9,702,950
SUM-FIXED INCOME	GA3P	SUM AMERICAS	HIGH GRADE CREDIT	HG FLOW TRADING US	HG FLOW TRADING US	UNASSIGNED COVELLO, DANIEL	23678	0	0	0	-28,410,693
SUM-FIXED INCOME	GA3P	SUM AMERICAS	HIGH GRADE CREDIT	HG FLOW TRADING US	HG FLOW TRADING US	UNASSIGNED COVELLO, DANIEL	23678	1,476,726	0	1,476,726	0
SUM-FIXED INCOME	GA3P	SUM AMERICAS	HIGH GRADE CREDIT	HG FLOW TRADING US	HG FLOW TRADING US	UNASSIGNED COVELLO, DANIEL	23678	930,085	0	930,085	0
SUM-FIXED INCOME	GA3U	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI	29348	528,284	0	528,284	0
SUM-FIXED INCOME	GA3U	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI	29348	253,330	-253,330	0	0
SUM-FIXED INCOME	GA3U	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI	29348	867	0	867	0
SUM-FIXED INCOME	GA3V	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG FLOW TRADING US	CONSUMER RAGOSA, PETER	43453	0	0	0	-2,033
SUM-FIXED INCOME	GA3V	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG FLOW TRADING US	CONSUMER RAGOSA, PETER	43453	885	-885	0	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	41,924,243	0	41,924,243	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	460,355	0	460,355	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	6,123,823	0	6,123,823	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	7,238,677	0	7,238,677	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	47,147,091	0	47,147,091	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	11,423,884	0	11,423,884	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	22,629,152	0	22,629,152	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	53,035,675	0	53,035,675	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	6,046,804	0	6,046,804	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	37,983,982	0	37,983,982	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	1,463,249	0	1,463,249	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	6,971,659	0	6,971,659	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	1,832,320	0	1,832,320	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	3,119,620	0	3,119,620	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	91,361	0	91,361	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	78,185,833	0	78,185,833	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	29,279,250	0	29,279,250	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	3,726,143	0	3,726,143	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	65,051,683	0	65,051,683	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	23,054,247	0	23,054,247	0
SUM-FIXED INCOME	GA40	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR RYS	22303	738,587	0	738,587	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,953,644	0	1,953,644	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	116,936	0	116,936	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,287,776	0	1,287,776	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	681,353	0	681,353	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,750,007	0	1,750,007	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	121,220	0	121,220	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	3,577,149	0	3,577,149	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	2,131,172	0	2,131,172	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	29,070,612	0	29,070,612	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	2,016,051	0	2,016,051	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	746,209	0	746,209	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	111,432	0	111,432	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	2,014,937	0	2,014,937	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	0	0	0	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	40,133,382	0	40,133,382	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,070,392	0	1,070,392	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	8,708,208	0	8,708,208	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	3,665,052	0	3,665,052	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	1,564,443	0	1,564,443	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	36,492,786	0	36,492,786	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	341,583	0	341,583	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	0	0	0	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	0	0	0	-375,406,094
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	49,526,402	-49,526,402	0	0
SUM-FIXED INCOME	GA4G	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	0	0	0	0
SUM-FIXED INCOME	GA52	SUM AMERICAS	HIGH YIELD	HG YIELD - AME	HY FLOW US	SOBEL, MICHAEL	23489	0	0	0	-4,805,529
SUM-FIXED INCOME	GA5T	SUM AMERICAS	HIGH GRADE CREDIT	HG SHORT TERM CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	50,023,847	0	50,023,847	0
SUM-FIXED INCOME	GA5T	SUM AMERICAS	HIGH GRADE CREDIT	HG SHORT TERM CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	4,939,536	0	4,939,536	0
SUM-FIXED INCOME	GA5T	SUM AMERICAS	HIGH GRADE CREDIT	HG SHORT TERM CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER PALERMO	23514	6,900,555	0	6,900,555	0
SUM-FIXED INCOME	GA6B	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR Kelly O'Donnell	22303	10,345,500	0	10,345,500	0
SUM-FIXED INCOME	GA6B	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR Kelly O'Donnell	22303	2,945,250	0	2,945,250	0
SUM-FIXED INCOME	GA6B	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR Kelly O'Donnell	22303	99,000	0	99,000	0
SUM-FIXED INCOME	GA6B	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR Kelly O'Donnell	22303	792,000	0	792,000	0
SUM-FIXED INCOME	GA6B	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR Kelly O'Donnell	22303	7,920,000	0	7,920,000	0
SUM-FIXED INCOME	GA6B	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR Kelly O'Donnell	22303	4,801,500	0	4,801,500	0
SUM-FIXED INCOME	GA6B	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR Kelly O'Donnell	22303	1,311,750	0	1,311,750	0
SUM-FIXED INCOME	GA6B	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR Kelly O'Donnell	22303	198,000	0	198,000	0
SUM-FIXED INCOME	GA6B	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR Kelly O'Donnell	22303	4,331,250	0	4,331,250	0
SUM-FIXED INCOME	GA6B	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR Kelly O'Donnell	22303	2,029,500	0	2,029,500	0
SUM-FIXED INCOME	GA6B	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	HG HYBRID CAPITAL US	AUCTION RATE SECUR Kelly O'Donnell	22303	6,360,750	0	6,360,750	0

SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	14,212	0	14,212	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	298,090	0	298,090	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	0	0	0	-19,954
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	1,727,024	-275,919	1,451,106	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	1,012,860	0	1,012,860	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	75,326	0	75,326	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	187,879	-2,202	185,677	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	958,306	0	958,306	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	4,822,668	0	4,822,668	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	0	0	0	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	-4,893,249	-823,788	4,069,461	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	997,804	-997,804	0	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	596,960	0	596,960	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	997,804	-997,804	0	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	591,649	0	591,649	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	36,289	0	36,289	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	69,281	0	69,281	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	698,608	0	698,608	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	19,901	-19,901	0	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	997,804	-997,804	0	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	158,598	0	158,598	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	35,331	0	35,331	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	722,705	-380,685	342,051	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	18,466,992	0	18,466,992	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	972,530	-872,760	99,771	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	428,051	0	428,051	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	487,752	0	487,752	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	0	0	0	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	0	0	0	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	524,499	-524,499	0	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	401,417	0	401,417	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	621,099	0	621,099	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	376,766	0	376,766	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	0	0	0	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	880,606	0	880,606	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	385,620	0	385,620	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	1,956,839	0	1,956,839	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	0	0	0	-169,864
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	0	0	0	-153,599
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	0	0	0	-999,697
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	58,076	0	58,076	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	303,855	-303,855	0	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	3,100,485	-3,100,485	0	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	145,032	0	145,032	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	0	0	0	-821,099
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	689,897	0	689,897	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	0	0	0	-371,382
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	30,422	0	30,422	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	541,128	-436,996	104,132	0
SUM-FIXED INCOME	GAD5	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai 40345	599,147	0	599,147	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	18,588,128	0	18,588,128	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	1,490,334	0	1,490,334	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	45,248,371	0	45,248,371	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	823,324	0	823,324	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	33,855	0	33,855	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	14,491,220	0	14,491,220	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	6,046,387	0	6,046,387	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	191,382	0	191,382	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	43,329,170	0	43,329,170	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	732,724	0	732,724	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	915,493	0	915,493	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	46,465	0	46,465	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	20,461,519	0	20,461,519	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	46,108	0	46,108	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	788,318	0	788,318	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	87,477	0	87,477	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	134,103	0	134,103	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	476,571	0	476,571	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	1,895,007	0	1,895,007	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	1,164,379	0	1,164,379	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	23,998,691	0	23,998,691	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	4,849,630	0	4,849,630	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	3,560,330	0	3,560,330	0
SUM-FIXED INCOME	GAD8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA 29348	3,935,345	0	3,935,345	0

SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	437,446	0	437,446	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	14,823	0	14,823	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	8,335	0	8,335	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	7,850,547	-1,321,654	6,528,892	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	452,585	0	452,585	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	1,695,055	-216,569	1,478,486	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	517,889	-309,158	211,531	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	71,236	0	71,236	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	76,505	0	76,505	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	682,216	-136,493	545,719	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	10,892	0	10,892	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	364,230	-17,214	347,016	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	51,130	0	51,130	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	345,480	-345,480	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	175,903	0	175,903	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	130,555	0	130,555	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	179,337	0	179,337	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	1,723	0	1,723	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	363,105	0	363,105	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	557,988	-557,988	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	328,383	-328,383	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	257,769	0	257,769	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	61,104	-61,104	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	499,702	-115,842	383,860	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	25,246	0	25,246	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	338,831	0	338,831	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	19,829	0	19,829	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	9,556	0	9,556	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	22,181	0	22,181	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	176,629	-176,629	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	124,440	0	124,440	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	23,852	-23,852	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	10,939	0	10,939	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	245,029	0	245,029	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	174,824	0	174,824	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	264,262	-264,262	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	209,568	-209,568	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	913,295	-447,764	465,531	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	271,121	0	271,121	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	255,055	0	255,055	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	725,917	0	725,917	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	525,948	-449,931	176,017	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	103,669	0	103,669	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	208,300	0	208,300	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	493,683	0	493,683	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	31,788	0	31,788	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	139,816	-123,766	15,910	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	440,532	-440,532	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	244,898	0	244,898	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	404,099	0	404,099	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	42,063	0	42,063	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	120,118	-120,118	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	24,388	0	24,388	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	955,810	-955,810	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	352,356	0	352,356	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	309,260	-309,260	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	942,666	0	942,666	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	712,878	0	712,878	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	92,331	0	92,331	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	74,787	-74,787	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	801,545	-172,384	429,151	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	177,755	-118,922	58,833	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	35,391	-35,391	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	94,068	0	94,068	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	374,211	-38,751	345,460	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	787,161	-787,161	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	48,212	-48,212	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	362,814	0	362,814	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	407,976	0	407,976	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	362,100	0	362,100	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	44,302	0	44,302	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	18,590	0	18,590	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	53,890	-53,890	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	207,089	-207,089	0	0

SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	673,237	-71,400	601,837	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	69,448	0	69,448	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	205,435	-124,945	80,490	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	79,919	-79,919	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	5,065	0	5,065	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	48,977	0	48,977	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	62,282	0	62,282	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	78,255	-78,255	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	46,118	0	46,118	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	61,072	-61,072	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	50,348	-50,348	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	126,893	-102,475	24,419	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	67,866	-67,866	0	0
SUM-FIXED INCOME	GAGB	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	372,875	-293,833	79,042	0
SUM-FIXED INCOME	GAGR	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMIN	Mark A. Walsh	24666	0	0	0	-51,821,540
SUM-FIXED INCOME	GAH2	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-1,991,547
SUM-FIXED INCOME	GAH2	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	5,879,465	-5,879,465	0	-8,942,716
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-37,077,866
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-9,236,225
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-8,214,579
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	10,400,473	-10,400,473	0	0
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-5,171,539
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-12,527,280
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-37,035,025
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-18,846,438
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-22,149,057
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	2,168,150	-2,168,150	0	0
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-48,743,701
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-22,991,617
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-16,538,170
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-12,374,169
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-14,407,949
SUM-FIXED INCOME	GAH3	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	-7,190,338
SUM-FIXED INCOME	GAH5	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	16,647,512	-16,647,512	0	0
SUM-FIXED INCOME	GAH5	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	7,853,845	-2,338,927	5,624,919	0
SUM-FIXED INCOME	GAI9	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	Subprime Synthetic	Matthew C. Miller	24564	481	-11	470	0
SUM-FIXED INCOME	GAIA	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	MIDDLE EAST	CATTANO, MICHAEL	47501	0	0	0	0	-6,079,802
SUM-FIXED INCOME	GAIA	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	MIDDLE EAST	CATTANO, MICHAEL	47501	148,288	-146,288	0	0	0
SUM-FIXED INCOME	GAIA	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	MIDDLE EAST	CATTANO, MICHAEL	47501	318,601	-318,601	0	0	0
SUM-FIXED INCOME	GAIA	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	MIDDLE EAST	CATTANO, MICHAEL	47501	8,858,179	-8,858,179	0	0	0
SUM-FIXED INCOME	GAIA	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	MIDDLE EAST	CATTANO, MICHAEL	47501	11,511,479	-11,511,479	0	0	0
SUM-FIXED INCOME	GAIA	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	MIDDLE EAST	CATTANO, MICHAEL	47501	144,724	-7,793	136,931	0	0
SUM-FIXED INCOME	GAIA	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	MIDDLE EAST	CATTANO, MICHAEL	47501	0	0	0	0	-2,187,882
SUM-FIXED INCOME	GAIA	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	MIDDLE EAST	CATTANO, MICHAEL	47501	0	0	0	0	-9,283,177
SUM-FIXED INCOME	GAIA	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	MIDDLE EAST	CATTANO, MICHAEL	47501	0	0	0	0	-5,566,874
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	1,171,234	0	1,171,234	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	2,562,426	0	2,562,426	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	1,003,113	0	1,003,113	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	4,318,853	0	4,318,853	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	2,321,045	0	2,321,045	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	3,115,098	0	3,115,098	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	1,830,165	0	1,830,165	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	1,788,387	0	1,788,387	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	488,459	0	488,459	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	0	0	0	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	1,023,583	0	1,023,583	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	23,609,725	0	23,609,725	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	5,480,856	0	5,480,856	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	2,401,627	0	2,401,627	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	2,474,430	0	2,474,430	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	786,830	0	786,830	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	260,869	0	260,869	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	1,308,112	0	1,308,112	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	2,336,011	0	2,336,011	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	3,800,271	0	3,800,271	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	7,910,168	0	7,910,168	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	17,010,688	0	17,010,688	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	19,365,120	0	19,365,120	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	16,057,050	0	16,057,050	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	12,187,562	0	12,187,562	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	17,908,293	0	17,908,293	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	2,875,916	0	2,875,916	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	1,097,278	0	1,097,278	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI	ZIRAKZADEH	29348	6,078,755	0	6,078,755	0

SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	3,410,330	0	3,410,330	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	2,941,421	0	2,941,421	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	9,806,284	0	9,806,284	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	8,804,831	0	8,804,831	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	2,709,454	0	2,709,454	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	8,825,933	0	8,825,933	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	2,374,687	0	2,374,687	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	0	0	0	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	55,469,570	-55,469,570	0	0
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	0	0	0	-38,981,379
SUM-FIXED INCOME	GAIM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	SECONDARY DERIVATI ZIRAKZADEH	29348	407,982,900	-407,982,900	0	0
SUM-FIXED INCOME	GAIQ	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	SECONDARY CDO Te	22161	6,276,325	0	6,276,325	0
SUM-FIXED INCOME	GAIQ	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	SECONDARY CDO Te	22161	8,405,100	0	8,405,100	0
SUM-FIXED INCOME	GAIX	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	Edward G. Bntt	23514	0	0	-1,000,000
SUM-FIXED INCOME	GAIY	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	Edward G. Bntt	23514	893,830	0	893,830
SUM-FIXED INCOME	GAIY	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	Edward G. Bntt	23514	1,554,000	0	1,554,000
SUM-FIXED INCOME	GAIY	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	Edward G. Bntt	23514	125,983	0	125,983
SUM-FIXED INCOME	GAIY	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	Edward G. Bntt	23514	11,673,000	0	11,673,000
SUM-FIXED INCOME	GAIY	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	Edward G. Bntt	23514	199,984	0	199,984
SUM-FIXED INCOME	GAJ3	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	21,205,622	0	21,205,622
SUM-FIXED INCOME	GAJ3	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	12,498,625	0	12,498,625
SUM-FIXED INCOME	GAJ3	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	42,324,652	0	42,324,652
SUM-FIXED INCOME	GAJ3	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	14,673,129	0	14,673,129
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	54,139,614	0	54,139,614
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	76,923,625	0	76,923,625
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	11,194,864	0	11,194,864
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	46,817,860	0	46,817,860
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	8,053,822	0	8,053,822
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	4,898,442	0	4,898,442
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	23,767,776	0	23,767,776
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	17,781,055	0	17,781,055
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	31,713,257	0	31,713,257
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	44,119,330	0	44,119,330
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	6,997,646	0	6,997,646
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	7,856,271	0	7,856,271
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	7,313,785	0	7,313,785
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	19,785,430	0	19,785,430
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	11,722,273	0	11,722,273
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	8,305,374	0	8,305,374
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	44,086,298	0	44,086,298
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	14,692,077	0	14,692,077
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	13,146,373	0	13,146,373
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	40,358,580	0	40,358,580
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	100	0	100
SUM-FIXED INCOME	GAJ5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	0	0	-94
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	0	0	0	-106,097,356
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	8,026	0	8,026	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	771,905	0	771,905	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	2,472,465	0	2,472,465	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	156,679	0	156,679	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	794,534	0	794,534	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	200,260	0	200,260	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	17,822	0	17,822	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	210,920	0	210,920	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	12,810,058	0	12,810,058	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	87,528	0	87,528	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	179,460	0	179,460	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	0	0	0	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	68,009	0	68,009	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	6,030	0	6,030	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	21,497	0	21,497	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	204,930	0	204,930	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	1,149,867	0	1,149,867	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	48,421	0	48,421	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	167,632	0	167,632	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	65,414	0	65,414	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	250,503	0	250,503	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	29,883	0	29,883	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	188,065	0	188,065	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	9,376,530	0	9,376,530	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	236,180	0	236,180	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	479,096	0	479,096	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	336,316	0	336,316	0
SUM-FIXED INCOME	GAJ6	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	FHA / VA	Brendan A. Garvey	23707	0	0	0	-100

SUM-FIXED INCOME	GAJB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	0	0	0	-101
SUM-FIXED INCOME	GAJB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	0	0	0	-1,082
SUM-FIXED INCOME	GAJB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	3,095	0	3,095	0
SUM-FIXED INCOME	GAJB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	3,121	-3,121	0	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	3,901,349	0	3,901,349	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	75,903	0	75,903	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	371,502	0	371,502	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	5,801,126	0	5,801,126	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	63,487	0	63,487	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	100,807	0	100,807	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	1,150,358	0	1,150,358	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	1,521,677	0	1,521,677	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	2,158,856	0	2,158,856	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	1,481,460	0	1,481,460	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	1,560,711	0	1,560,711	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	3,472	0	3,472	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	4,618,792	0	4,618,792	0
SUM-FIXED INCOME	GAJC	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	2,061,853	0	2,061,853	0
SUM-FIXED INCOME	GAL1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	UNASSIGNED	UNASSIGNED	25013	0	0	0	-16,639,785
SUM-FIXED INCOME	GAL1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	UNASSIGNED	UNASSIGNED	25013	12,560,210	0	12,560,210	0
SUM-FIXED INCOME	GAL1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	UNASSIGNED	UNASSIGNED	25013	3,271,982	0	3,271,982	0
SUM-FIXED INCOME	GAL8	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM	AIRPLANE, RRBS, ESOT	KEVIN WHITE	23691	95,899,782	0	95,899,782	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	4,038,033	0	4,038,033	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	0	0	0	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	11,605,832	0	11,605,832	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	5,784,125	0	5,784,125	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	12,692,821	0	12,692,821	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	40,512,876	0	40,512,876	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	3,645,053	0	3,645,053	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	2,856,638	0	2,856,638	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	1,118,898	0	1,118,898	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	140,316	0	140,316	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	321,369	0	321,369	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	270,167	0	270,167	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	837,378	0	837,378	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	2,270,126	0	2,270,126	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	1,039,491	0	1,039,491	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	1,610,824	0	1,610,824	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	4,382,901	0	4,382,901	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	28,999,263	-28,999,263	0	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	0	0	0	-155,922,616
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	94,397,322	-38,287,521	55,129,801	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	930,493	0	930,493	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	7,831,069	0	7,831,069	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	1	0	1	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	1	0	1	0
SUM-FIXED INCOME	GALL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	1	0	1	0
SUM-FIXED INCOME	GAM0	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	EMG LATIN	Brandon J. Carmody	24488	0	0	0	-8,942,716
SUM-FIXED INCOME	GAM6	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN	23514	1,178,844	0	1,178,844	0	
SUM-FIXED INCOME	GAM6	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN	23514	498,663	0	498,663	0	
SUM-FIXED INCOME	GAM6	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN	23514	12,990	0	12,990	0	
SUM-FIXED INCOME	GAM9	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	UNASSIGNED	DAN CROWLEY	23123	4,060	0	4,060	0	
SUM-FIXED INCOME	GAMC	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	CAPITAL SECURITIES	SBUGLIARI	23092	0	0	0	-24,349,038	
SUM-FIXED INCOME	GAMC	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	CAPITAL SECURITIES	SBUGLIARI	23092	3,761,889	-3,761,889	0	0	
SUM-FIXED INCOME	GAMG	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	EMG LATIN	MATT CLINTON	24488	0	0	0	-738,263	
SUM-FIXED INCOME	GAMG	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	EMG LATIN	MATT CLINTON	24488	0	0	0	-39,844,381	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	5,003,577	0	5,003,577	0	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	5,604,433	0	5,604,433	0	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	4,273,030	0	4,273,030	0	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	6,726,301	0	6,726,301	0	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	6,665,251	0	6,665,251	0	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	3,795,451	0	3,795,451	0	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	15,121,835	0	15,121,835	0	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	2,709,352	0	2,709,352	0	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	8,897,872	0	8,897,872	0	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	7,816,378	0	7,816,378	0	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	2,315,738	0	2,315,738	0	
SUM-FIXED INCOME	GAMK	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	Secondary CDO	Tee 22181	5,112,463	0	5,112,463	0	
SUM-FIXED INCOME	GAMX	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	COMMERCIAL PAPER	Sara West	23514	30,913,941	0	30,913,941	0	
SUM-FIXED INCOME	GAND	SUM AMERICAS	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	HG FIRM RELATIONSHI	KAHN, RAYMOND	25241	8,257,093	-8,257,093	0	0
SUM-FIXED INCOME	GANJ	SUM AMERICAS	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	HG FIRM RELATIONSHI	KAHN, RAYMOND	25241	2,218,020	-996,195	1,221,825	0
SUM-FIXED INCOME	GANJ	SUM AMERICAS	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	HG FIRM RELATIONSHI	KAHN, RAYMOND	25241	3,918,826	-3,918,826	0	0
SUM-FIXED INCOME	GANN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME NEW ISSUE	Brendan A. Garvey	23707	0	0	0	0

SUM-FIXED INCOME	GA0B	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	INSURANCE	BUGLIARI	23092	0	0	0	-6,237,371
SUM-FIXED INCOME	GA0B	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	INSURANCE	BUGLIARI	23092	0	0	0	-21,980,235
SUM-FIXED INCOME	GAPU	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	ABS	Jeong Gu Lee	29454	48,831,392	0	48,831,392	0
SUM-FIXED INCOME	GAPU	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	ABS	Jeong Gu Lee	29454	11,702,654	0	11,702,654	0
SUM-FIXED INCOME	GAPU	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	ABS	Jeong Gu Lee	29454	22,650,000	0	22,650,000	0
SUM-FIXED INCOME	GAPU	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	ABS	Jeong Gu Lee	29454	11,325,000	0	11,325,000	0
SUM-FIXED INCOME	GARA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM	AIRPLANE, RRBS, ESOTKEVIN WHITE	23691	87,712,438	0	87,712,438	0	0
SUM-FIXED INCOME	GARA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM	AIRPLANE, RRBS, ESOTKEVIN WHITE	23691	17,141,463	0	17,141,463	0	0
SUM-FIXED INCOME	GARA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM	AIRPLANE, RRBS, ESOTKEVIN WHITE	23691	55,269,117	0	55,269,117	0	0
SUM-FIXED INCOME	GATQ	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	EXUMRIDGE US	Exumridge Trading	27450	3,876,824	0	3,876,824	0
SUM-FIXED INCOME	GATQ	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	EXUMRIDGE US	Exumridge Trading	27450	6,359,128	0	6,359,128	0
SUM-FIXED INCOME	GATQ	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	EXUMRIDGE US	Exumridge Trading	27450	4,082,009	0	4,082,009	0
SUM-FIXED INCOME	GATQ	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	EXUMRIDGE US	Exumridge Trading	27450	8,146,775	0	8,146,775	0
SUM-FIXED INCOME	GATQ	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	EXUMRIDGE US	Exumridge Trading	27450	2,258,280	0	2,258,280	0
SUM-FIXED INCOME	GATQ	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	EXUMRIDGE US	Exumridge Trading	27450	31,695,804	0	31,695,804	0
SUM-FIXED INCOME	GATQ	SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	EXUMRIDGE US	Exumridge Trading	27450	3,805,876	0	3,805,876	0
SUM-FIXED INCOME	GAU9	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN	23514	896,244	0	896,244	0
SUM-FIXED INCOME	GAU9	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN	23514	10,074,000	0	10,074,000	0
SUM-FIXED INCOME	GAU9	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN	23514	272,848	0	272,848	0
SUM-FIXED INCOME	GAU9	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN	23514	164,754	0	164,754	0
SUM-FIXED INCOME	GAU9	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN	23514	124,869	0	124,869	0
SUM-FIXED INCOME	GAU9	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN	23514	759,010	0	759,010	0
SUM-FIXED INCOME	GAU9	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN	23514	249,771	0	249,771	0
SUM-FIXED INCOME	GAU9	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN	23514	997	0	997	0
SUM-FIXED INCOME	GAVF	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	INDUSTRIALS	GORELOV, YONI	25188	0	0	0	-16,835,500
SUM-FIXED INCOME	GAVF	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	INDUSTRIALS	GORELOV, YONI	25188	0	0	0	-1,497,774
SUM-FIXED INCOME	GAVF	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	INDUSTRIALS	GORELOV, YONI	25188	0	0	0	-19,332,842
SUM-FIXED INCOME	GAVF	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	INDUSTRIALS	GORELOV, YONI	25188	4,941,845	-4,941,845	0	0
SUM-FIXED INCOME	GAVF	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	INDUSTRIALS	GORELOV, YONI	25188	0	0	0	-1,129,202
SUM-FIXED INCOME	GAVF	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	INDUSTRIALS	GORELOV, YONI	25188	45,024,844	-45,024,844	0	0
SUM-FIXED INCOME	GAVM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	ASSET BACKED SECUR	JOHN MCNIFF	29454	7,618,347	0	7,618,347	0
SUM-FIXED INCOME	GAVS	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	ASSET BACKED SECUR	Jeong Gu Lee	29454	14,949,888	0	14,949,888	0
SUM-FIXED INCOME	GAVS	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	ASSET BACKED SECUR	Jeong Gu Lee	29454	1,751,672	0	1,751,672	0
SUM-FIXED INCOME	GAVS	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	ASSET BACKED SECUR	Jeong Gu Lee	29454	752,818	0	752,818	0
SUM-FIXED INCOME	GAVS	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	ASSET BACKED SECUR	Jeong Gu Lee	29454	456,910	0	456,910	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	0	0	0	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	31	0	31	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	699	0	699	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	150	0	150	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	92	0	92	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,022	0	1,022	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	912,088	0	912,088	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	2,477,017	0	2,477,017	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	210,254	0	210,254	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	58,305	0	58,305	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	220,915	0	220,915	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	164,451	0	164,451	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	180,895	0	180,895	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	331,361,712	0	331,361,712	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	0	0	0	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	69,124	0	69,124	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	26,462	0	26,462	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	132,985	0	132,985	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	9,330,935	-1,316,930	8,013,995	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	968,342	0	968,342	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	201,738	0	201,738	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,569,512	0	1,569,512	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	9,213,297	0	9,213,297	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	3,417,771	0	3,417,771	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,358,547	0	1,358,547	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	4,814,884	0	4,814,884	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	2,330,061	0	2,330,061	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,097,522	0	1,097,522	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	2,804,315	0	2,804,315	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	0	0	0	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	2,379,129	0	2,379,129	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	3,195,493	0	3,195,493	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	4,337,594	0	4,337,594	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	4,182,774	0	4,182,774	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	3,959,097	0	3,959,097	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	5,489,570	0	5,489,570	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	7,794	0	7,794	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	0	0	0	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	125,820	0	125,820	0

SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	214,802	0	214,802	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	15,804,587	0	15,804,587	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	450,078	0	450,078	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	798,073	0	798,073	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	465,133	0	465,133	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	159,599	0	159,599	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	0	0	0	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,832,752	0	1,832,752	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,273,910	0	1,273,910	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	2,160,387	0	2,160,387	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,472,876	0	1,472,876	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,987,567	0	1,987,567	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	44,334	0	44,334	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	46,052	0	46,052	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	77,224	0	77,224	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	0	0	0	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,217,867	0	1,217,867	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,122,787	0	1,122,787	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	2,856,303	0	2,856,303	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,251,041	0	1,251,041	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,320,771	0	1,320,771	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,849,170	0	1,849,170	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,383,162	0	1,383,162	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	20,551,661	0	20,551,661	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	11,462,841	0	11,462,841	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	4,384,419	0	4,384,419	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	8,635,654	0	8,635,654	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,865,250	0	1,865,250	0
SUM-FIXED INCOME	GAWA	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Nathai	40345	1,429,170	0	1,429,170	0
SUM-FIXED INCOME	GAXX	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	CMO NEW ISSUE	PEREIRA	29348	0	0	0	-44,078,496
SUM-FIXED INCOME	GAXY	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	SPECIFIED	Deirdre Dunn/Christ	40345	3,353	0	3,353	0
SUM-FIXED INCOME	GAYY	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME RESIDUALS	Brendan A. Garvey	23707	1,000	0	1,000	0
SUM-FIXED INCOME	GAZO	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EURO/FW/ Faison	24987	14,905,026	0	14,905,026	0	
SUM-FIXED INCOME	GAZO	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EURO/FW/ Faison	24987	39,957,679	-445,473	39,512,206	0	
SUM-FIXED INCOME	GAZO	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EURO/FW/ Faison	24987	34,510,968	-3,180,911	31,330,047	0	
SUM-FIXED INCOME	GAZO	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EURO/FW/ Faison	24987	63,386,444	-5,052,679	58,303,864	0	
SUM-FIXED INCOME	GAZO	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EURO/FW/ Faison	24987	0	0	0	-24,037,626	
SUM-FIXED INCOME	GAZO	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EURO/FW/ Faison	24987	0	0	0	-52,314,250	
SUM-FIXED INCOME	GAZO	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EURO/FW/ Faison	24987	0	0	0	-29,695,604	
SUM-FIXED INCOME	GAZO	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EURO/FW/ Faison	24987	0	0	0	0	
SUM-FIXED INCOME	GAZO	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EURO/FW/ Faison	24987	3,783,609	-3,783,609	0	-999,998	
SUM-FIXED INCOME	GAZO	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EURO/FW/ Faison	24987	25,350,419	-25,350,419	0	0	
SUM-FIXED INCOME	GM0P	SUM AMERICAS	MUNICIPALS	SHORT TERM	Muni SAVRS	David T. Lo	00120	0	0	0	0	
SUM-FIXED INCOME	GM1A	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	REVERSE MORTGAGES	Matthew C. Miller	24564	44,746,368	0	44,746,368	0
SUM-FIXED INCOME	GM1A	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	REVERSE MORTGAGES	Matthew C. Miller	24564	25,763,334	0	25,763,334	0
SUM-FIXED INCOME	GM1A	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	REVERSE MORTGAGES	Matthew C. Miller	24564	33,116,730	0	33,116,730	0
SUM-FIXED INCOME	GM1A	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	REVERSE MORTGAGES	Matthew C. Miller	24564	221,586,509	0	221,586,509	0
SUM-FIXED INCOME	GM1H	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA	Brendan A. Garvey	23707	30,035	0	30,035	0
SUM-FIXED INCOME	GM1K	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	100	0	100	0
SUM-FIXED INCOME	GM1K	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SERVICING	Brendan A. Garvey	23707	100	0	100	0
SUM-FIXED INCOME	GM1V	SUM AMERICAS	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM	EMSCORP BRAZIL	MATTY D.JALVARE	49785	10,753,893	-10,753,893	0	0
SUM-FIXED INCOME	GM1V	SUM AMERICAS	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM	EMGCORP BRAZIL	MATTY D.JALVARE	49785	0	0	0	-10,375,526
SUM-FIXED INCOME	GM23	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	MORTGAGE ARB - AME	SHERR	22893	1,161	-1,161	0	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	377,814	0	377,814	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	607,528	0	607,528	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	7,709	0	7,709	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	123,858	0	123,858	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	33,758	0	33,758	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	424,899	0	424,899	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	346,120	0	346,120	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	205,918	0	205,918	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	80,160	0	80,160	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	74,631	0	74,631	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	60,304	0	60,304	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	408,644	0	408,644	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	950,964	0	950,964	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	2,419,418	0	2,419,418	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	338,672	0	338,672	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	420,003	0	420,003	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	79,750	0	79,750	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	4,900	0	4,900	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	164,603	0	164,603	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	67,216	0	67,216	0
SUM-FIXED INCOME	GM2N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS	Brendan A. Garvey	23707	161,283	0	161,283	0

SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	3,112,624	0	3,112,624	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	6,446,368	0	6,446,368	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	17,802,788	0	17,802,788	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	2,446,272	0	2,446,272	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	3,190,052	0	3,190,052	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	12,062,009	0	12,062,009	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	936,290	0	936,290	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	9,666,707	0	9,666,707	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	1,124,072	0	1,124,072	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	12,950,027	0	12,950,027	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	8,706,317	0	8,706,317	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	1,594,657	0	1,594,657	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	1,855,801	0	1,855,801	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	10,044,099	0	10,044,099	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	6,680,048	0	6,680,048	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	2,840,480	0	2,840,480	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	1,048,897	0	1,048,897	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	1,261,140	0	1,261,140	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	3,198,048	0	3,198,048	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	1,522,308	0	1,522,308	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	2,004,021	0	2,004,021	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	4,376,290	0	4,376,290	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	4,164,888	0	4,164,888	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	2,404,599	0	2,404,599	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	1,666,810	0	1,666,810	0
SUM-FIXED INCOME	GM3J	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	DERIVATIVE NEW ISSU PEREIRA/ZIRAKZAI 29348	1,542,781	0	1,542,781	0
SUM-FIXED INCOME	GM44	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTURE Morgan C Baumann, 50422	592,320	0	592,320	0
SUM-FIXED INCOME	GM44	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTURE Morgan C Baumann, 50422	4,693,445	0	4,693,445	0
SUM-FIXED INCOME	GM44	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTURE Morgan C Baumann, 50422	0	0	0	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	275,212	0	275,212	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	2,098,725	0	2,098,725	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	42,067,832	0	42,067,832	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	5,754,955	0	5,754,955	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	338,612	0	338,612	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	1,203,260	0	1,203,260	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	5,128,957	0	5,128,957	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	685,208	0	685,208	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	1,931,883	0	1,931,883	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	9,000,021	0	9,000,021	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	1,985,739	0	1,985,739	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	16,306,077	0	16,306,077	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	9,052,389	0	9,052,389	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	3,759,415	0	3,759,415	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	1,269,484	0	1,269,484	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	16,182,302	0	16,182,302	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	30,050,856	0	30,050,856	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	262,988	0	262,988	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	52,159,902	0	52,159,902	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	11,478,601	0	11,478,601	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	1,819,302	0	1,819,302	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	9,740,785	0	9,740,785	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	288,478	0	288,478	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	372,872	0	372,872	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	6,199,012	0	6,199,012	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	1,519,928	0	1,519,928	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	3,361,291	0	3,361,291	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	13,285,382	0	13,285,382	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	190,627	0	190,627	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	1,020,017	0	1,020,017	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	3,228,334	0	3,228,334	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	9,423,583	0	9,423,583	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	8,867,448	0	8,867,448	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	5,948,232	0	5,948,232	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	7,585,337	0	7,585,337	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	4,902,702	0	4,902,702	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	6,848,515	0	6,848,515	0
SUM-FIXED INCOME	GM4N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME SENIORS Brendan A. Garvey 23707	54,245	0	54,245	0
SUM-FIXED INCOME	GM5B	SUM AMERICAS	HIGH GRADE CREDIT	HG FLOW TRADING US	UNASSIGNED	KENT, J.FENWICK, 125188	0	0	0	-6,914,752
SUM-FIXED INCOME	GM5G	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	ASIA	CATTANO, MICHAEL 47501	0	0	0	-4,603,081
SUM-FIXED INCOME	GM5G	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	ASIA	CATTANO, MICHAEL 47501	0	0	0	-572,047
SUM-FIXED INCOME	GM5G	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	ASIA	CATTANO, MICHAEL 47501	1,014,301	-1,014,301	0	0
SUM-FIXED INCOME	GM5G	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	ASIA	CATTANO, MICHAEL 47501	0	0	0	-18,086,899
SUM-FIXED INCOME	GM5N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME DERIVATIVES Brendan A. Garvey 23707	46,398,821	-46,398,821	0	0
SUM-FIXED INCOME	GM5U	SUM AMERICAS	HIGH GRADE CREDIT	HG YANKEE CREDIT TRADING US	LATIN AMERICA	ROCHAT, ANDREW 47501	5,113,319	-5,113,319	0	0

SUM-FIXED INCOME	GM5U	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	LATIN AMERICA	ROCHAT, ANDREW 47501	6,888,466	-6,888,466	0	0
SUM-FIXED INCOME	GM5U	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	LATIN AMERICA	ROCHAT, ANDREW 47501	4,805,529	-4,805,529	0	0
SUM-FIXED INCOME	GM5U	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	LATIN AMERICA	ROCHAT, ANDREW 47501	0	0	0	-7,150,812
SUM-FIXED INCOME	GM5U	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	LATIN AMERICA	ROCHAT, ANDREW 47501	2,718,218	-2,718,218	0	0
SUM-FIXED INCOME	GM5U	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	LATIN AMERICA	ROCHAT, ANDREW 47501	2,333,884	-2,333,884	0	0
SUM-FIXED INCOME	GM5U	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	LATIN AMERICA	ROCHAT, ANDREW 47501	4,284,598	-4,284,598	0	0
SUM-FIXED INCOME	GM5Y	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	AUSTRALIA	ROCHAT, ANDREW 47501	0	0	0	-1,346,807
SUM-FIXED INCOME	GM5Y	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	AUSTRALIA	ROCHAT, ANDREW 47501	37,839	-37,839	0	0
SUM-FIXED INCOME	GM5Y	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	AUSTRALIA	ROCHAT, ANDREW 47501	2,612,754	-2,612,754	0	0
SUM-FIXED INCOME	GM5Y	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	AUSTRALIA	ROCHAT, ANDREW 47501	0	0	0	-18,361,129
SUM-FIXED INCOME	GM5Y	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	AUSTRALIA	ROCHAT, ANDREW 47501	0	0	0	-7,895,120
SUM-FIXED INCOME	GM5Y	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	AUSTRALIA	ROCHAT, ANDREW 47501	8,761,885	-8,761,885	0	-3,529,032
SUM-FIXED INCOME	GM73	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES VOLK	23629	30,625,869	0	30,625,869	0
SUM-FIXED INCOME	GM73	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES VOLK	23629	198,862,513	0	198,862,513	0
SUM-FIXED INCOME	GM73	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES VOLK	23629	6,705,076	0	6,705,076	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	463,774,874	0	463,774,874	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	489,024,352	0	489,024,352	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	156,837,589	0	156,837,589	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	211,705,853	0	211,705,853	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	167,134,684	0	167,134,684	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	58,194,529	0	58,194,529	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	441,755,858	0	441,755,858	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	56,569,065	0	56,569,065	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	2,840,100	0	2,840,100	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	1,409,946	0	1,409,946	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	105,584,704	0	105,584,704	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	59,112,133	0	59,112,133	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	168,956,026	0	168,956,026	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	516,152,642	0	516,152,642	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	103,868,486	0	103,868,486	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	177,993,071	0	177,993,071	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	125,121,049	0	125,121,049	0
SUM-FIXED INCOME	GM74	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	234,844,230	-160,226	234,844,230	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	187,463,632	0	187,463,632	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	85,244,148	0	85,244,148	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	49,879,367	0	49,879,367	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	124,314,111	0	124,314,111	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	15,321,677	0	15,321,677	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	33,856,401	0	33,856,401	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	171,085,768	0	171,085,768	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	88,557,118	0	88,557,118	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	12,980,497	0	12,980,497	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	4,539,322	0	4,539,322	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	3,768,211	0	3,768,211	0
SUM-FIXED INCOME	GM75	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	SHORT AGENCIES AGARWAL	23629	164,776,172	0	164,776,172	0
SUM-FIXED INCOME	GM77	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	NONCALLABLE SYNDIC RIZZIERI SYND	23629	81,247,819	-386,671	80,861,148	0
SUM-FIXED INCOME	GM77	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	NONCALLABLE SYNDIC RIZZIERI SYND	23629	0	0	0	-136,915,744
SUM-FIXED INCOME	GM77	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	NONCALLABLE SYNDIC RIZZIERI SYND	23629	0	0	0	-10,869,599
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	6,757,516	0	6,757,516	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	4,108,968	0	4,108,968	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	2,012,438	0	2,012,438	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	3,117,974	0	3,117,974	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	1,029,165	0	1,029,165	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	13,393,838	0	13,393,838	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	14,818,985	0	14,818,985	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	9,833,520	0	9,833,520	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	8,395,245	0	8,395,245	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	7,204,644	0	7,204,644	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	8,075,715	0	8,075,715	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	39,407,985	0	39,407,985	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	15,278,271	0	15,278,271	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	87,413,608	0	87,413,608	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	64,893,188	0	64,893,188	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	28,110,893	0	28,110,893	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	6,994,141	0	6,994,141	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	13,223,376	0	13,223,376	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	13,288,573	0	13,288,573	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	70,916,948	0	70,916,948	0	0
SUM-FIXED INCOME	GM7Y	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V WALLACE-PORTNC 53093	39,563,317	0	39,563,317	0	0
SUM-FIXED INCOME	GM87	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	AIRLINE_DEF DAN CROWLEY	40283	3,853,767	-3,853,767	0	0
SUM-FIXED INCOME	GM8C	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EUROIPANOS KORANTZC 24987	0	0	0	0	-1,392,873
SUM-FIXED INCOME	GM8C	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EUROIPANOS KORANTZC 24987	384,442	-384,442	0	0	0
SUM-FIXED INCOME	GM8C	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EUROIPANOS KORANTZC 24987	55,497	-55,497	0	0	0
SUM-FIXED INCOME	GM8C	SUM EUROPE AND	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	GOVERNMENTS EUROIPANOS KORANTZC 24987	184,112	-184,112	0	0	0

SUM-FIXED INCOME	GMFR	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	3,126,871	0	3,126,871	0
SUM-FIXED INCOME	GMFR	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	7,187,394	0	7,187,394	0
SUM-FIXED INCOME	GMFR	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	2,167,364	0	2,167,364	0
SUM-FIXED INCOME	GMFR	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	3,824,588	0	3,824,588	0
SUM-FIXED INCOME	GMFR	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	84,565,063	0	84,565,063	0
SUM-FIXED INCOME	GMFR	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	0	0	0	-1,084,723
SUM-FIXED INCOME	GMFR	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	0	0	0	-7,701,642
SUM-FIXED INCOME	GMFR	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	0	0	0	-2,934,953
SUM-FIXED INCOME	GMFR	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	0	0	0	-4,152,428
SUM-FIXED INCOME	GMFV	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	NON INVEST GRADE	SE John E. Beam	24648	1,216,079	0	1,216,079	0
SUM-FIXED INCOME	GMFV	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	NON INVEST GRADE	SE John E. Beam	24648	1,522,924	0	1,522,924	0
SUM-FIXED INCOME	GMFV	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	NON INVEST GRADE	SE John E. Beam	24648	10,808,597	0	10,808,597	0
SUM-FIXED INCOME	GMFV	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	NON INVEST GRADE	SE John E. Beam	24648	2,939,312	0	2,939,312	0
SUM-FIXED INCOME	GMFV	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	NON INVEST GRADE	SE John E. Beam	24648	0	0	0	-2,069,876
SUM-FIXED INCOME	GMFV	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	NON INVEST GRADE	SE John E. Beam	24648	0	0	0	-4,205,082
SUM-FIXED INCOME	GMFV	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	NON INVEST GRADE	SE John E. Beam	24648	0	0	0	-1,556,839
SUM-FIXED INCOME	GMFV	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	NON INVEST GRADE	SE John E. Beam	24648	0	0	0	-13,006,095
SUM-FIXED INCOME	GMG9	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTURE	Morgan C Baumann	50422	2,951,682	0	2,951,682	0
SUM-FIXED INCOME	GMGI	SUM AMERICAS	CDO	CDO AMERICAS	CDO STRUCTURED INVESTMENTS	CDO SI	CDO-CORR MGMT	22271	0	0	0	0
SUM-FIXED INCOME	GMGI	SUM AMERICAS	CDO	CDO AMERICAS	CDO STRUCTURED INVESTMENTS	CDO SI	CDO-CORR MGMT	22271	9,686,889	0	9,686,889	0
SUM-FIXED INCOME	GMGI	SUM AMERICAS	CDO	CDO AMERICAS	CDO STRUCTURED INVESTMENTS	CDO SI	CDO-CORR MGMT	22271	27,336,407	0	27,336,407	0
SUM-FIXED INCOME	GMGI	SUM AMERICAS	CDO	CDO AMERICAS	CDO STRUCTURED INVESTMENTS	CDO SI	CDO-CORR MGMT	22271	0	0	0	0
SUM-FIXED INCOME	GMGI	SUM AMERICAS	CDO	CDO AMERICAS	CDO STRUCTURED INVESTMENTS	CDO SI	CDO-CORR MGMT	22271	0	0	0	-27,239,561
SUM-FIXED INCOME	GMGM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	SWEELY	23635	40,584,748	0	40,584,748	0
SUM-FIXED INCOME	GMGM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	SWEELY	23635	11,276,938	0	11,276,938	0
SUM-FIXED INCOME	GMGM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	SWEELY	23635	5,407,657	0	5,407,657	0
SUM-FIXED INCOME	GMGM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	SWEELY	23635	34,488,552	0	34,488,552	0
SUM-FIXED INCOME	GMGM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	SWEELY	23635	2,284,529	0	2,284,529	0
SUM-FIXED INCOME	GMGM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	SWEELY	23635	13,538,384	0	13,538,384	0
SUM-FIXED INCOME	GMGM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	SWEELY	23635	735,324	0	735,324	0
SUM-FIXED INCOME	GMGM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	SWEELY	23635	1,121,582	0	1,121,582	0
SUM-FIXED INCOME	GMGM	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	SWEELY	23635	0	0	0	-3,679,868
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	1,101,569	0	1,101,569	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	6,560,828	0	6,560,828	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	18,687,979	0	18,687,979	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	12,483,311	0	12,483,311	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	56,177,559	0	56,177,559	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	4,902,429	0	4,902,429	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	850,452	0	850,452	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	47,849,311	0	47,849,311	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	73,894,898	0	73,894,898	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	37,942,559	0	37,942,559	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	11,505,325	0	11,505,325	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	1,750,840	0	1,750,840	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	31,756,954	0	31,756,954	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	49,918,119	0	49,918,119	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	850,807	0	850,807	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	11,607,213	0	11,607,213	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	5,314,877	0	5,314,877	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	8,579,256	0	8,579,256	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	9,904,914	0	9,904,914	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	10,623,235	0	10,623,235	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	2,857,581	0	2,857,581	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	451,280	0	451,280	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	4,652,123	0	4,652,123	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	3,014,504	0	3,014,504	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	6,920,017	0	6,920,017	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	90,135	0	90,135	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	30,045	0	30,045	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	70,105	0	70,105	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	90,135	0	90,135	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	5,314,881	0	5,314,881	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	14,306,187	0	14,306,187	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	19,479,885	0	19,479,885	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	700,363	0	700,363	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	11,405,192	0	11,405,192	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	8,252,113	0	8,252,113	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	2,055,135	0	2,055,135	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	13,005,372	0	13,005,372	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	5,469,628	0	5,469,628	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	6,280,844	0	6,280,844	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	5,063,916	0	5,063,916	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	7,091,770	0	7,091,770	0
SUM-FIXED INCOME	GMGN	SUM AMERICAS	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	AUCTION RATE SECUR	RYS		22303	18,743,633	0	18,743,633	0

SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	726,126	0	726,126	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	3,472,624	0	3,472,624	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	17,982,116	0	17,982,116	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	19,125,258	0	19,125,258	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-6,382,107
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	26,131,316	0	26,131,316	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-19,797,798
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-177,349,027
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-31,966,131
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-9,690,347
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-163,277,454
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-1,009,593
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-594
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-104
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	120,320	-120,320	0	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-97,963
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-2,415,666
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	85,310	-85,310	0	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	637,721	-637,721	0	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-555,832
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-73,494
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-18,875,817
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	6,941,429	-6,941,429	0	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	97	-97	0	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	352,536	-352,536	0	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	5,147,514	-5,147,514	0	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	9,484,653	-1,116,448	8,368,205	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-6,821,893
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	137,995,413	-95,669,226	41,326,178	0
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	-418,874,227
SUM-FIXED INCOME	GМК2	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	LONG AGENCY DEBEN KING	23629	0	0	0	0
SUM-FIXED INCOME	GМКE	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	HG INDUSTRIAL	HG Flow Trading Sy 26450	1,987,984	0	1,987,984	0
SUM-FIXED INCOME	GМКW	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	HG INDUSTRIAL	HG Flow Trading Sy 26450	0	0	0	-224,040,466
SUM-FIXED INCOME	GМКX	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	HG INDUSTRIAL	HG Flow Trading Sy 26450	0	0	0	-37,550,445
SUM-FIXED INCOME	GMM2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	AERO/REIT	ROBINSON, ADAM 25583	0	0	0	-2,041,943
SUM-FIXED INCOME	GMO5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	CALLABLES	Chad DeBolt/Patty C 27914	399,072	0	399,072	0
SUM-FIXED INCOME	GMO5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	CALLABLES	Chad DeBolt/Patty C 27914	0	0	0	-511,263
SUM-FIXED INCOME	GMO5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	CALLABLES	Chad DeBolt/Patty C 27914	301,685	0	301,685	0
SUM-FIXED INCOME	GMO5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	CALLABLES	Chad DeBolt/Patty C 27914	0	0	0	0
SUM-FIXED INCOME	GMO5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	CALLABLES	Chad DeBolt/Patty C 27914	0	0	0	-329,206
SUM-FIXED INCOME	GMO5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	CALLABLES	Chad DeBolt/Patty C 27914	114,175,882	0	114,175,882	0
SUM-FIXED INCOME	GMO5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	CALLABLES	Chad DeBolt/Patty C 27914	0	0	0	-1,822,212
SUM-FIXED INCOME	GMO5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	CALLABLES	Chad DeBolt/Patty C 27914	193	-193	0	0
SUM-FIXED INCOME	GMO5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	CALLABLES	Chad DeBolt/Patty C 27914	20,305,825	-20,305,825	0	0
SUM-FIXED INCOME	GMO5	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	CALLABLES	Chad DeBolt/Patty C 27914	0	0	0	-78,596,451
SUM-FIXED INCOME	GMO0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN 23514	498,820	0	498,820	0
SUM-FIXED INCOME	GMO0	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	COMMERCIAL PAPER	ERIC KAPLAN 23514	0	0	0	0
SUM-FIXED INCOME	GMOY	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	188	0	188	0
SUM-FIXED INCOME	GMOY	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	0	0	0	0
SUM-FIXED INCOME	GMOY	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	0	0	0	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	474	0	474	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	546	0	546	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	13	0	13	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	583	0	583	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	0	0	0	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	0	0	0	-350,520
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	526,240	-526,240	0	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	190,661	-190,661	0	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	494,484	-494,484	0	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	454,985	-454,985	0	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	220,606	-220,606	0	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	0	0	0	-190,880
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	478,913	0	478,913	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	350,520	-350,520	0	0
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	0	0	0	-454,840
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	0	0	0	-220,805
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	0	0	0	-1,020,724
SUM-FIXED INCOME	GMOZ	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	GNMA	Deirdre Dunn/Nathal 40345	0	0	0	-1,056,358
SUM-FIXED INCOME	GMP1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ABS REAL ESTATE	SPERO 29753	1,911,776	0	1,911,776	0
SUM-FIXED INCOME	GMP1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ABS REAL ESTATE	SPERO 29753	246,165	0	246,165	0

SUM-FIXED INCOME	GMP1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ABS REAL ESTATE	SPERO	29753	536,128	0	536,128	0
SUM-FIXED INCOME	GMP1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ABS REAL ESTATE	SPERO	29753	1,701,181	0	1,701,181	0
SUM-FIXED INCOME	GMP1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ABS REAL ESTATE	SPERO	29753	800,305	0	800,305	0
SUM-FIXED INCOME	GMP2	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	9,009,038	0	9,009,038	0
SUM-FIXED INCOME	GMPD	SUM AMERICAS	CDO	CDO PROP US	CDO PROP US	CDO PROP US	Wargon, Brian	20958	230,011	0	230,011	0
SUM-FIXED INCOME	GMPD	SUM AMERICAS	CDO	CDO PROP US	CDO PROP US	CDO PROP US	Wargon, Brian	20958	6,268,809	0	6,268,809	0
SUM-FIXED INCOME	GMPD	SUM AMERICAS	CDO	CDO PROP US	CDO PROP US	CDO PROP US	Wargon, Brian	20958	2,429,372	0	2,429,372	0
SUM-FIXED INCOME	GMPD	SUM AMERICAS	CDO	CDO PROP US	CDO PROP US	CDO PROP US	Wargon, Brian	20958	0	0	0	-3,429,650
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	578,083	0	578,083	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	506,926	0	506,926	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	2,201,171	0	2,201,171	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	519,193	0	519,193	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	2,242,030	0	2,242,030	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	3,347,737	0	3,347,737	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	3,820,088	0	3,820,088	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	9,404,111	0	9,404,111	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	55,108,385	0	55,108,385	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	24,784,378	0	24,784,378	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	33,894,541	0	33,894,541	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	36,427,115	0	36,427,115	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	43,886,107	0	43,886,107	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	266,030	0	266,030	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	143,816	0	143,816	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	109,098	0	109,098	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	88,604	0	88,604	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	454,042	0	454,042	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	0	0	0	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	2,073,010	0	2,073,010	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	60,243	0	60,243	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	325,027	0	325,027	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	5,252,811	0	5,252,811	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	2,877,488	0	2,877,488	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	622,438	0	622,438	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	5,659,246	0	5,659,246	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	1,071,634	0	1,071,634	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	7,435,295	0	7,435,295	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	596,933	0	596,933	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	12,671,020	0	12,671,020	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	0	0	0	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	20,310,143	0	20,310,143	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	91,548,317	0	91,548,317	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	0	0	0	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	0	0	0	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	11,778,622	0	11,778,622	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	22,222,117	0	22,222,117	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	2,882,063	0	2,882,063	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	0	0	0	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	99,313,768	-99,313,768	0	0
SUM-FIXED INCOME	GMRD	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	5,928,872	-5,928,872	0	0
SUM-FIXED INCOME	GMRN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	23707	1	-1	0	0
SUM-FIXED INCOME	GMRN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	23707	1	-1	0	0
SUM-FIXED INCOME	GMRN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	23707	1	-1	0	0
SUM-FIXED INCOME	GMRN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	23707	1	-1	0	0
SUM-FIXED INCOME	GMRN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	23707	1	-1	0	0
SUM-FIXED INCOME	GMRP	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	0	0	0	-387,285,073
SUM-FIXED INCOME	GMRP	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	TRUST IO/PO	ERTAS	24552	90,909,375	-90,909,375	0	0
SUM-FIXED INCOME	GMRP	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	UNASSIGNED	UNASSIGNED	49525	0	0	0	-6,307,593
SUM-FIXED INCOME	GMRP	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	UNASSIGNED	UNASSIGNED	49525	0	0	0	-5,261,114
SUM-FIXED INCOME	GMU1	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTURE	Morgan C Baumann, 50422	2,221,450	0	0	2,221,450	0
SUM-FIXED INCOME	GMU1	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTURE	Morgan C Baumann, 50422	973	0	0	973	0
SUM-FIXED INCOME	GMU1	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTURE	Morgan C Baumann, 50422	48,032	0	0	48,032	0
SUM-FIXED INCOME	GMU1	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTURE	Morgan C Baumann, 50422	700,334	0	0	700,334	0
SUM-FIXED INCOME	GMU1	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	CALLABLE STRUCTURE	Morgan C Baumann, 50422	3,785,025	0	0	3,785,025	0
SUM-FIXED INCOME	GMU2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	EUR/CAN	CATTANO, M./ROCI 47501	3,627,389	-3,627,389	0	0	0
SUM-FIXED INCOME	GMU2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	EUR/CAN	CATTANO, M./ROCI 47501	41,308,267	-41,308,267	0	0	-12,861,998
SUM-FIXED INCOME	GMU2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	EUR/CAN	CATTANO, M./ROCI 47501	545,831	-545,831	0	0	0
SUM-FIXED INCOME	GMU2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	EUR/CAN	CATTANO, M./ROCI 47501	42	-42	0	0	0
SUM-FIXED INCOME	GMU2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	EUR/CAN	CATTANO, M./ROCI 47501	38,653	-38,653	0	0	0
SUM-FIXED INCOME	GMU2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	EUR/CAN	CATTANO, M./ROCI 47501	0	0	0	0	-11,599,705
SUM-FIXED INCOME	GMU2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	EUR/CAN	CATTANO, M./ROCI 47501	1,092,451	-1,092,451	0	0	-5,050,826
SUM-FIXED INCOME	GMU2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	EUR/CAN	CATTANO, M./ROCI 47501	0	0	0	0	-681,813
SUM-FIXED INCOME	GMU2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	EUR/CAN	CATTANO, M./ROCI 47501	66,787,710	-66,787,710	0	0	0
SUM-FIXED INCOME	GMU6	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	ASIA	CATTANO, MICHAEL 47501	0	0	0	0	0
SUM-FIXED INCOME	GMW2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SCT - OTHER PRODUCT	ELNORE IGNACIO, 26453	0	0	0	0	-24,087,163

SUM-FIXED INCOME	GMW2	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SCT - OTHER PRODUCT	ELNORE IGNACIO	26453	0	0	0	-6,219,041	0
SUM-FIXED INCOME	GMW8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	NON INVEST GRADE SE	John E. Beaman	24648	2,069,958	0	2,069,958	0	0
SUM-FIXED INCOME	GMW8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	NON INVEST GRADE SE	John E. Beaman	24648	2,255,143	0	2,255,143	0	0
SUM-FIXED INCOME	GMW0	SUM AMERICAS	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	SCT - STF	SCP US Team	26474	100	0	100	0	0
SUM-FIXED INCOME	GMW0	SUM AMERICAS	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	SCT - STF	SCP US Team	26474	7,363,000	0	7,363,000	0	0
SUM-FIXED INCOME	GMW0	SUM AMERICAS	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	SCT - STF	SCP US Team	26474	231	0	231	0	0
SUM-FIXED INCOME	GMW0	SUM AMERICAS	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	SCT - STF	SCP US Team	26474	100	0	100	0	0
SUM-FIXED INCOME	GMW0	SUM AMERICAS	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	SCT - STF	SCP US Team	26474	0	0	0	-720,062	0
SUM-FIXED INCOME	GMW0	SUM AMERICAS	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	SCT - STF	SCP US Team	26474	100	0	100	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	1,004,219	0	1,004,219	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	1,135,392	0	1,135,392	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	6,686,830	0	6,686,830	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	3,685,349	0	3,685,349	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	5,498,653	0	5,498,653	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	1,056,589	0	1,056,589	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	3,898,115	0	3,898,115	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	3,853,652	0	3,853,652	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	2,202,394	0	2,202,394	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	48,508	0	48,508	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	0	0	0	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	554,479	0	554,479	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	4,607,188	0	4,607,188	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	12,620,261	0	12,620,261	0	0
SUM-FIXED INCOME	GMWE	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	COMMERCIAL MORTGA	John E. Beaman	28197	15,626,016	0	15,626,016	0	0
SUM-FIXED INCOME	GMWJ	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlionsky	24308	1,487	0	1,487	0	0
SUM-FIXED INCOME	GMWJ	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlionsky	24308	186,277	0	186,277	0	0
SUM-FIXED INCOME	GMWJ	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlionsky	24308	207,789	0	207,789	0	0
SUM-FIXED INCOME	GMWJ	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlionsky	24308	41,000	0	41,000	0	0
SUM-FIXED INCOME	GMWK	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlionsky	24308	135,681	0	135,681	0	0
SUM-FIXED INCOME	GMWK	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlionsky	24308	2,033	-2,033	0	0	0
SUM-FIXED INCOME	GMWK	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlionsky	24308	1,315,051	-1,315,051	0	0	0
SUM-FIXED INCOME	GMWK	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlionsky	24308	862,381	-862,381	0	0	0
SUM-FIXED INCOME	GMWK	SUM AMERICAS	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES	DERIVATIVES	Gregory Shlionsky	24308	1,017	-1,017	0	0	0
SUM-FIXED INCOME	GMX0	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY SECURITIES	Michael S. Glover	51472	64,284,098	0	64,284,098	0	0
SUM-FIXED INCOME	GMX0	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY SECURITIES	Michael S. Glover	51472	126,748,440	0	126,748,440	0	0
SUM-FIXED INCOME	GMX0	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	LEGACY SECURITIES	Michael S. Glover	51472	159,628,957	0	159,628,957	0	0
SUM-FIXED INCOME	GMX6	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SCT - VENEZUELA STRISTP	OTHER	26453	5,964,471	-5,964,471	0	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	8,915	-4,061	4,854	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-125,494	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	459	0	459	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	8	0	8	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	4,717	0	4,717	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	5,827	0	5,827	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	3,319	0	3,319	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	10,487	0	10,487	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	7,272	0	7,272	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	770,217	0	770,217	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-1,533,352	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	940,978	0	940,978	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-75,182	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	2,744	0	2,744	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	47,923	0	47,923	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-526,811	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-85,185	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-194,042	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	3,388,730	0	3,388,730	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	1,597,912	0	1,597,912	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-50,013	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	574,935	0	574,935	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	387,317	0	387,317	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	383,179	0	383,179	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-196,200	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	1,573,896	0	1,573,896	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	823,688	0	823,688	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	947,273	0	947,273	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	202,514	0	202,514	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	2,937,604	0	2,937,604	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	1,566,560	0	1,566,560	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	481,800	0	481,800	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	274,598	0	274,598	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-361,525	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	2,929,907	0	2,929,907	0	0

SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	504,546	0	504,546	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-28,751
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-787,181
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-191,748
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-48,212
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	124,547	0	124,547	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-390,547
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	140,229	0	140,229	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-305,656
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-3,100,486
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-5,783,765
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-53,660
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-207,089
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	268,118	0	268,118	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-540,751
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	213,524	0	213,524	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	427,468	0	427,468	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	308,939	0	308,939	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-71,400
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-124,645
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-79,819
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	344,909	0	344,909	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-179,893
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	176,674	0	176,674	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	1,106,652	0	1,106,652	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	477,571	0	477,571	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	621,099	-821,099	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	559,948	0	559,948	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	331,899	0	331,899	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	371,282	-371,282	0	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-429,809
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	943,320	0	943,320	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-57,925
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	244,147	0	244,147	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-78,255
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	2,338,887	-1,107,205	1,231,681	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	690,394	-608,393	82,031	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	459,841	-244,277	215,564	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	686,790	0	686,790	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	4,187,393	-4,123,404	63,988	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-81,072
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-50,346
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-539,471
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-87,866
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	998,702	-958,389	40,314	0
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	0	0	0	-293,833
SUM-FIXED INCOME	GMX9	SUM AMERICAS	GLOBAL RATES	PASS THRU	PASSTHRU JV	30YR	Deirdre Dunn/Jared	40345	837,593	0	837,593	0
SUM-FIXED INCOME	GMY7	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	FINANCIALS	MAGSIO, BRIAN	25188	0	0	0	0
SUM-FIXED INCOME	GMYZ	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIES	Alexander P. Hazelti	20843	0	0	0	0
SUM-FIXED INCOME	GMYZ	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIES	Alexander P. Hazelti	20843	0	0	0	0
SUM-FIXED INCOME	GMYZ	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	SHORT TERM AGENCIES	Alexander P. Hazelti	20843	0	0	0	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	6,606,491	0	6,606,491	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	9,071,285	0	9,071,285	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	13,547,775	0	13,547,775	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	8,444,677	0	8,444,677	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	7,418,882	0	7,418,882	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	4,729,436	0	4,729,436	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	6,062,348	0	6,062,348	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	408,152	0	408,152	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	13,119,578	0	13,119,578	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	9,565,236	0	9,565,236	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	9,274,917	0	9,274,917	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	15,179,987	0	15,179,987	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	11,489,814	0	11,489,814	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	4,237,588	0	4,237,588	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	9,241,983	0	9,241,983	0
SUM-FIXED INCOME	GMZ7	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	ASSET BACKED SECUR	JOHN MCNIFF	23635	11,256,381	0	11,256,381	0

SUM-FIXED INCOME	IM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	4,373,012	0	4,373,012	0
SUM-FIXED INCOME	IM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	5,858,793	0	5,858,793	0
SUM-FIXED INCOME	IM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	12,610,012	0	12,610,012	0
SUM-FIXED INCOME	IM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	20,550,824	0	20,550,824	0
SUM-FIXED INCOME	IM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	6,166,872	0	6,166,872	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	200,588	0	200,588	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	1	0	1	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	1,300,132	0	1,300,132	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	11,111,375	0	11,111,375	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	9,961,406	0	9,961,406	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	10,780,207	0	10,780,207	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	4,937,718	0	4,937,718	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	20,314,634	0	20,314,634	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	3,984,493	0	3,984,493	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	5,000,000	0	5,000,000	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	8,186,282	0	8,186,282	0
SUM-FIXED INCOME	IM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24835	7,335,498	0	7,335,498	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	980	0	980	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	1,683,166	0	1,683,166	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	47,148	0	47,148	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	154,726	0	154,726	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	267,137	0	267,137	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	5,000	0	5,000	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	589,296	0	589,296	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	490	0	490	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	1,527,252	0	1,527,252	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	90,835	0	90,835	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	48,578	0	48,578	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	174,531	0	174,531	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	490	0	490	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	490	0	490	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	1	0	1	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	1	0	1	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	1	0	1	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	1	0	1	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	490	0	490	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	490	0	490	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	500	0	500	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	730,511	0	730,511	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	107,983	0	107,983	0
SUM-FIXED INCOME	IM3W	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	490	0	490	0
SUM-FIXED INCOME	IM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	1	0	1	0
SUM-FIXED INCOME	IM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	1	0	1	0
SUM-FIXED INCOME	IM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	1,047,898	0	1,047,898	0
SUM-FIXED INCOME	IM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	9,900,000	0	9,900,000	0
SUM-FIXED INCOME	IM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	148,819,028	0	148,819,028	0
SUM-FIXED INCOME	IM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24835	26,752,091	0	26,752,091	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	8,179,773	0	8,179,773	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	5,306,455	0	5,306,455	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	67,808,875	0	67,808,875	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	55,902,986	0	55,902,986	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	65,529,407	0	65,529,407	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	101,459,610	0	101,459,610	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	14,057,681	0	14,057,681	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	22,364,312	0	22,364,312	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	276,372,200	0	276,372,200	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	210,239,119	0	210,239,119	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	122,597,330	0	122,597,330	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	456,424,020	0	456,424,020	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	1,615,312,053	0	1,615,312,053	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	3,158,280	0	3,158,280	0
SUM-FIXED INCOME	IMGC	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	RE BRIDGE EQUITY	Paul A. Hughson	40875	1	0	1	0
SUM-FIXED INCOME	OA2P	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM	AIRPLANE, RRBS, ESOT	KEVIN WHITE	50256	263,137,315	0	263,137,315	0
SUM-FIXED INCOME	OA2P	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM	AIRPLANE, RRBS, ESOT	KEVIN WHITE	50256	463,808,956	0	463,808,956	0
SUM-FIXED INCOME	OA2P	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM	AIRPLANE, RRBS, ESOT	KEVIN WHITE	50256	187,764,704	0	187,764,704	0
SUM-FIXED INCOME	OA2P	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM	AIRPLANE, RRBS, ESOT	KEVIN WHITE	50256	165,807,352	0	165,807,352	0
SUM-FIXED INCOME	OAWD	SUM AMERICAS	HIGH YIELD	HIGH YIELD - AME	UNASSIGNED	ORLAN, FRED	56240	0	0	0	0	0
SUM-FIXED INCOME	OMAL	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-ADMIN	HUDSON CASTLE	PRIMIANO/PREZIO	20124	4,060,698	0	4,060,698	0
SUM-FIXED INCOME	OMR1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	INSURANCE SOLUTIONS AMER	INSURANCE SOLUTION	MCBETH	56879	200,000	0	200,000	0
SUM-FIXED INCOME	P91GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	41176	4,970,570	0	4,970,570	0
SUM-FIXED INCOME	P91GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	41176	26,248,438	0	26,248,438	0
SUM-FIXED INCOME	P91GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	41176	3,697,483	0	3,697,483	0
SUM-FIXED INCOME	P91GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	41176	125,155,435	0	125,155,435	0
SUM-FIXED INCOME	P91GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	41176	9,602,019	0	9,602,019	0

SUM-FIXED INCOME	P91JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	41177	5,505,831	0	5,505,831	0
SUM-FIXED INCOME	P91JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	41177	373,109	0	373,109	0
SUM-FIXED INCOME	P91JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	41177	1	0	1	0
SUM-FIXED INCOME	P91JD	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE BANKI	John E. Beaman	41177	3,940,144	0	3,940,144	0
SUM-FIXED INCOME	P91L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	41176	20,723,622	0	20,723,622	0
SUM-FIXED INCOME	P91L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	41176	15,249,807	0	15,249,807	0
SUM-FIXED INCOME	P91L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	41176	30,929,660	0	30,929,660	0
SUM-FIXED INCOME	P91Q2	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	MEGA	Kenneth C. Cohen	41177	134,482,758	0	134,482,758	0
SUM-FIXED INCOME	P91U1	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	CONDUIT	Kenneth C. Cohen	41176	100,210,231	0	100,210,231	0
SUM-FIXED INCOME	P9ADX	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	CONDUIT	Kenneth C. Cohen	41174	13,137,903	0	13,137,903	0
SUM-FIXED INCOME	P9ADX	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	CONDUIT	Kenneth C. Cohen	41174	6,958,196	0	6,958,196	0
SUM-FIXED INCOME	P9AWW	SUM AMERICAS	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS	Strudered Credit	Michael Whang	50068	4,751,547	0	4,751,547	0
SUM-FIXED INCOME	P9M3F	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMIN	Mark A. Walsh	41179	50,958,002	0	50,958,002	0
SUM-FIXED INCOME	PE1TD	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	SHORT TERM UST	HAZELTON/SHEN	51861	0	0	0	-3,269,132
SUM-FIXED INCOME	QM141	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL - BANKHAUS	Mark A. Walsh	27556	260,810,000	0	260,810,000	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	48,965,611	0	48,965,611	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	5,636,287	0	5,636,287	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	95,613,783	0	95,613,783	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	15,596,523	0	15,596,523	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	64,607,989	0	64,607,989	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	129,528,981	0	129,528,981	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	105,621,407	0	105,621,407	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	7,926,355	0	7,926,355	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	9,908,028	0	9,908,028	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	3,963,211	0	3,963,211	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	31,705,689	0	31,705,689	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	30,894,288	0	30,894,288	0
SUM-FIXED INCOME	QM1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-E	Kenneth C. Cohen	23777	113,736,624	0	113,736,624	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	18,191,937	0	18,191,937	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	18,191,937	0	18,191,937	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	38,841,461	0	38,841,461	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	38,372,158	0	38,372,158	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	65,650,049	0	65,650,049	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	33,404,776	0	33,404,776	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	78,293,639	0	78,293,639	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	90,485,753	0	90,485,753	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	91,581,784	0	91,581,784	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	6,918,382	0	6,918,382	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	10,191,066	0	10,191,066	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	84,138,000	0	84,138,000	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	7,246,139	0	7,246,139	0
SUM-FIXED INCOME	QM1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	23777	10,581,402	0	10,581,402	0
SUM-FIXED INCOME	QM1L9	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FIXED RATE MEZZ	Paul A. Hughson	23777	59,599,866	0	59,599,866	0
SUM-FIXED INCOME	QM1L9	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FIXED RATE MEZZ	Paul A. Hughson	23777	51,351,582	0	51,351,582	0
SUM-FIXED INCOME	QM1L9	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FIXED RATE MEZZ	Paul A. Hughson	23777	20,174,058	0	20,174,058	0
SUM-FIXED INCOME	QM1U1	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	CONDUIT	Kenneth C. Cohen	23777	34,897,081	0	34,897,081	0
SUM-FIXED INCOME	QMM3G	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE UNRA	Paul A. Hughson	23777	15,350,025	0	15,350,025	0
SUM-FIXED INCOME	QMM3G	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE UNRA	Paul A. Hughson	23777	10,446,034	0	10,446,034	0
SUM-FIXED INCOME	QMM3G	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE UNRA	Paul A. Hughson	23777	8,357,851	0	8,357,851	0
SUM-FIXED INCOME	QMM3G	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE UNRA	Paul A. Hughson	23777	6,015,945	0	6,015,945	0
SUM-FIXED INCOME	QMM3G	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE UNRA	Paul A. Hughson	23777	15,418,057	0	15,418,057	0
SUM-FIXED INCOME	QMM3G	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE UNRA	Paul A. Hughson	23777	8,116,638	0	8,116,638	0
SUM-FIXED INCOME	QMM3L	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMIN	David J. Ridini	27556	70,000,000	0	70,000,000	0
SUM-FIXED INCOME	QMM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMIN	Mark A. Walsh	27558	246,192,718	0	246,192,718	0
SUM-FIXED INCOME	QMMR1	SUM AMERICAS	SECURITIZED PRODUCTS	REAL ESTATE-AMERICAS	SP AMERICAS-TRADING	INSURANCE SOLUTIONS AMER	UNASSIGNED	52844	350,315,948	0	350,315,948	0
SUM-FIXED INCOME	QMMVJ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL MORTGA	Paul A. Hughson	23777	38,625,587	0	38,625,587	0
SUM-FIXED INCOME	QMMVAP	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	UNASSIGNED	UNASSIGNED	56762	37,823,735	0	37,823,735	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	21,771	0	21,771	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	119,695	0	119,695	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	301,535	0	301,535	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	333,784	0	333,784	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	192,757	0	192,757	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	73,678	0	73,678	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	187,663	0	187,663	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	543,233	0	543,233	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	610,380	0	610,380	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	1,869,644	0	1,869,644	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	1,063,734	0	1,063,734	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	743,983	0	743,983	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	1,217,378	0	1,217,378	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	751,911	0	751,911	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	602,839	0	602,839	0
SUM-FIXED INCOME	W123	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR	WALLACE-TOPPE	50005	1,019,053	0	1,019,053	0
SUM-FIXED INCOME	W18C	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMCS/STRIPS-AMER	CWO NEW ISSUE	PEREIRA	29363	1,389,362	0	1,389,362	0

SUM-FIXED INCOME	W1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L - Michael S. Glover	23720	717,893	0	717,893	0
SUM-FIXED INCOME	W1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L - Michael S. Glover	23720	926,199	0	926,199	0
SUM-FIXED INCOME	W1QA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME FIRST LIEN W/L - Michael S. Glover	23720	0	0	0	0
SUM-FIXED INCOME	W1QZ	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	MEGA Kenneth C. Cohen	27361	170,921,079	0	170,921,079	0
SUM-FIXED INCOME	W1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM Kenneth C. Cohen	27361	1,179,567	0	1,179,567	0
SUM-FIXED INCOME	W1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM Kenneth C. Cohen	27361	365,116	0	365,116	0
SUM-FIXED INCOME	W1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM Kenneth C. Cohen	27361	295,308	0	295,308	0
SUM-FIXED INCOME	W1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM Kenneth C. Cohen	27361	309,789	0	309,789	0
SUM-FIXED INCOME	W1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM Kenneth C. Cohen	27361	6,772,047	0	6,772,047	0
SUM-FIXED INCOME	W1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM Kenneth C. Cohen	27361	742,309	0	742,309	0
SUM-FIXED INCOME	W1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM Kenneth C. Cohen	27361	3,862,117	0	3,862,117	0
SUM-FIXED INCOME	W1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM Kenneth C. Cohen	27361	5,495,598	0	5,495,598	0
SUM-FIXED INCOME	W1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM Kenneth C. Cohen	27361	1,616,671	0	1,616,671	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	261,164	0	261,164	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	1,855,646	0	1,855,646	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	61,001	0	61,001	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	280,050	0	280,050	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	262,372	0	262,372	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	291,837	0	291,837	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	210,636	0	210,636	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	521,038	0	521,038	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	432,290	0	432,290	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	488,145	0	488,145	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	3,264,936	0	3,264,936	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	403,720	0	403,720	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	47,355	0	47,355	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	218,731	0	218,731	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	452,859	0	452,859	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	1,223,310	0	1,223,310	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	425,966	0	425,966	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	1,033,147	0	1,033,147	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	803,937	0	803,937	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	2,390,637	0	2,390,637	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	791,002	0	791,002	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	6,283,744	0	6,283,744	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	1,118,575	0	1,118,575	0
SUM-FIXED INCOME	WAB1	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	14,064,611	0	14,064,611	0
SUM-FIXED INCOME	WABH	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	HYBRIDS NEW ISSUE HARGRAVE	27604	183,249	0	183,249	0
SUM-FIXED INCOME	WADB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	27604	3,375,585	0	3,375,585	0
SUM-FIXED INCOME	WADB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	27604	575,491	0	575,491	0
SUM-FIXED INCOME	WADB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	27604	176,879	0	176,879	0
SUM-FIXED INCOME	WADB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	27604	670,648	0	670,648	0
SUM-FIXED INCOME	WADB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	27604	31,576	0	31,576	0
SUM-FIXED INCOME	WADB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	27604	8,793,247	0	8,793,247	0
SUM-FIXED INCOME	WADB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	27604	5,362,063	0	5,362,063	0
SUM-FIXED INCOME	WADB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	27604	8,438,199	0	8,438,199	0
SUM-FIXED INCOME	WADB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	27604	5,937,306	0	5,937,306	0
SUM-FIXED INCOME	WADB	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	27604	1,879,781	0	1,879,781	0
SUM-FIXED INCOME	WADX	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	CONDUIT Kenneth C. Cohen	27361	4,608,208	0	4,608,208	0
SUM-FIXED INCOME	WADX	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	CONDUIT Kenneth C. Cohen	27361	5,419,830	0	5,419,830	0
SUM-FIXED INCOME	WAEA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	First lien whole loans Matthew C. Miller	27340	94,078	0	94,078	0
SUM-FIXED INCOME	WAEA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	First lien whole loans Matthew C. Miller	27340	79,420	0	79,420	0
SUM-FIXED INCOME	WAEA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	First lien whole loans Matthew C. Miller	27340	277,411	0	277,411	0
SUM-FIXED INCOME	WAEA	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	First lien whole loans Matthew C. Miller	27340	34,869	0	34,869	0
SUM-FIXED INCOME	WAEF	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS Brendan A. Garvey	27604	5,662,027	0	5,662,027	0
SUM-FIXED INCOME	WAGR	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMING Mark A. Walsh	27420	43,108,055	0	43,108,055	0
SUM-FIXED INCOME	WAJO	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	FHA / VA Brendan A. Garvey	27604	679,872	0	679,872	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	15,739	0	15,739	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	17,930	0	17,930	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	81,684	0	81,684	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	249,725	0	249,725	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	162,375	0	162,375	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	230,584	0	230,584	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	130,606	0	130,606	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	146,137	0	146,137	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	4,859,113	0	4,859,113	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	5,578,702	0	5,578,702	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	26,698,436	0	26,698,436	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	26,672,135	0	26,672,135	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	21,594,067	0	21,594,067	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	27,892,418	0	27,892,418	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	23,721,963	0	23,721,963	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	50,687,766	0	50,687,766	0
SUM-FIXED INCOME	WAZE	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAMPUS DOOR WALLACE-TOPPE	50005	19,858,287	0	19,858,287	0

SUM-FIXED INCOME	VM3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	408,526	0	408,526	0
SUM-FIXED INCOME	VM3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	8,899,457	0	8,899,457	0
SUM-FIXED INCOME	VM3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	456,528	0	456,528	0
SUM-FIXED INCOME	VM3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	1,436,766	0	1,436,766	0
SUM-FIXED INCOME	VM3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	1,181,026	0	1,181,026	0
SUM-FIXED INCOME	VM3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	353,837	0	353,837	0
SUM-FIXED INCOME	VM3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	4,328,890	0	4,328,890	0
SUM-FIXED INCOME	VM3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	170,417	0	170,417	0
SUM-FIXED INCOME	VM3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	9,213,679	0	9,213,679	0
SUM-FIXED INCOME	VM3N	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	34,732,084	0	34,732,084	0
SUM-FIXED INCOME	VM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	27420	20,470,256	0	20,470,256	0
SUM-FIXED INCOME	VM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	27420	15,366,007	0	15,366,007	0
SUM-FIXED INCOME	VM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	27420	2,383,564	0	2,383,564	0
SUM-FIXED INCOME	VM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	27420	207,127	0	207,127	0
SUM-FIXED INCOME	VM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	27420	496,274	0	496,274	0
SUM-FIXED INCOME	VM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	27420	28,137,282	0	28,137,282	0
SUM-FIXED INCOME	VM7D	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V	WALLACE-PORTNC	53091	505,594,711	0	505,594,711	0
SUM-FIXED INCOME	VM7D	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V	WALLACE-PORTNC	53091	33,421,842	0	33,421,842	0
SUM-FIXED INCOME	VM7D	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V	WALLACE-PORTNC	53091	223,984,469	0	223,984,469	0
SUM-FIXED INCOME	VM7D	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V	WALLACE-PORTNC	53091	500,370	0	500,370	0
SUM-FIXED INCOME	VM7D	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V	WALLACE-PORTNC	53091	2,697,521	0	2,697,521	0
SUM-FIXED INCOME	VM7D	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V	WALLACE-PORTNC	53091	2,024,074	0	2,024,074	0
SUM-FIXED INCOME	VM7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F	WALLACE-PORTNC	53091	4,648,358	0	4,648,358	0
SUM-FIXED INCOME	VM7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F	WALLACE-PORTNC	53091	6,709,796	0	6,709,796	0
SUM-FIXED INCOME	VM7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F	WALLACE-PORTNC	53091	3,122,578	0	3,122,578	0
SUM-FIXED INCOME	VM7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F	WALLACE-PORTNC	53091	13,506,086	0	13,506,086	0
SUM-FIXED INCOME	VM7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F	WALLACE-PORTNC	53091	9,051,988	0	9,051,988	0
SUM-FIXED INCOME	VM7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F	WALLACE-PORTNC	53091	29,461,613	0	29,461,613	0
SUM-FIXED INCOME	VM7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F	WALLACE-PORTNC	53091	9,908,426	0	9,908,426	0
SUM-FIXED INCOME	VM7X	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC 3RD F	WALLACE-PORTNC	53091	4,971,078	0	4,971,078	0
SUM-FIXED INCOME	VM8F	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V	WALLACE-PORTNC	53091	264,543	0	264,543	0
SUM-FIXED INCOME	VM8F	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V	WALLACE-PORTNC	53091	59,877,670	0	59,877,670	0
SUM-FIXED INCOME	VM8F	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V	WALLACE-PORTNC	53091	23,596,479	0	23,596,479	0
SUM-FIXED INCOME	VM8F	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V	WALLACE-PORTNC	53091	762,191	0	762,191	0
SUM-FIXED INCOME	VM8F	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	OPPORTUNISTIC SBF V	WALLACE-PORTNC	53091	2,998,538	0	2,998,538	0
SUM-FIXED INCOME	VMK0	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	CAPITAL CROSSING TR	WALLACE-PORTNC	53091	79,378,841	0	79,378,841	0
SUM-FIXED INCOME	VMP5	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME OPEN	Brendan A. Garvey	27604	0	0	0	0
SUM-FIXED INCOME	VMPN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	0	0	0	0
SUM-FIXED INCOME	VMRN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	121,058	0	121,058	0
SUM-FIXED INCOME	VMRN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	787,771	0	787,771	0
SUM-FIXED INCOME	VMRN	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	PRIME WHOLE LOANS	Brendan A. Garvey	27604	1,705,653	0	1,705,653	0
SUM-FIXED INCOME	X1GA	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE NON-K	Kenneth C. Cohen	26414	0	0	0	0
SUM-FIXED INCOME	X1L8	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	FLOATING RATE MEZZ	Paul A. Hughson	26414	785,569	0	785,569	0
SUM-FIXED INCOME	X1U1	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	CONDUIT	Kenneth C. Cohen	26414	16,844,769	0	16,844,769	0
SUM-FIXED INCOME	X1U1	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	CONDUIT	Kenneth C. Cohen	26414	8,538,155	0	8,538,155	0
SUM-FIXED INCOME	X1U1	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	CONDUIT	Kenneth C. Cohen	26414	10,370,219	0	10,370,219	0
SUM-FIXED INCOME	X1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM	Kenneth C. Cohen	26414	4,043,940	0	4,043,940	0
SUM-FIXED INCOME	X1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM	Kenneth C. Cohen	26414	7,076,865	0	7,076,865	0
SUM-FIXED INCOME	X1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM	Kenneth C. Cohen	26414	2,527,463	0	2,527,463	0
SUM-FIXED INCOME	X1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM	Kenneth C. Cohen	26414	3,538,432	0	3,538,432	0
SUM-FIXED INCOME	X1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM	Kenneth C. Cohen	26414	3,538,432	0	3,538,432	0
SUM-FIXED INCOME	X1VB	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	COMMERCIAL CUSTOM	Kenneth C. Cohen	26414	5,054,903	0	5,054,903	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	44,767,257	0	44,767,257	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	2,702,225	0	2,702,225	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	10,152,289	0	10,152,289	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	1,805,015	0	1,805,015	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	10,203,045	0	10,203,045	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	6,752,950	0	6,752,950	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	5,338,890	0	5,338,890	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	1,980,414	0	1,980,414	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	1,183,725	0	1,183,725	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	2,505,102	0	2,505,102	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	1,980,000	0	1,980,000	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	15,831,861	0	15,831,861	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	6,936,072	0	6,936,072	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	6,540,098	0	6,540,098	0
SUM-FIXED INCOME	X1AH	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	1,062,038	0	1,062,038	0
SUM-FIXED INCOME	XAVF	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	UNASSIGNED	UNASSIGNED	24834	41,895,000	0	41,895,000	0
SUM-FIXED INCOME	XAVF	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	UNASSIGNED	UNASSIGNED	24834	3,338,245	0	3,338,245	0
SUM-FIXED INCOME	XAVF	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	UNASSIGNED	UNASSIGNED	24834	10,444,727	0	10,444,727	0
SUM-FIXED INCOME	XAVF	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	UNASSIGNED	UNASSIGNED	24834	15,004,805	0	15,004,805	0
SUM-FIXED INCOME	XAVF	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	UNASSIGNED	UNASSIGNED	24834	2,100,000	0	2,100,000	0
SUM-FIXED INCOME	XAVF	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	UNASSIGNED	UNASSIGNED	24834	27,994,563	0	27,994,563	0
SUM-FIXED INCOME	XAVF	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	UNASSIGNED	UNASSIGNED	24834	6,761,174	0	6,761,174	0

SUM-FIXED INCOME	XM3O	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	8,961,963	0	8,961,963	0
SUM-FIXED INCOME	XM3O	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	7,425,000	0	7,425,000	0
SUM-FIXED INCOME	XM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	9,510,077	0	9,510,077	0
SUM-FIXED INCOME	XM3T	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	5,970,707	0	5,970,707	0
SUM-FIXED INCOME	XM3U	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Chris S. Westfahl	24834	7,423,149	0	7,423,149	0
SUM-FIXED INCOME	XM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	23,050,000	0	23,050,000	0
SUM-FIXED INCOME	XM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	4,000,000	0	4,000,000	0
SUM-FIXED INCOME	XM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	256,703,716	0	256,703,716	0
SUM-FIXED INCOME	XM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	108,625,488	0	108,625,488	0
SUM-FIXED INCOME	XM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	132,546,534	0	132,546,534	0
SUM-FIXED INCOME	XM3Z	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	CWL SUB-PERFORMINC	Mark A. Walsh	24834	3,586,351	0	3,586,351	0
SUM-FIXED INCOME	XMFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	41535	32,168,017	0	32,168,017	0
SUM-FIXED INCOME	XMFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	41535	67,415,988	0	67,415,988	0
SUM-FIXED INCOME	XMFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	41535	89,329,683	0	89,329,683	0
SUM-FIXED INCOME	XMFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	41535	16,686,298	0	16,686,298	0
SUM-FIXED INCOME	XMFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	41535	269,122,742	0	269,122,742	0
SUM-FIXED INCOME	XMFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	41535	62,817,906	0	62,817,906	0
SUM-FIXED INCOME	XMFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	41535	9,417,184	0	9,417,184	0
SUM-FIXED INCOME	XMFT	SUM AMERICAS	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	REIT LINE OF CREDIT	Paul A. Hughson	41535	19,901,200	0	19,901,200	0

Short BPM	Cusip	Netdown, SD@MV	Gilts Short Inventory, SD @ MV	Net Pending, MV (AS)	Net Fails BPM	Actual SD Position	SD Cusip Netdown	Product	Product Name	ISIN	Trade Date position	Dirty Market Price	Fx rate Issue ccy
10,009,818		0	0	0	10,009,307	-10,000,000	-10,009,818	LERESURP	LEHMAN RE SURPLUS NOTE		-10,000,000	1.000962	1.000000
0		0	0	0	0	6,586,596	0	WH8848	GMAC 2008-1 WHOLE LOAN		6,586,596	0.992179	1.000000
0		0	0	0	0	1,449,440	0	WH9042	GMAC 2008-1-TL WHOLE LOAN		1,449,440	1.004519	1.000000
0		0	0	0	0	9,598	0	WA17	SAS 2005-S5 REPURCHASES WHOLE LOAN		9,598	0.872644	1.000000
0		0	0	0	0	51,894	0	WE131	SASCO 2005-S6 REPURCHASE WHOLE LOAN		51,894	0.857349	1.000000
0		0	0	0	0	6,073,763	0	WE383	FNMA W7 REPURCHASE WHOLE LOAN		6,073,763	0.907084	1.000000
0		0	0	0	0	23,670	0	WE99	SASCO 2005-S5 REPURCHASES WHOLE LOAN		23,670	0.902468	1.000000
0		0	0	0	0	90,426	0	TO75	FINANCE AMERICA 2003-1 WHOLE LOAN		90,426	0.889949	1.000000
0		0	0	0	0	154,601	0	UA43	BNC 2004-1-2 WHOLE LOAN		154,601	0.826271	1.000000
0		0	0	0	0	593,324	0	VP35	SAIL 2004-11 REPURCHASES WHOLE LOAN		593,324	0.823985	1.000000
0		0	0	0	0	356,702	0	VQ90	SAIL 2005-5 WHOLE LOAN		356,702	0.913255	1.000000
0		0	0	0	0	189,523	0	WC65	ARC 2002-BC9 REPURCHASES WHOLE LOAN		189,523	0.802700	1.000000
0		0	0	0	0	210,196	0	WE148	SASCO 2004-FA1 WHOLE LOAN		210,196	0.838708	1.000000
0		0	0	0	0	100,392	0	WE194	SAIL 2003-BC7 REPURCHASES WHOLE LOAN		100,392	0.859600	1.000000
0		0	0	0	0	768,459	0	WE954	AGED ALS FIXED RATE WHOLE LOAN		768,459	0.791798	1.000000
0		0	0	0	0	119,893	0	WH1161D	BNC 2006-6 DELINQUENT WHOLE LOAN		119,893	0.777000	1.000000
0		0	0	0	0	563,629	0	WH5694D	BNC 2007-10 DELINQUENT WHOLE LOAN		563,629	0.730392	1.000000
0		0	0	0	0	195,177	0	WH6182D	BNC 2007-23 DELINQUENT WHOLE LOAN		195,177	0.862884	1.000000
0		0	0	0	0	123,845	0	WH6340	SASCO 2007-OSI REP WHOLE LOAN		123,845	0.747000	1.000000
0		0	0	0	0	4,656,513	0	WH8894	CHASE 2007-1 REPURCHASE WHOLE LOAN		4,656,513	0.980253	1.000000
0		0	0	0	0	11,373,461	0	VZ94	GABLES MARQUIS VZ94		11,373,461	0.929423	1.000000
0		0	0	0	0	833,835	0	WB99	661 5TH AVE SENIOR BLDG WHOLE LOAN		833,835	1.000000	1.000000
0		0	0	0	0	1,813,498	0	WC27	325-329 BROADWAY-BLDG WHOLE LOAN		1,813,498	0.998510	1.000000
0		0	0	0	0	6,080,346	0	WH2541	WILLIAMSBURG ACQUISITION WHOLE LOAN		6,080,346	0.901796	1.000000
0		0	0	0	0	19,564,220	0	WH2543	WILLIAMSBURG BUILDING WHOLE LOAN		19,564,220	0.918338	1.000000
0		0	0	0	0	5,547,484	0	WH2545	WILLIAMSBURG PROJECT WHOLE LOAN		5,547,484	0.915636	1.000000
0		0	0	0	0	13,414,416	0	WH4057	NORTH BEACH TOWERS WHOLE LOAN		13,414,416	0.958529	1.000000
0		0	0	0	0	12,793,536	0	WH4835	45 BROAD A1 KENT SWG WHOLE LOAN		12,793,536	0.884047	1.000000
0		0	0	0	0	19,048,588	0	WH4789	215 BRAZILIAN HOLDING WHOLE LOAN		19,048,588	0.972780	1.000000
0		0	0	0	0	231,677,693	0	WH5291	25 BROAD REFI ACQUISITION WHOLE LOAN		231,677,693	0.951788	1.000000
0		0	0	0	0	14,204,244	0	WH5293	25 BROAD REFI BUILDING WHOLE LOAN		14,204,244	0.948557	1.000000
0		0	0	0	0	26,478,678	0	WH5295	25 BROAD REFI PROJECT WHOLE LOAN		26,478,678	0.952963	1.000000
0		0	0	0	0	20,000,000	0	WH5511	MONTAUK YACHT CLUB WHOLE LOAN		20,000,000	0.935911	1.000000
0		0	0	0	0	17,978,712	0	WH5650	LEXINGTON TECH A1 WHOLE LOAN		17,978,712	1.004974	1.000000
0		0	0	0	0	17,978,712	0	WH5651	LEXINGTON TECH A2 WHOLE LOAN		17,978,712	1.004974	1.000000
0		0	0	0	0	8,989,333	0	WH5652	LEXINGTON TECH A3 WHOLE LOAN		8,989,333	1.004974	1.000000
0		0	0	0	0	15,781,279	0	WH5653	LEXINGTON TECH A4 WHOLE LOAN		15,781,279	1.004974	1.000000
0		0	0	0	0	247,283,171	0	WH6196	GRAND PRIX SENIOR WHOLE LOAN		247,283,171	0.956421	1.000000
0		0	0	0	0	60,888,011	0	WH6288	816 CONGRESS SR WHOLE LOAN		60,888,011	0.910966	1.000000
0		0	0	0	0	20,000,000	0	WH6281	RETREAT AT SPEEDWAY WHOLE LOAN		20,000,000	0.989274	1.000000
0		0	0	0	0	351,035	0	WH6570	FONTAINEBLEAU A5 SENIOR WHOLE LOAN		351,035	0.969577	1.000000
0		0	0	0	0	438,794	0	WH6571	FONTAINEBLEAU A6 SENIOR WHOLE LOAN		438,794	0.999291	1.000000
0		0	0	0	0	175,517	0	WH6572	FONTAINEBLEAU A7 SENIOR WHOLE LOAN		175,517	0.979926	1.000000
0		0	0	0	0	1,404,139	0	WH6573	FONTAINEBLEAU A8 SENIOR WHOLE LOAN		1,404,139	0.999810	1.000000
0		0	0	0	0	1,404,580	0	WH6574	FONTAINEBLEAU A1 SENIOR WHOLE LOAN		1,404,580	0.986424	1.000000
0		0	0	0	0	15,538,779	0	WH6612	1100 VERMONT SR WHOLE LOAN		15,538,779	0.992858	1.000000
0		0	0	0	0	8,739,889	0	WH6555	1107 BROADWAY PROJECT A LOAN WHOLE LOAN		8,739,889	1.003750	1.000000
0		0	0	0	0	1	0	WH8570	1107 BUILDING LOAN A NOTE WHOLE LOAN		1	1.000000	1.000000
0		0	0	0	0	135,242,479	0	WH6625	PROJECT MURPHY SENIOR - LBHI WHOLE LOAN		135,242,479	0.924371	1.000000
0		0	0	0	0	16,085,066	0	WH8727	RIANDE MIAMI BEACH A2 WHOLE LOAN		16,085,066	0.962927	1.000000
0		0	0	0	0	37,500,000	0	WH8937	BOND BUILDING A1 NOTE WHOLE LOAN		37,500,000	0.937089	1.000000
0		0	0	0	0	95,000,000	0	WH8950	ON THE AVE SENIOR - LEH WHOLE LOAN		95,000,000	0.994317	1.000000
0		0	0	0	0	1	0	WH8975	RITZ KAPALUA A5 LBHI WHOLE LOAN		1	0.807070	1.000000
0		0	0	0	0	5,680,000	0	VV82	321-329 RIVERSIDE B NOTE WHOLE LOAN		5,680,000	0.950000	1.000000
0		0	0	0	0	3,225,616	0	WH1743	RIVERBEND B NOTE WHOLE LOAN		3,225,616	0.859662	1.000000
0		0	0	0	0	5,898,179	0	WH1951	LECRAW B NOTE WHOLE LOAN		5,898,179	0.920581	1.000000
0		0	0	0	0	3,645,897	0	WH2117	CUMBERLAND BRIDGE B NOTE WHOLE LOAN		3,645,897	0.964938	1.000000
0		0	0	0	0	2,209,265	0	WH3083	CHASE AT BETHESDA - B1 NOTE WHOLE LOAN		2,209,265	0.732454	1.000000
0		0	0	0	0	4,427,944	0	WH3087	CHASE AT BETHESDA B2 NOTE WHOLE LOAN		4,427,944	0.726455	1.000000
0		0	0	0	0	8,068,166	0	WH4819	RITZ KAPALUA B NOTE WHOLE LOAN		8,068,166	0.932514	1.000000
0		0	0	0	0	3,793,282	0	WH6273	TRUMP HOLLYWOOD B NOTE WHOLE LOAN		3,793,282	0.906056	1.000000
0		0	0	0	0	9,280,030	0	WH8944	1133 WESTCHESTER ACQUISITION BWHOLE LOAN		9,280,030	0.942601	1.000000
0		0	0	0	0	1,370,052	0	WH8945	1133 WESTCHESTER BUILDING B NOWHOLE LOAN		1,370,052	0.942601	1.000000
0		0	0	0	0	1,896,463	0	WH8948	1133 WESTCHESTER PROJECT B NOWHOLE LOAN		1,896,463	0.942601	1.000000
0		0	0	0	0	1	0	WH8979	WILLIAMSBURG JR BUILDING LOAN WHOLE LOAN		1	1.000000	1.000000
0		0	0	0	0	1	0	WH8980	WILLIAMSBURG JR PROJECT LOAN WHOLE LOAN		1	1.000000	1.000000
0		0	0	0	0	1,056,890	0	WH8881	350 WEST BROADWAY PROJECT B NOWHOLE LOAN		1,056,890	1.000000	1.000000
0		0	0	0	0	462,000	0	WH1325	AMER HOME MTG 2005-3 WHOLE LOAN		462,000	0.920527	1.000000

0	0	0	0	0	360,180	0	WH1507	GREENPOINT MTG 2006-15	WHOLE LOAN	360,180	0.920000	1.000000
0	0	0	0	0	144,835	0	WH1511	GREENPOINT MTG 2006-17	WHOLE LOAN	144,835	0.925236	1.000000
0	0	0	0	0	413,260	0	WH1997	AMER HOME MTG 2006-7-SR	WHOLE LOAN	413,260	0.925623	1.000000
0	0	0	0	0	556,994	0	WH2439	GREENPOINT MTG 2006-27	WHOLE LOAN	556,994	0.920000	1.000000
0	0	0	0	0	1,334,139	0	WH3205	INDYMAC 2006-21	WHOLE LOAN	1,334,139	0.925745	1.000000
0	0	0	0	0	3,319,136	0	WH3379	GREENPOINT MTG 2007-2	WHOLE LOAN	3,319,136	0.925190	1.000000
0	0	0	0	0	1,212,112	0	WH3479	RFC 2006-4	WHOLE LOAN	1,212,112	0.926250	1.000000
0	0	0	0	0	924,691	0	WH3563	COUNTRYWIDE 2006-45	WHOLE LOAN	924,691	0.926462	1.000000
0	0	0	0	0	717,967	0	WH3581	RFC 2006-5	WHOLE LOAN	717,967	0.926465	1.000000
0	0	0	0	0	2,384,559	0	WH3939	INDYMAC 2006-25	WHOLE LOAN	2,384,559	0.926086	1.000000
0	0	0	0	0	2,337,240	0	WH4061	INDYMAC 2006-27	WHOLE LOAN	2,337,240	0.926294	1.000000
0	0	0	0	0	25,720,936	0	WH4427	GREENPOINT MTG 2007-11	WHOLE LOAN	25,720,936	0.925807	1.000000
0	0	0	0	0	1,949,782	0	WH4429	GREENPOINT MTG 2007-12	WHOLE LOAN	1,949,782	0.926240	1.000000
0	0	0	0	0	392,952	0	WH5423	INDYMAC 2007-6	WHOLE LOAN	392,952	0.926135	1.000000
0	0	0	0	0	947,971	0	WH5752	INDYMAC 2007-9	WHOLE LOAN	947,971	0.925740	1.000000
0	0	0	0	0	32,283,363	0	WH5767	INDYMAC 2007-10	WHOLE LOAN	32,283,363	0.925803	1.000000
0	0	0	0	0	11,494,293	0	WH5992	RFC 2007-2	WHOLE LOAN	11,494,293	0.925399	1.000000
0	0	0	0	0	22,967,266	0	WH6238	SUNTRUST 2007-3	WHOLE LOAN	22,967,266	0.925278	1.000000
0	0	0	0	0	8,638,992	0	WH6576	SUNTRUST 2007-4	WHOLE LOAN	8,638,992	0.925741	1.000000
0	0	0	0	0	7,590,842	0	VP75	LEXINGTON TECH PARK MEZZ		7,590,842	0.922388	1.000000
0	0	0	0	0	13,940,000	0	VX43	PRAEDIUM - AMSTERDAM MEZZ	WHOLE LOAN	13,940,000	0.953591	1.000000
0	0	0	0	0	7,190,000	0	VX45	PRAEDIUM - HAMILTON MEZZ 1	WHOLE LOAN	7,190,000	0.967873	1.000000
0	0	0	0	0	23,170,000	0	VX47	PRAEDIUM-DUNBAR MEZZ	WHOLE LOAN	23,170,000	0.965793	1.000000
0	0	0	0	0	4,182,185	0	WA51	SEAVIEW SQUARE SHOPPING MEZZ	WHOLE LOAN	4,182,185	0.775097	1.000000
0	0	0	0	0	13,818,386	0	WB65	681 5TH AVE SR MEZZ	WHOLE LOAN	13,818,386	0.965934	1.000000
0	0	0	0	0	7,247,059	0	WH1805	SMITH TOWER AND FLORENCE BUILDING	WHOLE LOAN	7,247,059	1.006070	1.000000
0	0	0	0	0	1	0	WH2225	ONE FEDERAL JUNIOR MEZZ	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	52,232,264	0	WH2883	WYNDHAM MEZZ	WHOLE LOAN	52,232,264	0.827485	1.000000
0	0	0	0	0	1	0	WH2909	125 HIGH STREET MEZZ 4	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	38,792,099	0	WH2915	WYNDHAM PORTFOLIO MEZZ 2	WHOLE LOAN	38,792,099	0.827860	1.000000
0	0	0	0	0	26,000,000	0	WH3091	SHERATON KEAHO MEZZ	WHOLE LOAN	26,000,000	0.965274	1.000000
0	0	0	0	0	22,037,893	0	WH3101	CONTINENTAL GRAND PLAZA II - W	WHOLE LOAN	22,037,893	0.908587	1.000000
0	0	0	0	0	21,000,000	0	WH3105	PRAEDIUM - HAMILTON MEZZ 2	WHOLE LOAN	21,000,000	0.953555	1.000000
0	0	0	0	0	2,698,415	0	WH3209	SEAPORT CENTER MEZZ	WHOLE LOAN	2,698,415	0.965968	1.000000
0	0	0	0	0	9,353,508	0	WH3343	1140 AVENUE OF AMERICAS MEZZ	WHOLE LOAN	9,353,508	0.976434	1.000000
0	0	0	0	0	8,607,640	0	WH3403	HOLLINS FERRY MEZZ	WHOLE LOAN	8,607,640	0.964731	1.000000
0	0	0	0	0	7,692,410	0	WH3501	PROJECT PEACH CREDIT	WHOLE LOAN	7,692,410	0.993014	1.000000
0	0	0	0	0	30,588,507	0	WH3861	340 MADISON AVE MEZZ	WHOLE LOAN	30,588,507	0.895085	1.000000
0	0	0	0	0	61,250,000	0	WH4373	PROJECT DEUCE CROSSED MEZZ A1	WHOLE LOAN	61,250,000	0.967937	1.000000
0	0	0	0	0	13,977,904	0	WH4981	1310 N COURTHOUSE MEZZ	WHOLE LOAN	13,977,904	0.990495	1.000000
0	0	0	0	0	24,572,470	0	WH5297	25 BROAD REFI MEZZ 1	WHOLE LOAN	24,572,470	0.953259	1.000000
0	0	0	0	0	23,469,099	0	WH5299	25 BROAD REFI MEZZ 2	WHOLE LOAN	23,469,099	0.957946	1.000000
0	0	0	0	0	14,763,253	0	WH5301	25 BROAD REFI MEZZ 3	WHOLE LOAN	14,763,253	0.961596	1.000000
0	0	0	0	0	25,000,000	0	WH5303	25 BROAD REFI MEZZ 4	WHOLE LOAN	25,000,000	0.954148	1.000000
0	0	0	0	0	36,176,976	0	WH5469	BRADFORD SUITES MEZZ	WHOLE LOAN	36,176,976	0.836911	1.000000
0	0	0	0	0	30,860,000	0	WH5491	301 HOWARD MEZZ 2	WHOLE LOAN	30,860,000	0.857178	1.000000
0	0	0	0	0	11,025,000	0	WH5513	MONTAUK YACHT CLUB MEZZ	WHOLE LOAN	11,025,000	0.872511	1.000000
0	0	0	0	0	198,915,715	0	WH5856	237 PARK BRIDGE MEZZ 1	WHOLE LOAN	198,915,715	0.946678	1.000000
0	0	0	0	0	110,436,746	0	WH5857	237 PARK BRIDGE MEZZ 2	WHOLE LOAN	110,436,746	0.865124	1.000000
0	0	0	0	0	312,283,284	0	WH5888	PROJECT TROIS BRIDGE MEZZ 1	WHOLE LOAN	312,283,284	0.958193	1.000000
0	0	0	0	0	13,976,807	0	WH6269	816 CONGRESS MEZZ	WHOLE LOAN	13,976,807	0.707696	1.000000
0	0	0	0	0	11,775,000	0	WH6283	RETREAT AT SPEEDWAY MEZZ	WHOLE LOAN	11,775,000	0.986626	1.000000
0	0	0	0	0	12,101,063	0	WH6365	CROW PORTFOLIO MEZZ 2	WHOLE LOAN	12,101,063	0.839424	1.000000
0	0	0	0	0	24,400,000	0	WH6473	CH - BEAVER CREEK MEZZ 1	WHOLE LOAN	24,400,000	0.902747	1.000000
0	0	0	0	0	27,737,434	0	WH6474	CH - BEAVER CREEK MEZZ 2	WHOLE LOAN	27,737,434	0.903414	1.000000
0	0	0	0	0	12,649,447	0	WH6480	CH - RENAISSANCE MEZZ 1	WHOLE LOAN	12,649,447	0.827814	1.000000
0	0	0	0	0	7,300,000	0	WH6481	CH - RENAISSANCE MEZZ 2	WHOLE LOAN	7,300,000	0.828647	1.000000
0	0	0	0	0	1,199,221	0	WH6613	1100 VERMONT MEZZ	WHOLE LOAN	1,199,221	0.992858	1.000000
0	0	0	0	0	60,446,055	0	WH8606	PROJECT MURPHY MEZZ 1	WHOLE LOAN	60,446,055	0.924371	1.000000
0	0	0	0	0	22,589,781	0	WH8607	PROJECT MURPHY MEZZ 2	WHOLE LOAN	22,589,781	0.924371	1.000000
0	0	0	0	0	22,589,781	0	WH8608	PROJECT MURPHY MEZZ 3	WHOLE LOAN	22,589,781	0.924371	1.000000
0	0	0	0	0	22,589,781	0	WH8609	PROJECT MURPHY MEZZ 4	WHOLE LOAN	22,589,781	0.924371	1.000000
0	0	0	0	0	22,589,781	0	WH8610	PROJECT MURPHY MEZZ 5	WHOLE LOAN	22,589,781	0.924371	1.000000
0	0	0	0	0	28,568,362	0	WH8728	RIANDE MIAMI BEACH SR MEZZ	WHOLE LOAN	28,568,362	0.995932	1.000000
0	0	0	0	0	16,129,976	0	WH8729	RIANDE MIAMI BEACH JR MEZZ	WHOLE LOAN	16,129,976	0.945532	1.000000
0	0	0	0	0	1	0	WH8939	FIFTH THIRD CENTER MEZZ 1	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	90,442,631	0	WH8942	PROJECT DEUCE CROSSED MEZZ B	WHOLE LOAN	90,442,631	0.959553	1.000000
0	0	0	0	0	13,004,382	0	WH8967	PROJECT DEUCE CROSSED MEZZ D	WHOLE LOAN	13,004,382	0.893803	1.000000
0	0	0	0	0	34,104,000	0	WH8973	LB PCF LB MEZZ	WHOLE LOAN	34,104,000	1.000000	1.000000
0	0	0	0	0	75,946,034	0	WH9018	PROJECT DEUCE CROSSED MEZZ A2	WHOLE LOAN	75,946,034	0.981132	1.000000
0	0	0	0	0	13,189,637	0	WH9054	PROJECT MURPHY MEZZ 6 - LBHI	WHOLE LOAN	13,189,637	0.924371	1.000000
0	0	0	0	0	34,524,186	0	WH9055	TOY BUILDING MEZZ	WHOLE LOAN	34,524,186	1.000000	1.000000
0	0	0	0	0	198,743	0	VA49	WOODSIDE VILLAGE MEZZ	WHOLE LOAN	198,743	1.007914	1.000000
0	0	0	0	0	9,928,486	0	VC16	757 3RD AVE MEZZ	757 3RD AVE MEZZ	9,928,486	1.035991	1.000000

0	0	0	0	0	518,122	0	VE72	MAIN ST STATION MEZZ	WHOLE LOAN	518,122	1.007792	1.000000
0	0	0	0	0	317,091	0	VF39	PARKERBURG B-NOTE	WHOLE LOAN	317,091	1.007792	1.000000
0	0	0	0	0	623,799	0	VG26	POST OAK MEZZ		623,799	1.007908	1.000000
0	0	0	0	0	376,834	0	VG55	CLEARVIEW PALMS MEZZ	WHOLE LOAN	376,834	1.007792	1.000000
0	0	0	0	0	226,009	0	VJ16	SMOKEY HILL B-NOTE	WHOLE LOAN	226,009	1.007792	1.000000
0	0	0	0	0	1,887,792	0	VU75	SETH PORTFOLIO 2 MEZZ	WHOLE LOAN	1,887,792	0.967438	1.000000
0	0	0	0	0	4,500,000	0	VV58	300 SOUTH WACKER MEZZ	WHOLE LOAN	4,500,000	0.978542	1.000000
0	0	0	0	0	2,000,000	0	VZ21	WACHOVIA PLACE MEZZ	WHOLE LOAN	2,000,000	1.005320	1.000000
0	0	0	0	0	893,757	0	WH2785	PALM LAKE B NOTE	WHOLE LOAN	893,757	1.007639	1.000000
0	0	0	0	0	140,754,216	0	WH5889	PROJECT TROIS BRIDGE MEZZ II	WHOLE LOAN	140,754,216	0.913675	1.000000
0	0	33,650,210	0	0	124,965,487	0	WH5893	PROJECT TROIS COLONY MEZZ	WHOLE LOAN	74,965,487	0.831746	1.000000
0	0	0	0	0	37,160,000	0	WH5997	BETHANY PHOENIX I - SR MEZZ	WHOLE LOAN	37,160,000	0.892896	1.000000
0	0	0	0	0	29,635,728	0	WH6124	GRAND CENTRAL STATION	WHOLE LOAN	29,635,728	1.054706	1.000000
0	0	0	0	0	88,700,000	0	WH6328	AUSTIN EOP- FROST BANK B NOTE	WHOLE LOAN	88,700,000	0.980266	1.000000
0	0	0	0	0	71,000,000	0	WH6329	AUSTIN EOP-ONE CONGRESS B NOTE	WHOLE LOAN	71,000,000	0.978595	1.000000
0	0	0	0	0	69,100,000	0	WH6330	AUSTIN EOP-ONE AMERICAN B NOTE	WHOLE LOAN	69,100,000	0.978051	1.000000
0	0	0	0	0	58,000,000	0	WH6332	AUSTIN EOP-SAN JACINTO B NOTE	WHOLE LOAN	58,000,000	0.979412	1.000000
0	0	0	0	0	32,130,373	0	WH6433	NASHVILLE PORTFOLIO MEZZ	WHOLE LOAN	32,130,373	0.874895	1.000000
0	0	0	0	0	11,977,641	0	SH79	GUILFORD CTR- GREENSBORO	WHOLE LOAN	11,977,641	0.870328	1.000000
0	0	0	0	0	11,022,503	0	VA35	IDLEWOOD APARTMENTS	IDLEWOOD APARTMENTS	11,022,503	1.014459	1.000000
0	0	0	0	0	178,281,706	0	VL87	COMMONS OF MCLEAN		178,281,706	0.867976	1.000000
0	0	0	0	0	60,500,000	0	WE250	LEHMAN 7 HOTEL PORTFOLIO	WHOLE LOAN	60,500,000	0.856273	1.000000
0	0	0	0	0	24,800,000	0	WH2523	LIBERTY SQUARE MEZZ	WHOLE LOAN	24,800,000	0.923482	1.000000
0	0	0	0	0	10,800,000	0	WH2679	MINNEAPOLIS INDUSTRIAL MEZZ	WHOLE LOAN	10,800,000	0.945656	1.000000
0	0	0	0	0	12,907,241	0	WH3107	EMERALD DUNES GOLF CLUB	WHOLE LOAN	12,907,241	0.989634	1.000000
0	0	0	0	0	12,150,000	0	WH4367	MURIFIELD	WHOLE LOAN	12,150,000	0.980836	1.000000
0	0	0	0	0	87,774,333	0	WH4417	ONE KANSAS CITY PLACE	WHOLE LOAN	87,774,333	0.740462	1.000000
0	0	0	0	0	14,800,000	0	WH4771	STRATHALLAN HOTEL SENIOR	WHOLE LOAN	14,800,000	0.983483	1.000000
0	0	0	0	0	24,735,000	0	WH5113	SIENNA APARTMENTS MEZZ	WHOLE LOAN	24,735,000	0.993499	1.000000
0	0	0	0	0	232,426,079	0	WH5179	RITZ CARLTON KAPALUA SR.	WHOLE LOAN	232,426,079	0.975304	1.000000
0	0	0	0	0	16,271,293	0	WH5661	LA RESERVE MEZZ	WHOLE LOAN	16,271,293	0.988104	1.000000
0	0	0	0	0	225,000,000	0	WH5864	237 PARK AVE ATRIUM MEZZ	WHOLE LOAN	225,000,000	0.790672	1.000000
0	0	0	0	0	17,970,567	0	WH5954	GARRISON SQUARE MEZZ 1	WHOLE LOAN	17,970,567	0.828343	1.000000
0	0	0	0	0	5,409,000	0	WH5955	GARRISON SQUARE MEZZ 2	WHOLE LOAN	5,409,000	0.847643	1.000000
0	0	0	0	0	12,750,000	0	WH6033	STORAGE DELUXE 21ST STREET	WHOLE LOAN	12,750,000	0.969134	1.000000
0	0	0	0	0	8,500,000	0	WH6036	STORAGE DELUXE SOUTHERN	WHOLE LOAN	8,500,000	0.969134	1.000000
0	0	0	0	0	116,380,091	0	WH6197	GRAND PRIX MEZZ	WHOLE LOAN	116,380,091	0.956421	1.000000
0	0	0	0	0	21,300,000	0	WH6198	GRAND PRIX - ANAHEIM TERM	WHOLE LOAN	21,300,000	0.986638	1.000000
0	0	0	0	0	12,500,000	0	WH6230	THE POINT SENIOR	WHOLE LOAN	12,500,000	1.000000	1.000000
0	0	0	0	0	21,560,499	0	WH6463	CRESCENT HOTELS - AUSTIN CENTE	WHOLE LOAN	21,560,499	0.944684	1.000000
0	0	0	0	0	10,000,000	0	WH6464	CRESCENT HOTELS - AUSTIN CENTE	WHOLE LOAN	10,000,000	0.940122	1.000000
0	0	0	0	0	17,740,000	0	WH6477	CRESCENT HOTELS-VENTANA MEZZ1	WHOLE LOAN	17,740,000	0.928909	1.000000
0	0	0	0	0	11,038,025	0	WH6478	CRESCENT HOTELS-VENTANA MEZZ2	WHOLE LOAN	11,038,025	0.880747	1.000000
0	0	0	0	0	23,215,819	0	WH6503	PROJECT TROIS 120 HOWARD JUNIO	WHOLE LOAN	23,215,819	0.734291	1.000000
0	0	0	0	0	45,686,010	0	WH8020	PROJECT EASY LIVING FHLMC SELL	WHOLE LOAN	45,686,010	0.990000	1.000000
0	0	0	0	0	30,452,701	0	WH8022	PROJECT EASY LIVING FHLMC SELL	WHOLE LOAN	30,452,701	0.990000	1.000000
0	0	0	0	0	32,964,415	0	WH8024	PROJECT EASY LIVING FHLMC HOLD	WHOLE LOAN	32,964,415	0.990000	1.000000
0	0	0	0	0	30,033,556	0	WH8026	PROJECT EASY LIVING FHLMC HOLD	WHOLE LOAN	30,033,556	0.990000	1.000000
0	0	0	0	0	62,752,370	0	WH8029	PROJECT EASY LIVING FNMA IX	MMWHOLE LOAN	62,752,370	0.990000	1.000000
0	0	0	0	0	36,695,673	0	WH8031	PROJECT EASY LIVING FNMA IX	MMWHOLE LOAN	36,695,673	0.990000	1.000000
0	0	0	0	0	16,361,907	0	WH8034	PROJECT EASY LIVING FNMA 10YR	WHOLE LOAN	16,361,907	0.990000	1.000000
0	0	0	0	0	18,416,926	0	WH8037	PROJECT EASY LIVING FNMA 10YR	WHOLE LOAN	18,416,926	0.990000	1.000000
0	0	0	0	0	24,164,642	0	WH8038	PROJECT EASY LIVING FNMA 10YR	WHOLE LOAN	24,164,642	0.990000	1.000000
0	0	0	0	0	31,751,935	0	WH8040	PROJECT EASY LIVING FNMA 10YR	WHOLE LOAN	31,751,935	0.990000	1.000000
0	0	0	0	0	43,140,208	0	WH8041	PROJECT EASY LIVING FNMA 10YR	WHOLE LOAN	43,140,208	0.990000	1.000000
0	0	0	0	0	11,204,339	0	WH8043	PROJECT EASY LIVING FNMA 7YR	FWHOLE LOAN	11,204,339	0.990000	1.000000
0	0	0	0	0	31,951,268	0	WH8044	PROJECT EASY LIVING 7YR FIXED	WHOLE LOAN	31,951,268	0.990000	1.000000
0	0	0	0	0	12,571,184	0	WH8051	PROJECT EASY LIVING FNMA 5YR	FWHOLE LOAN	12,571,184	0.990000	1.000000
0	0	0	0	0	33,709,695	0	WH8053	PROJECT EASY LIVING FNMA 5YR	FWHOLE LOAN	33,709,695	0.990000	1.000000
0	0	0	0	0	179,592,772	0	WH8772	EXHIBITION CITY DEV	WHOLE LOAN	179,592,772	0.911531	1.000000
0	0	0	0	0	350,000,000	0	WH8972	PROJECT MURPHY SENIOR - CDO	WHOLE LOAN	350,000,000	0.924371	1.000000
0	0	0	0	0	19,890,000	0	WH8991	301 HOWARD MEZZ 3	WHOLE LOAN	19,890,000	0.893200	1.000000
0	0	0	0	0	1,412,623	0	WH8555	CAPITAL CROSS-2 2007-2	WHOLE LOAN	1,412,623	0.946867	1.000000
0	0	0	0	0	5,116,855	0	WH8897	LBB 2008-15	WHOLE LOAN	5,116,855	0.858630	1.000000
0	0	0	0	0	44,912	0	E30F	EXPRESS FIXED RATE 30 YEAR	WHOLE LOAN	44,912	1.049620	1.000000
0	0	0	0	0	165,820	0	EB1F	EXPRESS 30 YEAR BALLOON(DUE	INWHOLE LOAN	165,820	1.044422	1.000000
0	0	0	0	0	46,909	0	FN21	FNMA 2002 T1 REPURCHASE	WHOLE LOAN	46,909	0.990000	1.000000
0	0	0	0	0	292,107	0	FN24	FNMA 2002 T4 REPURCHASE	WHOLE LOAN	292,107	0.990000	1.000000
0	0	0	0	0	161,572	0	FNT12	FNMA 2002-T12	WHOLE LOAN	161,572	0.993467	1.000000
0	0	0	0	0	124,845	0	RCNV	ALS BUYOUTS AUG 04		124,845	0.990173	1.000000
0	0	0	0	0	230,844	0	SK42	AURORA REPURCHASE MARCH	WHOLE LOAN	230,844	1.006110	1.000000
0	0	0	0	0	54,634	0	ST50	ALS BUY-OUTS JANUARY	WHOLE LOAN	54,634	1.026152	1.000000
0	0	0	0	0	3,242,913	0	TI87C	REP HYBRID CURRENT	WHOLE LOAN	3,242,913	1.000000	1.000000
0	0	0	0	0	1,970,191	0	TI88C	REP FIXED CURRENT	WHOLE LOAN	1,970,191	1.003296	1.000000

0	0	0	0	0	149,016	0	TP44	FNGT 2003-W2 REPURCHASE	149,016	0.990000	1.000000
0	0	0	0	0	357,522	0	LC21	ALS BUYOUTS FHA-VA 2004	357,522	0.994481	1.000000
0	0	0	0	0	14,738,459	0	LC22	ALS BUYOUTS NON FHA-VA 2004	14,738,459	0.997626	1.000000
0	0	0	0	0	1,026,987	0	VU92	LXS 2005-1 REPURCHASES	1,026,987	0.729875	1.000000
0	0	0	0	0	537,312	0	WB58	FNMA REPURCHASES WHOLE LOAN	537,312	1.007262	1.000000
0	0	0	0	0	768,219	0	WE07	LXS 2006-3 REPURCHASES (ALS) WHOLE LOAN	768,219	0.833802	1.000000
0	0	0	0	0	9,948,187	0	WE14	FHLMC REPURCHASES WHOLE LOAN	9,948,187	0.815419	1.000000
0	0	0	0	0	57,866	0	WE149	SASCO 02 NP1 REP WHOLE LOAN	57,866	0.997071	1.000000
0	0	0	0	0	303,858	0	WE15	CITIMORTGAGE REPURCHASES WHOLE LOAN	303,858	1.005020	1.000000
0	0	0	0	0	53,925	0	WE278	SASCO REPURCHASES WHOLE LOAN	53,925	0.881959	1.000000
0	0	0	0	0	82,022	0	WE296	COUNTRYWIDE REPURCHASES WHOLE LOAN	82,022	0.896547	1.000000
0	0	0	0	0	146,400	0	WE302	SARM 2004-1 REPURCHASE WHOLE LOAN	146,400	0.906627	1.000000
0	0	0	0	0	24,716,998	0	WE339	SARM REPURCHASES WHOLE LOAN	24,716,998	0.847311	1.000000
0	0	0	0	0	1,177,859	0	WE533	SHORT RESET ARM TRANSFER WHOLE LOAN	1,177,859	0.905596	1.000000
0	0	0	0	0	1,465,560	0	WE534	ALS AGED 6 MONTH HYBRID LIBOR WHOLE LOAN	1,465,560	0.908316	1.000000
0	0	0	0	0	202,232	0	WE540	ALS AGED FIXED RATE 1ST LIEN WHOLE LOAN	202,232	1.055188	1.000000
0	0	0	0	0	75,268	0	WE548	AGED ALS DELINQUENT HYBRIDS WHOLE LOAN	75,268	0.913926	1.000000
0	0	0	0	0	454,648	0	WE550	AGED ALS DELINQUENT FIXED WHOLE LOAN	454,648	0.914105	1.000000
0	0	0	0	0	105,448	0	WE583	S&D FHA VA 2 WHOLE LOAN	105,448	0.895878	1.000000
0	0	0	0	0	344,444	0	WH4271	LMT 2006-7 REPURCHASE WHOLE LOAN	344,444	1.005526	1.000000
0	0	0	0	0	469,536	0	WH4497	SASCO 1999-ALS2 2007-1-TC WHOLE LOAN	469,536	0.959352	1.000000
0	0	0	0	0	845,338	0	WH4639	LXS 2006-5 REP WHOLE LOAN	845,338	0.818734	1.000000
0	0	0	0	0	641,250	0	WH4643	LXS 2006-7 REP WHOLE LOAN	641,250	0.772312	1.000000
0	0	0	0	0	3,763,977	0	WH5013	LXS 2007-1 -REP WHOLE LOAN	3,763,977	0.829702	1.000000
0	0	0	0	0	187,830	0	WH5377	SARM 2004-15 2007-1 WHOLE LOAN	187,830	0.906312	1.000000
0	0	0	0	0	180,000	0	WH5397	LXS 2006-13-REP WHOLE LOAN	180,000	0.849886	1.000000
0	0	0	0	0	2,004,837	0	WH5401	LXS 2006-9 REP WHOLE LOAN	2,004,837	0.818277	1.000000
0	0	0	0	0	308,254	0	WH5405	LXS06-15 REP WHOLE LOAN	308,254	0.793586	1.000000
0	0	0	0	0	679,852	0	WH5417	SARM 2005-8XS-REP WHOLE LOAN	679,852	0.894480	1.000000
0	0	0	0	0	1,760,946	0	WH5523	SASCO 2000-3-TC WHOLE LOAN	1,760,946	0.980581	1.000000
0	0	0	0	0	950,903	0	WH5525	SASCO 2001-12-TC WHOLE LOAN	950,903	1.005302	1.000000
0	0	0	0	0	1,941,609	0	WH5705	LXS 2006-17 REPURCHASE WHOLE LOAN	1,941,609	0.788220	1.000000
0	0	0	0	0	9,080,779	0	WH6342	LXS 2007-6 REP WHOLE LOAN	9,080,779	0.820152	1.000000
0	0	0	0	0	6,182	0	WH6347	SASCO 2003-S2 REP WHOLE LOAN	6,182	1.007668	1.000000
0	0	0	0	0	2,439,250	0	WH6349	LXS 2007-10H REP WHOLE LOAN	2,439,250	1.014646	1.000000
0	0	0	0	0	1,213,607	0	WH6519	08/07 MRN VL W/D WHOLE LOAN	1,213,607	0.824689	1.000000
0	0	0	0	0	1,272,621	0	WH6521	08/07 AMX VL W/D WHOLE LOAN	1,272,621	0.829741	1.000000
0	0	0	0	0	476,332	0	WH8584	LXS 2006-19 2007-1-REP WHOLE LOAN	476,332	0.888775	1.000000
0	0	0	0	0	887,896	0	WH8586	LXS 2006-8 REP WHOLE LOAN	887,896	0.919879	1.000000
0	0	0	0	0	2,360,756	0	WH8588	LXS 2007-11 REP WHOLE LOAN	2,360,756	0.999062	1.000000
0	0	0	0	0	3,935,912	0	WH8590	LXS 2007-3 REP WHOLE LOAN	3,935,912	0.823062	1.000000
0	0	0	0	0	5,990,636	0	WH8592	LXS 2007-5H REP WHOLE LOAN	5,990,636	0.749063	1.000000
0	0	0	0	0	2,760,009	0	WH8722	FHA/VA REO WHOLE LOAN	2,760,009	0.995000	1.000000
0	0	0	0	0	723,749	0	WH8780	LXS 2007-15N 2007-1-REP WHOLE LOAN	723,749	1.009499	1.000000
0	0	0	0	0	1,755,600	0	WH8782	LXS 2007-9 REP WHOLE LOAN	1,755,600	1.002612	1.000000
0	0	0	0	0	443,322	0	WH8847	LXS 2007-16N-REP WHOLE LOAN	443,322	1.032237	1.000000
0	0	0	0	0	293,945	0	WH8923	LXS 2005-6 2008-3-REP WHOLE LOAN	293,945	1.000000	1.000000
0	0	0	0	0	357,939	0	WH8965	SASCO 2005-17 REPURCHASE WHOLE LOAN	357,939	1.000000	1.000000
0	0	0	0	0	346,220	0	WH9013	SASCO 2005-2XS-REP WHOLE LOAN	346,220	1.005666	1.000000
0	0	0	0	0	998,696	0	WH9015	ING 2006-1-REP WHOLE LOAN	998,696	1.000000	1.000000
0	0	0	0	0	92,203	0	WH9016	CAPITOL FEDERAL 2005-7-REP WHOLE LOAN	92,203	1.004482	1.000000
0	0	0	0	0	230,000	0	WH9028	FNW 2007-W6 2008-1-REP WHOLE LOAN	230,000	1.000000	1.000000
0	0	0	0	10,008,307	10,000,000	10,009,818	LERESURP	LERESURP LEHMAN RE SURPLUS NOTE	10,000,000	1.000982	1.000000
0	0	0	0	0	15,685,805	0	WH6285	1150 18TH STREET WHOLE LOAN	15,685,805	0.999975	1.000000
0	0	0	0	0	16,000,000	0	VX54	BREVARD CROSSING WHOLE LOAN	16,000,000	0.973490	1.000000
0	0	0	0	0	14,522,931	0	VY41	MONUMENT VIEW SENIOR WHOLE LOAN	14,522,931	0.946217	1.000000
0	0	0	0	0	20,910,924	0	WA47	SEAVIEW SQUARE SHOPPING CENTERWHOLE LOAN	20,910,924	0.950446	1.000000
0	0	0	0	0	24,534,897	0	WB70	681 5TH AVE SENIOR PROJ. WHOLE LOAN	24,534,897	0.980743	1.000000
0	0	0	0	0	14,872,965	0	WC22	325-329 BROADWAY-ACQU WHOLE LOAN	14,872,965	0.979721	1.000000
0	0	0	0	0	2,021,467	0	WC28	325-329 BROADWAY-PROJ WHOLE LOAN	2,021,467	0.996365	1.000000
0	0	0	0	0	46,949,759	0	WH1331	WYNDHAM BERMUDA WHOLE LOAN	46,949,759	1.000000	1.000000
0	0	0	0	0	34,416,631	0	WH1873	POTAMAC PLACE WHOLE LOAN	34,416,631	0.960608	1.000000
0	0	0	0	0	19,340,832	0	WH1883	350 WEST BROADWAY - AQUISITIONWHOLE LOAN	19,340,832	0.994173	1.000000
0	0	0	0	0	4,493,369	0	WH1885	350 WEST BROADWAY - PROJECT WHOLE LOAN	4,493,369	1.000000	1.000000
0	0	0	0	0	41,743,733	0	WH1949	LECRAW SENIOR WHOLE LOAN	41,743,733	0.920685	1.000000
0	0	0	0	0	10,823,301	0	WH1987	CHERRY LAWN ACQUISITION WHOLE LOAN	10,823,301	0.968762	1.000000
0	0	0	0	0	15,429,103	0	WH2119	CUMBERLAND A NOTE WHOLE LOAN	15,429,103	0.969208	1.000000
0	0	0	0	0	49,484,873	0	WH2303	ICON BRICKELL WHOLE LOAN	49,484,873	0.993356	1.000000
0	0	0	0	0	44,044,895	0	WH2381	45 BROAD KENT SWIG ROLLVER WHOLE LOAN	44,044,895	0.842736	1.000000
0	0	0	0	0	77,954,847	0	WH2525	LINCOLN POINTE WHOLE LOAN	77,954,847	0.754630	1.000000
0	0	0	0	0	7,800,000	0	WH2559	HOWARD BUILDING WHOLE LOAN	7,800,000	0.981023	1.000000
0	0	0	0	0	27,000,000	0	WH2771	425 PARK WHOLE LOAN	27,000,000	0.944954	1.000000
0	0	0	0	0	39,801,617	0	WH3207	SEAPORT CENTER SENIOR WHOLE LOAN	39,801,617	0.972379	1.000000
0	0	0	0	0	36,138,789	0	WH3401	HOLLINS FERRY SR WHOLE LOAN	36,138,789	0.968872	1.000000

0	0	0	0	0	5,605,566	0	VH4463	1407 BROADWAY SENIOR	WHOLE LOAN	5,605,566	1.001272	1.000000
0	0	0	0	0	6,172,130	0	VH4469	250 EAST 49TH STREET PROJECT	WHOLE LOAN	6,172,130	0.970832	1.000000
0	0	0	0	0	36,374,382	0	VH4471	250 EAST 49TH ACQUISITION	WHOLE LOAN	36,374,382	0.988943	1.000000
0	0	0	0	0	5,797,504	0	VH4473	250 EAST 49TH ST BUILDING	WHOLE LOAN	5,797,504	0.941064	1.000000
0	0	0	0	0	1,683,639	0	VH6130	CHERRY LAWN BUILDING	WHOLE LOAN	1,683,639	0.883686	1.000000
0	0	0	0	0	2,042,406	0	VH6131	CHERRY LAWN PROJECT	WHOLE LOAN	2,042,406	0.915577	1.000000
0	0	0	0	0	283,357,942	0	VH6266	PROLOGIS	WHOLE LOAN	283,357,942	0.989335	1.000000
0	0	0	0	0	57,505,787	0	VH6375	TOWN SQUARE II - SOFFER INTERI	WHOLE LOAN	57,505,787	0.945834	1.000000
0	0	0	0	0	2,181,167	0	VH6578	350 WEST BROADWAY BUILDING	NOTWHOLE LOAN	2,181,167	1.000000	1.000000
0	0	0	0	0	264,091	0	V008	SPRINGSBORO B NOTE	WHOLE LOAN	264,091	1.007792	1.000000
0	0	0	0	0	420,000	0	VG65	ROANOKE WEST B-NOTE	WHOLE LOAN	420,000	1.007914	1.000000
0	0	0	0	0	494,009	0	VJ42	BOULEVARD SHOPPES B-NOTE	BOULEVARD SHOPPES B-NOTE	494,009	1.007792	1.000000
0	0	0	0	0	310,466	0	VM96	DAYTON MALL SHOPPES B-NOTE	WHOLE LOAN	310,466	1.007792	1.000000
0	0	0	0	0	537,826	0	VO23	LANCASTER B-NOTE	LANCASTER B-NOTE	537,826	1.007578	1.000000
0	0	0	0	0	445,094	0	VO24	CHAMBERSBURG B-NOTE	CHAMBERSBURG B-NOTE	445,094	1.007792	1.000000
0	0	0	0	0	227,493	0	VO53	CROSSWOODS COMMONS B-NOTE	CROSSWOODS COMMONS B-N	227,493	1.007792	1.000000
0	0	0	0	0	608,302	0	VO54	KILN CREEK B-NOTEUNRATED	WHOLE LOAN	608,302	1.007792	1.000000
0	0	0	0	0	177,425	0	VO71	SUPER K LOCAL SHOP B-NOTE	NOTFOWHOLE LOAN	177,425	1.007451	1.000000
0	0	0	0	0	1,122,633	0	VO78	ALLEN B-NOTE	WHOLE LOAN	1,122,633	1.007792	1.000000
0	0	0	0	0	665,905	0	VO79	CITY CENTER B NOTE	WHOLE LOAN	665,905	1.007792	1.000000
0	0	0	0	0	625,873	0	VO80	FAIRFAX JUNCTION B NOTE	FAIRFAX WHOLE LOAN	625,873	1.007436	1.000000
0	0	0	0	0	383,042	0	VO81	401 FREDERICK B NOTE	WHOLE LOAN	383,042	1.007727	1.000000
0	0	0	0	0	159,345	0	VO82	VINELAND B NOTE	WHOLE LOAN	159,345	1.007687	1.000000
0	0	0	0	0	1,444,615	0	VO99	POLO TOWNE B NOTE	WHOLE LOAN	1,444,615	1.007613	1.000000
0	0	0	0	0	509,571	0	VP04	ULSTER B NOTE		509,571	1.007786	1.000000
0	0	0	0	0	519,465	0	VP05	CENTER COURT B NOTE	CENTER COURT B NOTE	519,465	1.007792	1.000000
0	0	0	0	0	776,724	0	VP06	STAR PLAZA B NOTE	WHOLE LOAN	776,724	1.007792	1.000000
0	0	0	0	0	132,302	0	VP07	LEXINGTON B NOTE	WHOLE LOAN	132,302	1.006913	1.000000
0	0	0	0	0	1,904,316	0	VP08	MEDLOCK B NOTE	WHOLE LOAN	1,904,316	1.007768	1.000000
0	0	0	0	0	576,051	0	VP09	CROSSINGS B NOTE	WHOLE LOAN	576,051	1.007792	1.000000
0	0	0	0	0	914,500	0	VP53	UNIVERSITY SQUARE B NOTE	HUNDREUNIVERSITY SQUARE B NOTE	914,500	1.007701	1.000000
0	0	0	0	0	1,137,876	0	VQ87	SEVEN CORNERS B NOTE	SEVEN CORNERS B NOTE	1,137,876	1.007792	1.000000
0	0	0	0	0	695,047	0	VR65	MCDERMOTT B NOTE	MCDERMOTT B NOTE	695,047	1.007359	1.000000
0	0	0	0	0	562,848	0	VS89	MURPHY B NOTE	WHOLE LOAN	562,848	1.007443	1.000000
0	0	0	0	0	831,007	0	VT30	GLENEAGLES B NOTE	WHOLE LOAN	831,007	1.007631	1.000000
0	0	0	0	0	797,857	0	VW34	TERRACES B NOTE	WHOLE LOAN	797,857	1.007700	1.000000
0	0	0	0	0	172,677	0	WB16	LAKEVIEW COMMONS B-NOTES	WHOLE LOAN	172,677	1.007919	1.000000
0	0	0	0	0	133,493	0	WC30	PARK CITY B NOTE	PARK CITY B NOTE	133,493	1.007843	1.000000
0	0	0	0	0	2,500,000	0	VH5786	LYON - AUTUMN CHASE B NOTE	WHOLE LOAN	2,500,000	1.010981	1.000000
0	0	0	0	0	15,685,805	0	VH8966	1150 18TH STREET B NOTE	WHOLE LOAN	15,685,805	0.999975	1.000000
0	0	0	0	0	40,076	0	VH5622	GREENPOINT MTG 2007-16-FHV	WHOLE LOAN	40,076	0.999156	1.000000
0	0	0	0	0	86,526	0	TM75	GREENPOINT 2002-BA-3A	WHOLE LOAN	86,526	1.018121	1.000000
0	0	0	0	0	351,029	0	TO74	GMAC 2003-1	WHOLE LOAN	351,029	1.013978	1.000000
0	0	0	0	0	495,466	0	VS42	GMAC 2005-4	WHOLE LOAN	495,466	1.016421	1.000000
0	0	0	0	0	141,655	0	VV66	SUNTRUST 2005-4	WHOLE LOAN	141,655	1.010501	1.000000
0	0	0	0	0	1,426,555	0	WE437	3RD PARTY SEASONED LOANS	WHOLE LOAN	1,426,555	0.955302	1.000000
0	0	0	0	0	79,721	0	WE546	AGED ALS DELINQUENT HIGH LTV	WHOLE LOAN	79,721	1.000000	1.000000
0	0	0	0	0	261,996	0	WH125	WELLS FARGO 2005-WL-27	WHOLE LOAN	261,996	0.991015	1.000000
0	0	0	0	0	297,427	0	WH1611	WELLS FARGO 2006-8-BA	WHOLE LOAN	297,427	1.003273	1.000000
0	0	0	0	0	364,000	0	WH431	AMERICAN HOME MORTGAGE 2005-5	WHOLE LOAN	364,000	0.957788	1.000000
0	0	0	0	0	10,332,151	0	WH4517	SOVEREIGN BANK 2007-1	WHOLE LOAN	10,332,151	0.920877	1.000000
0	0	0	0	0	1,294,785	0	WH4599	COUNTRYWIDE 2007-1	WHOLE LOAN	1,294,785	0.968505	1.000000
0	0	0	0	0	4,581,707	0	WH4631	GREENPOINT MTG 2007-15	WHOLE LOAN	4,581,707	1.022832	1.000000
0	0	0	0	0	2,246,440	0	WH5057	WELLS FARGO 2007-6	WHOLE LOAN	2,246,440	0.993300	1.000000
0	0	0	0	0	861,473	0	WH5073	INDYMAC 2007-5	WHOLE LOAN	861,473	0.955056	1.000000
0	0	0	0	0	4,432,306	0	WH8963	GREENPOINT TFR	WHOLE LOAN	4,432,306	0.861335	1.000000
0	0	0	0	0	46,015	0	SU59	WELLS FARGO 2001-5	WHOLE LOAN	46,015	0.968750	1.000000
0	0	0	0	0	15,211	0	SV45	HOMESIDE 2001-1	WHOLE LOAN	15,211	0.980000	1.000000
0	0	0	0	0	49,066	0	SV88	FLEET 2001-2		49,066	0.968562	1.000000
0	0	0	0	0	3,077	0	SY59	ABNAMRO 2001-3	WHOLE LOAN	3,077	0.969688	1.000000
0	0	0	0	0	134,510	0	TB55	ABN AMRO 2001-WL-4		134,510	0.980625	1.000000
0	0	0	0	0	22,730	0	TB97	WELLS FARGO 2001-32	WHOLE LOAN	22,730	0.970938	1.000000
0	0	0	0	0	8,166,232	0	VS74D	FHAVA FIXED DELINQUENT	WHOLE LOAN	8,166,232	0.946967	1.000000
0	0	0	0	0	1,575,342	0	VS84	FHAVA ARMS		1,575,342	0.940514	1.000000
0	0	0	0	0	2,682,454	0	VT13	FHAVA FIXED LEH		2,682,454	0.977103	1.000000
0	0	0	0	0	411,280	0	VT14	FHAVA ARMS LEH	WHOLE LOAN	411,280	0.968400	1.000000
0	0	0	0	0	116,498	0	WE237	FHAVA 2003-W14 REPURCHASES	WHOLE LOAN	116,498	0.955938	1.000000
0	0	0	0	0	4,662,622	0	WE458	SASCO NP BUYOUTS	WHOLE LOAN	4,662,622	0.984852	1.000000
0	0	0	0	0	1,371,219	0	WH3173D	WELLS FARGO 2006-17 DELINQUENT	WHOLE LOAN	1,371,219	0.941508	1.000000
0	0	0	0	0	1,126,333	0	WH3659D	WELLS FARGO 2006-20 DELINQUENT	WHOLE LOAN	1,126,333	0.943074	1.000000
0	0	0	0	0	849,777	0	WH3897D	GMAC 2006-3 DELINQUENT	WHOLE LOAN	849,777	0.959109	1.000000
0	0	0	0	0	1,232,090	0	WH4961D	WELLS FARGO 2007-3 DELINQUENT	WHOLE LOAN	1,232,090	0.941684	1.000000
0	0	0	0	0	716,214	0	WH5071D	WELLS FARGO 2007-7 DELINQUENT	WHOLE LOAN	716,214	0.943937	1.000000
0	0	0	0	0	8,597,267	0	VH6096D	WELLS FARGO 2007-11 DELINQUENT	WHOLE LOAN	8,597,267	0.962346	1.000000

0	0	0	0	0	2,936,709	0	WH6121D	WELLS FARGO 2007-13 DELINQUENTWHOLE LOAN	2,936,709	0.990326	1.000000
0	0	0	0	0	2,876,456	0	WH8627D	WELLS FARGO 2007-17 DELINQUENTWHOLE LOAN	2,876,456	0.976022	1.000000
0	0	0	0	0	5,166,800	0	WH8660D	WELLS FARGO 2007-18 DELINQUENTWHOLE LOAN	5,166,800	0.991756	1.000000
0	0	0	0	0	23,748,085	0	WH8665	CITICORP MORTGA 2007-1 WHOLE LOAN	23,748,085	1.008852	1.000000
0	0	0	0	0	198,374	0	WH8917	SASCO 2007-RF2 2008-2-REP WHOLE LOAN	198,374	0.958963	1.000000
0	0	0	0	0	72,154,750	0	WH8993	CITIBANK 2008-1 WHOLE LOAN	72,154,750	1.007280	1.000000
0	0	0	0	0	2,208,150	0	WH3365	FRYE ROAD RETAIL CENTER WHOLE LOAN	2,208,150	0.869254	1.000000
0	0	0	0	0	78,191	0	TG05	LIBERTY SAVINGS SUPRIME WHOLE LOAN	78,191	0.739949	1.000000
0	0	0	0	0	251,895	0	TJ77	PEOPLES CHOICE 2002-3B	251,895	0.821342	1.000000
0	0	0	0	0	77,498	0	TO93	IMPAC 2003-WL-1 WHOLE LOAN	77,498	0.842716	1.000000
0	0	0	0	0	148,316	0	TR80	CIT 2003-5 WHOLE LOAN	148,316	0.729300	1.000000
0	0	0	0	0	256,261	0	TT20	WELLS FARGO 2003-17 WHOLE LOAN	256,261	0.825482	1.000000
0	0	0	0	0	80,713	0	UF26	PROVIDENT 2004-WL-1B WHOLE LOAN	80,713	0.733207	1.000000
0	0	0	0	0	71,978	0	VR16	LIME FINANCIAL 2005-WL- WHOLE LOAN	71,978	0.734616	1.000000
0	0	0	0	0	126,892	0	WH511	PEOPLES CHOICE 06-1	126,892	0.764226	1.000000
0	0	0	0	0	232,744	0	WH6181D	SOVEREIGN BANK 2007-2-SUB DELIWHOLE LOAN	232,744	0.717700	1.000000
0	0	0	0	0	80,815	0	WH751	AEGIS 2006-1 WHOLE LOAN	80,815	0.714372	1.000000
0	0	0	0	0	42,031	0	WH8913	SASCO 2004-S2 2008-1-REP WHOLE LOAN	42,031	0.954395	1.000000
0	0	0	0	0	13,970,400	0	WE223	LOFT 44 WHOLE LOAN	13,970,400	0.987039	1.000000
0	0	0	0	0	7,662,956	0	WE307	EMERALD DUNES MEZZ WHOLE LOAN	7,662,956	0.989860	1.000000
0	0	0	0	0	2,988,672	0	WE88	LOFT 44 MEZZ WHOLE LOAN	2,988,672	0.757393	1.000000
0	0	0	0	0	20,929,366	0	WH4571	SOMERHILL FARM SENIOR WHOLE LOAN	20,929,366	0.988787	1.000000
0	0	0	0	0	24,408,319	0	WH5902	LB XANADU LLC WHOLE LOAN	24,408,319	0.983736	1.000000
0	0	0	0	0	437,473	0	WH8071	SAMMY ISAMU SUZUKI PERSONAL LOVHOLE LOAN	437,473	1.000000	1.000000
0	0	0	0	0	8,817,458	0	WH8582	PASADENA ST LUKE MEZZ WHOLE LOAN	8,817,458	0.932308	1.000000
0	0	0	0	0	7,387,255	0	WH8681	PARK PLACE MEZZ TRANCHE A WHOLE LOAN	7,387,255	0.929303	1.000000
0	0	0	0	0	3,372,256	0	WH8682	PARK PLACE MEZZ TRANCHE B WHOLE LOAN	3,372,256	0.907371	1.000000
0	0	0	0	0	305,262	0	WH8976	DAVID SCHWARTZMAN PERSONAL LOVHOLE LOAN	305,262	1.000000	1.000000
0	0	0	0	0	158,175	0	FN06	FNMA 2000 T6 REPURCHASES WHOLE LOAN	158,175	0.990000	1.000000
0	0	0	0	0	216,417	0	FN08	FNMA 2001 T8 REPURCHASES	216,417	0.990000	1.000000
0	0	0	0	0	42,983	0	FN13	FNMA 2000 T3 REPURCHASES WHOLE LOAN	42,983	0.997569	1.000000
0	0	0	0	0	129,834	0	FN17	FNMA 2000 T7 REPURCHASES	129,834	0.993417	1.000000
0	0	0	0	0	164,545	0	FN23	FNW 2002-W3 T6REPURCHASES WHOLE LOAN	164,545	0.994074	1.000000
0	0	0	0	0	409,117	0	FN36	FNGT BUYOUTS 2003-W6 WHOLE LOAN	409,117	0.992191	1.000000
0	0	0	0	0	536,113	0	FNT16	FNGT 2002-T16 REPURCHASE WHOLE LOAN	536,113	0.991474	1.000000
0	0	0	0	0	702,267	0	FNT18	FNGT 2002-T18 REPURCHASE WHOLE LOAN	702,267	0.990389	1.000000
0	0	0	0	0	67,250	0	FNW10	FNGT 2002-W10 REPURCHASE WHOLE LOAN	67,250	0.990000	1.000000
0	0	0	0	0	235,631	0	FNW7	FNMA 2002-W7 WHOLE LOAN	235,631	0.990000	1.000000
0	0	0	0	0	338,691	0	FNW9	FNMA 2002-W9 WHOLE LOAN	338,691	0.990000	1.000000
0	0	0	0	0	13,224,357	0	FRFP	REP FHAVA WHOLE LOAN	13,224,357	1.000000	1.000000
0	0	0	0	0	770,215	0	FS42	FSPC 2002-T42 REPURCHASES WHOLE LOAN	770,215	0.990000	1.000000
0	0	0	0	0	374,955	0	FT10	FNGT 2001-T10 REPURCHASES	374,955	0.990000	1.000000
0	0	0	0	0	185,344	0	FT12	FNGT 2001-T12REPURCHASES WHOLE LOAN	185,344	0.990000	1.000000
0	0	0	0	0	127,980	0	FW24	FNMA 2002 W4 REPURCHASE WHOLE LOAN	127,980	0.990000	1.000000
0	0	0	0	0	191,444	0	SNPL	SASCO NON-PERFORMING LOANS WHOLE LOAN	191,444	0.996531	1.000000
0	0	0	0	0	103,867	0	TQ41	FNGT 2003-W3 REPURCHASE	103,867	0.990000	1.000000
0	0	0	0	0	265,725	0	TQ42	SAS 2003-NP1 REPURCHASE WHOLE LOAN	265,725	0.993415	1.000000
0	0	0	0	0	519,214	0	TT72	FNMA BUYOUTS 2003-W8	519,214	0.990594	1.000000
0	0	0	0	0	546,380	0	TW29	SAS 2003-NP2 REPURCHASE	546,380	1.002504	1.000000
0	0	0	0	0	113,588	0	TY05	FNGT REPURCHASE SEPT 2003	113,588	0.990000	1.000000
0	0	0	0	0	380,360	0	TZ57	FNGT SEC BUYOUTOCT03 WHOLE LOAN	380,360	0.991413	1.000000
0	0	0	0	0	327,850	0	UA49	FNGT REPURCHASE NOV 03	327,850	0.990000	1.000000
0	0	0	0	0	621,288	0	UA52	FNGT 2003-W12 REPURCHASE 2003 WHOLE LOAN	621,288	0.990000	1.000000
0	0	0	0	0	62,892	0	UB80	FNGT 2003-W18 BUYOUTS WHOLE LOAN	62,892	0.990000	1.000000
0	0	0	0	0	0	0	UC90	FNGT 03-W19 BUYOUTS WHOLE LOAN	0	0.990000	1.000000
0	0	0	0	0	284,404	0	UD78	FNGT 2004-W1 BUYOUTS WHOLE LOAN	284,404	0.990000	1.000000
0	0	0	0	0	809,940	0	UF05	SASCO 03-NP3 BUYOUTSUF05 WHOLE LOAN	809,940	0.990966	1.000000
0	0	0	0	0	716,938	0	UF06	FNGT 04-T1 BUYOUTSUF06 WHOLE LOAN	716,938	0.991990	1.000000
0	0	0	0	0	181,850	0	UZ39	FNGT 2004-T2 BUYOUTS WHOLE LOAN	181,850	0.990000	1.000000
0	0	0	0	0	323,730	0	VA65	FNGT 2004-T3 WHOLE LOAN	323,730	0.990000	1.000000
0	0	0	0	0	235,627	0	VC34	FNGT 2004-W9 BUYOUTS	235,627	0.990000	1.000000
0	0	0	0	0	133,908	0	VH51	FNGT 2004-W11 WHOLE LOAN	133,908	0.990000	1.000000
0	0	0	0	0	42,447	0	VI97	FNGT 2004-W12 WHOLE LOAN	42,447	0.997071	1.000000
0	0	0	0	0	101,878	0	VN43	FNGT 2005-W1 REPURCHASES WHOLE LOAN	101,878	0.990000	1.000000
0	0	0	0	0	258,998	0	WE136	SASCO 2003-NP1 REPURCHASE WHOLE LOAN	258,998	0.996510	1.000000
0	0	0	0	0	41,891	0	WE138	FNGT 2002-T4 REPURCHASE WHOLE LOAN	41,891	0.990000	1.000000
0	0	0	0	0	114,355	0	WE140	SASCO 2002 NP1 REPURCHASES WHOLE LOAN	114,355	0.993847	1.000000
0	0	0	0	0	260,692	0	WE141	SASCO 2003-NP3 REPURCHASE WHOLE LOAN	260,692	0.994221	1.000000
0	0	0	0	0	645,524	0	WE197	FN 2003 REPURCHASE WHOLE LOAN	645,524	0.990735	1.000000
0	0	0	0	0	63,462	0	WE198	FNGT 2002 REPURCHASE WHOLE LOAN	63,462	0.990000	1.000000
0	0	0	0	0	254,054	0	WE201	FNW 03-W18 REPURCHASE WHOLE LOAN	254,054	0.990000	1.000000
0	0	0	0	0	1,066,834	0	WE202	FNW 2003 REPURCHASE WHOLE LOAN	1,066,834	0.990593	1.000000
0	0	0	0	0	527,608	0	WE203	FNMA 2003-W6 REPURCHASE WHOLE LOAN	527,608	0.990000	1.000000
0	0	0	0	0	76,744	0	WE205	FNW 2005 REPURCHASE WHOLE LOAN	76,744	0.990000	1.000000

0	0	0	0	0	1,939,406	0 WE208	FNW 2004 REPURCHASE	WHOLE LOAN	1,939,406	0.990177	1.000000
0	0	0	0	0	218,604	0 WE210	FNGT 2001 REPURCHASE	WHOLE LOAN	218,604	0.990116	1.000000
0	0	0	0	0	124,151	0 WE333	FHAVA REPURCHASES	WHOLE LOAN	124,151	0.991733	1.000000
0	0	0	0	0	44,497,662	0 WE334	FNGT REPURCHASES	WHOLE LOAN	44,497,662	0.990232	1.000000
0	0	0	0	0	319,339	0 WE342	SASCO REPURCHASES	WHOLE LOAN	319,339	0.995142	1.000000
0	0	0	0	0	326,872	0 WE457	FNMA BUYOUTS	WHOLE LOAN	326,872	0.990000	1.000000
0	0	0	0	0	538,136	0 WE463	FNGT BUYOUTS MAY 2007	WHOLE LOAN	538,136	0.990000	1.000000
0	0	0	0	0	16,625,000	0 WA82	WAIKOLA	WHOLE LOAN	16,625,000	0.987186	1.000000
0	0	0	0	0	1,363,649	0 WC20	VENTURE CORPORATION	WHOLE LOAN	1,363,649	1.000000	1.000000
0	0	0	0	0	302,584	0 WD34	YUMA LAND- BRUNI	WHOLE LOAN	302,584	1.000000	1.000000
0	0	0	0	0	4,565,457	0 WE09	SNOQUALMIE	WHOLE LOAN	4,565,457	0.971999	1.000000
0	0	0	0	0	9,716,047	0 WE264	EAGLE RANCH	WHOLE LOAN	9,716,047	0.987600	1.000000
0	0	0	0	0	1,068,692	0 WE281	WA MILL CREEK	WHOLE LOAN	1,068,692	0.902036	1.000000
0	0	0	0	0	581,951	0 WE343	VCC SPANISH SPRINGS	WHOLE LOAN	581,951	1.000000	1.000000
0	0	0	0	0	13,033,976	0 WH4597	VCC HILLSBORO	WHOLE LOAN	13,033,976	0.988671	1.000000
0	0	0	0	0	2,121,235	0 WH5603	VCC HILLCREST SENIOR	WHOLE LOAN	2,121,235	0.870123	1.000000
0	0	0	0	0	5,734,598	0 WH8028	PROJECT EASY LIVING FNMA 10YR	WHOLE LOAN	5,734,598	0.990000	1.000000
0	0	0	0	0	3,462,042	0 WH8046	PROJECT EASY LIVING FNMA 5YR	WHOLE LOAN	3,462,042	0.990000	1.000000
0	0	0	0	0	9,867,276	0 WH8047	PROJECT EASY LIVING FNMA 5 YR	WHOLE LOAN	9,867,276	0.990000	1.000000
0	0	0	0	0	5,674,729	0 WH5736	PILOT 740 SENIOR	WHOLE LOAN	5,674,729	0.963854	1.000000
0	0	0	0	0	28,165,365	0 WH8561	VCC CENTENNIAL HILLS SENIOR	WHOLE LOAN	28,165,365	0.965437	1.000000
0	0	0	0	0	9,034,955	0 YY78	FINANCIAL FREEDOM 2005-3	WHOLE LOAN	9,034,955	1.012814	1.000000
0	0	0	0	0	12,352,475	0 WH1487	FINANCIAL FREED 2006-1	WHOLE LOAN	12,352,475	1.013020	1.000000
0	0	0	0	0	29,684,225	0 WH2335	FINANCIAL FREED 2006-2	WHOLE LOAN	29,684,225	1.015371	1.000000
0	0	0	0	0	22,252,073	0 WH3441	FINANCIAL FREED 2006-3	WHOLE LOAN	22,252,073	1.013557	1.000000
0	0	0	0	0	59,254,650	0 WH3967	FINANCIAL FREED 2006-4	WHOLE LOAN	59,254,650	0.986106	1.000000
0	0	0	0	0	9,520,178	0 WH463	FINANCIAL FREED 2005-4	WHOLE LOAN	9,520,178	1.012987	1.000000
0	0	0	0	0	115,724,425	0 WH5207	FINANCIAL FREED 2007-1	WHOLE LOAN	115,724,425	0.990804	1.000000
0	0	0	0	0	1	0 UZ84	WESTMOOR CLUB	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	20,947,079	0 WB00	GILBERT TOWN CENTER	GILBERT TOWN CENTER	20,947,079	0.977908	1.000000
0	0	0	0	0	101,344,172	0 WD91	CABO SAN LUCAS LAND	WHOLE LOAN	101,344,172	0.999000	1.000000
0	0	0	0	0	40,281,232	0 WE231	BIG ISLE VENTURES	WHOLE LOAN	40,281,232	0.970364	1.000000
0	0	0	0	0	14,651,855	0 WE323	NORTH BEACH TOWERS JR MEZZ	WHOLE LOAN	14,651,855	0.715749	1.000000
0	0	0	0	0	18,549,370	0 WE346	SCOUT RE CAPITAL LINE OF CREDI	WHOLE LOAN	18,549,370	1.000000	1.000000
0	0	0	0	0	55,462,820	0 WH4233	HARBOR VIEW	WHOLE LOAN	55,462,820	0.959204	1.000000
0	0	0	0	0	70,884,373	0 WH5865	LAUREL COVE	WHOLE LOAN	70,884,373	0.982860	1.000000
0	0	0	0	0	50,570,526	0 WH6139	BOOT RANCH SENIOR	WHOLE LOAN	50,570,526	1.000000	1.000000
0	0	0	0	0	114,081,053	0 WH8794	EXHIBITION CITY DEV JR MEZZ	WHOLE LOAN	114,081,053	0.875264	1.000000
0	0	0	0	0	69,613,091	0 WH8795	EXHIBITION CITY DEV SR MEZZ	WHOLE LOAN	69,613,091	0.894474	1.000000
0	0	0	0	0	45,825	0 WH8838	MOISES GERTNER BRIDGE LOAN	WHOLE LOAN	45,825	1.000000	1.000000
0	0	0	0	0	6,768,441	0 VC77	NORTHSIDE SHOPPING CENTER	NORTHSIDE SHOPPING CENTER	6,768,441	1.000020	1.000000
0	0	0	0	0	4,380,606	0 VC79	MAIN PLACE	WHOLE LOAN	4,380,606	0.875798	1.000000
0	0	0	0	0	28,797,762	0 WE164	SUMMER WOOD	WHOLE LOAN	28,797,762	1.005210	1.000000
0	0	0	0	0	2,674,530	0 WE173	WHLLN FIFTH STREET TOWER SENI	WHOLE LOAN	2,674,530	1.000000	1.000000
0	0	0	0	0	8,412,651	0 WH4219	THE VILLAGE OF ST CATHERINE'S	WHOLE LOAN	8,412,651	0.701194	1.000000
0	0	0	0	0	35,075,000	0 WH4247	TELLURIDE MEZZ	WHOLE LOAN	35,075,000	0.803279	1.000000
0	0	0	0	0	70,499,333	0 WH4343	TELLURIDE SENIOR	WHOLE LOAN	70,499,333	0.973116	1.000000
0	0	0	0	0	12,955,127	0 WH6606	HAMLINS AT CEDAR CREEK LAKE	WHOLE LOAN	12,955,127	0.789175	1.000000
0	0	0	0	0	4,920,675	0 WH8626	REGENCY PARK APTS	WHOLE LOAN	4,920,675	0.948519	1.000000
0	0	0	0	0	1	0 TA53	PCCP ASSET HOLDING WORKING CAP	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0 VF95	LAI HONUA	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	9,000,000	0 VJ04	WHEATLANDS	WHEATLANDS	9,000,000	1.001998	1.000000
0	0	0	0	0	3,447,558	0 VQ20	PCCF AMERICAN RIVER COMMONS	PCCF AMERICAN RIVER COMM	3,447,558	0.971670	1.000000
0	0	0	0	0	27,995,221	0 VS18	PCCF OAKS AT KAWANA SPRINGS	WHOLE LOAN	27,995,221	0.983078	1.000000
0	0	0	0	0	11,947,915	0 VT21	CULVER MEZZANINE	CULVER MEZZANINE	11,947,915	0.995657	1.000000
0	0	0	0	0	24,474,676	0 VV50	PCCF LAKEVIEW MERIDIAN	PCCF LAKEVIEW MERIDIAN	24,474,676	0.940770	1.000000
0	0	0	0	0	18,286,921	0 VV99	PCCF KULALANI	PCCF KULALANI	18,286,921	0.993859	1.000000
0	0	0	0	0	37,373,700	0 VZ05	CARPENTER RANCH MEZZ	WHOLE LOAN	37,373,700	0.995357	1.000000
0	0	0	0	0	4,000,000	0 WE119	PCCF KAMILOS	WHOLE LOAN	4,000,000	1.000000	1.000000
0	0	0	0	0	8,000,000	0 WE129	PCCF CENTRAL TOWERS	WHOLE LOAN	8,000,000	1.000000	1.000000
0	0	0	0	0	8,000,000	0 WH4375	RODDY RANCH MEZZ	WHOLE LOAN	8,000,000	1.000000	1.000000
0	0	0	0	0	1,600,000	0 WH4805	CULVER CITY - CHO	WHOLE LOAN	1,600,000	1.000000	1.000000
0	0	0	0	0	2,064,630	0 WH8699	HG NEWARK LOAN	WHOLE LOAN	2,064,630	0.990313	1.000000
0	0	0	0	0	1	0 TU94	THE CONCESSIONNO AUTOFEED	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	4,125,000	0 VG42	HILTON PORTFOLIO		4,125,000	1.202797	1.000000
0	0	0	0	0	14,100,000	0 VI58	CHARLESTON	CHARLESTON	14,100,000	1.007703	1.000000
0	0	0	0	0	172,434,229	0 VV29	LODGE AT RANCHO MIRAGE	LODGE AT RANCHO MIRAGE	172,434,229	0.987744	1.000000
0	0	0	0	0	3,493,680	0 YY49	MUNIR WALJI LINE OF CREDIT	WHOLE LOAN	3,493,680	1.000000	1.000000
0	0	0	0	0	5,100,000	0 WE152	AZURE OF LIDO KEY	WHOLE LOAN	5,100,000	0.995000	1.000000
0	0	0	0	0	8,400,000	0 WE168	RANCHO COVE	WHOLE LOAN	8,400,000	0.990000	1.000000
0	0	0	0	0	126,019,369	0 WE46	MOLASSES REEF RESORT	WHOLE LOAN	126,019,369	0.963624	1.000000
0	0	0	0	0	5,025,000	0 WE76	SHERATON JACKSONVILLE	WHOLE LOAN	5,025,000	0.985423	1.000000
0	0	0	0	0	280,450,879	0 WH4829	KNICKERBOCKER HOTEL SENIOR	WHOLE LOAN	280,450,879	0.981045	1.000000
0	0	0	0	0	38,878,976	0 WH5141	RITZ CARLTON PHILLY B NOTE	WHOLE LOAN	38,878,976	0.997367	1.000000

0	0	0	0	0	43,308,077	0	WH5143	RITZ CARLTON PHILLY MEZZ	WHOLE LOAN	43,308,077	0.808366	1.000000
0	0	0	0	0	39,273,921	0	WH5509	RITZ CARLTON KAPALUA MEZZ	WHOLE LOAN	39,273,921	0.933689	1.000000
0	0	0	0	0	72,473,588	0	WH5689	ROSE ISLAND SENIOR	WHOLE LOAN	72,473,588	0.994615	1.000000
0	0	0	0	0	16,000,000	0	WH6240	LONE MOUNTAIN SENIOR	WHOLE LOAN	16,000,000	0.985000	1.000000
0	0	0	0	0	40,000,000	0	WH6393	LA POSADA SENIOR	WHOLE LOAN	40,000,000	0.992500	1.000000
0	0	0	0	0	17,165,000	0	WH6399	LA POSADA MEZZ	WHOLE LOAN	17,165,000	0.992497	1.000000
0	0	0	0	0	5,800,000	0	WH6581	BLUEBERRY HILL SENIOR	WHOLE LOAN	5,800,000	0.985000	1.000000
0	0	0	0	0	11,000,000	0	WH6598	CASTLE HOT SPRINGS SENIOR	WHOLE LOAN	11,000,000	0.985000	1.000000
0	0	0	0	0	20,221,911	0	WH6614	BACHELOR GULCH CONDOS	WHOLE LOAN	20,221,911	0.939784	1.000000
0	0	0	0	0	5,333,964	0	WH8014	KARIM ALIBHAI LLC	WHOLE LOAN	5,333,964	0.993147	1.000000
0	0	0	0	0	2,695,000	0	WH8640	LAKE ROTOROA SENIOR	WHOLE LOAN	2,695,000	0.985000	1.000000
0	0	0	0	0	5,200,000	0	WH8641	BRISTOL BAY SENIOR	WHOLE LOAN	5,200,000	0.985000	1.000000
0	0	0	0	0	41,260,000	0	WH8855	FOUR SEASONS BERMUDA SR	WHOLE LOAN	41,260,000	0.990000	1.000000
0	0	0	0	0	15,000,000	0	WH9034	MOLASSES EQUITY LOAN	WHOLE LOAN	15,000,000	1.000000	1.000000
0	0	0	0	0	2,389,233	0	WH9051	RITZ PHILLY HOTEL MEZZ	WHOLE LOAN	-2,389,233	4.576559	1.000000
0	0	0	0	0	18,130,000	0	WH6501	PROJECT DEUCE 1888 CPE B3	WHOLE LOAN	18,130,000	0.927011	1.000000
0	0	0	0	0	81,613,641	0	TV71	CARILLON	WHOLE LOAN	81,613,641	0.983212	1.000000
0	0	0	0	0	43,474,082	0	UC01	MONUMENT REALTY LINE	WHOLE LOAN	43,474,082	0.637170	1.000000
0	0	0	0	0	9,000,000	0	VE13	WATERGATE HOTEL MEZZANINE	WHOLE LOAN	9,000,000	0.957032	1.000000
0	0	0	0	0	13,198,843	0	VE37	MONUMENT VIEW MEZZANINE	MONUMENT VIEW MEZZANINE	13,198,843	0.994996	1.000000
0	0	0	0	0	23,300,000	0	VE38	THE MARK MEZZ	THE MARK MEZZ	23,300,000	1.000000	1.000000
0	0	0	0	0	20,950,000	0	VG40	LAS VEGAS MART	WHOLE LOAN	20,950,000	0.985687	1.000000
0	0	0	0	0	15,788,402	0	VX18	TELLURIDE VILLAGE VX18	TELLURIDE VILLAGE VX18	15,788,402	0.990900	1.000000
0	0	0	0	0	3,546,759	0	WA64	SWEETWATER POINT	WHOLE LOAN	3,546,759	0.966180	1.000000
0	0	0	0	0	2,129,189	0	WE174	HAVERHILL JUNIOR 1 MEZZ	WHOLE LOAN	2,129,189	0.990000	1.000000
0	0	0	0	0	3,605,808	0	WE175	HAVERHILL JUNIOR 2 MEZZ	WHOLE LOAN	3,605,808	0.990007	1.000000
0	0	0	0	0	5,391,705	0	WE297	NORTHGATE I	WHOLE LOAN	5,391,705	0.977974	1.000000
0	0	0	0	0	20,208,303	0	WE299	ARUNDEL MILLS	WHOLE LOAN	20,208,303	0.884715	1.000000
0	0	0	0	0	24,095,346	0	WE319	GOLDEN SANDS	WHOLE LOAN	24,095,346	0.888058	1.000000
0	0	0	0	0	9,100,000	0	WE40	POTOMAC PLACE MEZZANINE	WHOLE LOAN	9,100,000	0.989999	1.000000
0	0	0	0	0	834,000	0	WE78	BELMONT JUNIOR 2 MEZZ	WHOLE LOAN	834,000	0.990000	1.000000
0	0	0	0	0	1,467,400	0	WE82	BELMONT JUNIOR 1 MEZZ	WHOLE LOAN	1,467,400	0.990000	1.000000
0	0	0	0	0	26,627,496	0	WH5991	CLEMSON SENIOR	WHOLE LOAN	26,627,496	0.984859	1.000000
0	0	0	0	0	5,100,000	0	WH5740	BALLPARK HOTEL	WHOLE LOAN	5,100,000	0.997523	1.000000
0	0	0	0	0	19,142,117	0	WH5741	BALLPARK 2	WHOLE LOAN	19,142,117	0.988791	1.000000
0	0	0	0	0	7,546,909	0	WH5742	BALLPARK 3	WHOLE LOAN	7,546,909	0.989001	1.000000
0	0	0	0	0	3,571,953	0	WH5743	BALLPARK 4	WHOLE LOAN	3,571,953	0.984650	1.000000
0	0	0	0	0	419,876	0	WH5757	TYSONS CORNER	WHOLE LOAN	419,876	1.000000	1.000000
0	0	0	0	0	10,168,718	0	WH5774	MIDTOWN MEMPHIS ASSEMBLAGE	WHOLE LOAN	10,168,718	0.986235	1.000000
0	0	0	0	0	9,795,408	0	WH5858	BALLPARK 6	WHOLE LOAN	9,795,408	0.985035	1.000000
0	0	0	0	0	15,798,564	0	WH5900	WSG HOLLYWOOD	WHOLE LOAN	15,798,564	0.989742	1.000000
0	0	0	0	0	15,649,568	0	WH6019	1440 STORY AVE ACQUISITION	WHOLE LOAN	15,649,568	0.974337	1.000000
0	0	0	0	0	607,517	0	WH6020	1440 STORY AVE BUILDING	WHOLE LOAN	607,517	1.000000	1.000000
0	0	0	0	0	1,317,740	0	WH6021	1440 STORY AVE PROJECT	WHOLE LOAN	1,317,740	1.000000	1.000000
0	0	0	0	0	6,422,183	0	WH6184	SPRINGFIELD ASSEMBLAGE SENIOR	WHOLE LOAN	6,422,183	0.988931	1.000000
0	0	0	0	0	11,623,502	0	WH6191	WINDSOR BLVD SENIOR	WHOLE LOAN	11,623,502	0.982131	1.000000
0	0	0	0	0	4,800,000	0	WH6432	EQR PORTFOLIO LAND SENIOR	WHOLE LOAN	4,800,000	0.990000	1.000000
0	0	0	0	0	20,000,000	0	WH6529	WSG INDRIO	WHOLE LOAN	20,000,000	0.990000	1.000000
0	0	0	0	0	3,400,000	0	WH6530	WSG POINSETTIA	WHOLE LOAN	3,400,000	0.990000	1.000000
0	0	0	0	0	21,000,000	0	WH6531	WSG PRISM W PALM BEACH	WHOLE LOAN	21,000,000	0.990000	1.000000
0	0	0	0	0	2,187,500	0	WH6537A	MOONLIGHT BASIN DEFERRED INTERWHOLE LOAN	WHOLE LOAN	2,187,500	1.000000	1.000000
0	0	0	0	0	9,350,000	0	WH9021	BALLPARK MEZZANINE	WHOLE LOAN	9,350,000	1.000000	1.000000
0	0	0	0	0	124,728,729	0	WH9035	CARILLON B-NOTE	WHOLE LOAN	124,728,729	0.895987	1.000000
0	0	0	0	0	759,981	0	VO15	FLORIDA REALTY INVESTMENT LOC	WHOLE LOAN	759,981	0.973781	1.000000
0	0	0	0	0	18,500,000	0	WB26	VEGAS LAND MOTEL	VEGAS LAND MOTEL	18,500,000	0.814444	1.000000
0	0	0	0	0	20,700,000	0	WC18	254 PARK AVE-MEZZ	WHOLE LOAN	20,700,000	0.996820	1.000000
0	0	0	0	0	36,595,560	0	WE184	MIDDLE MOUNTAIN	WHOLE LOAN	36,595,560	0.828942	1.000000
0	0	0	0	0	19,997,201	0	WE44	86 GREENWICH MEZZ 4	WHOLE LOAN	19,997,201	0.975450	1.000000
0	0	0	0	0	18,155,859	0	WH1729	MANDALAY MEZZ	WHOLE LOAN	18,155,859	0.989849	1.000000
0	0	0	0	0	49,912,639	0	WH4767	COLONIAL GRAND AT BAYSHORE SENWHOLE LOAN	WHOLE LOAN	49,912,639	0.742025	1.000000
0	0	0	0	0	3,877,030	0	WH8874	THUNDER SPRINGS SENIOR	WHOLE LOAN	3,877,030	1.000000	1.000000
0	0	0	0	0	998,222	0	VG11	WASHINGTON MUTUAL 2004-3	WHOLE LOAN	998,222	1.021349	1.000000
0	0	0	0	0	332,271	0	VG67	RBC 2004-18	WHOLE LOAN	332,271	1.029300	1.000000
0	0	0	0	0	100,036	0	VV82	OHIO SAVINGS BANK 2005-3	WHOLE LOAN	100,036	1.072276	1.000000
0	0	0	0	0	196,418	0	WC71	LXS 2005-6 REPURCHASES	WHOLE LOAN	196,418	0.925451	1.000000
0	0	0	0	0	126,898	0	WE277	CITIMORTGAGES REPURCHASES	WHOLE LOAN	126,898	0.994738	1.000000
0	0	0	0	0	508,000	0	WH2185	WASHINGTON MU-3 2006-1	WHOLE LOAN	508,000	1.075027	1.000000
0	0	0	0	0	297,520	0	WH369	SUNTRUST 2005-6	WHOLE LOAN	297,520	1.068570	1.000000
0	0	0	0	0	469,505	0	WH3917	GREENPOINT MTG 2006-31	WHOLE LOAN	469,505	1.018990	1.000000
0	0	0	0	0	2,047,999	0	WH4907	WMC MORTGAGE CO 2007-2-ARM	WHOLE LOAN	2,047,999	1.021209	1.000000
0	0	0	0	0	262,041	0	WH4925	US BANK TRUST 2007-1-ARM	WHOLE LOAN	262,041	1.042687	1.000000
0	0	0	0	0	852,356	0	WH5353	COUNTRYWIDE 2007-15-ARM	WHOLE LOAN	852,356	1.021303	1.000000
0	0	0	0	0	13,485,022	0	WH5802	SOVEREIGN BANK 2007-1-ARM	WHOLE LOAN	13,485,022	0.997329	1.000000
0	0	0	0	0	930,807	0	WH6444	GREENPOINT MTG 2007-15-HYB	WHOLE LOAN	930,807	1.028957	1.000000

0	0	0	0	0	593,838	0	VH6485	LXS 2007-14H REPURCHASE	WHOLE LOAN	593,838	1.004900	1.000000
0	0	0	0	0	608,900	0	VH8851	BANK ATLANTIC 2007-1-REP	WHOLE LOAN	608,900	1.037903	1.000000
0	0	0	0	0	36,040,992	0	VH4305	MONTELUCCIA HOTEL & VILLAS MEZZ	WHOLE LOAN	36,040,992	0.847631	1.000000
0	0	0	0	0	35,100,534	0	VH5904	WEST 37TH STREET HUDSON YARDS	WHOLE LOAN	35,100,534	0.985815	1.000000
0	0	0	0	0	7,685,893	0	VH5907	W. 37TH ST HUDSON YARDS MEZZ	WHOLE LOAN	7,685,893	0.990000	1.000000
0	0	0	0	0	38,649,246	0	VY58	1200 MAIN LOAN	1200 MAIN LOAN	38,649,246	0.901529	1.000000
0	0	0	0	0	12,967,723	0	WA84	GABLES MARQUIS MEZZ	WHOLE LOAN	12,967,723	0.861237	1.000000
0	0	0	0	0	12,508,990	0	WB63	681 5TH AVE JUNIOR MEZZ	681 5TH AVE JUNIOR MEZZ	12,508,990	0.964155	1.000000
0	0	0	0	0	19,400,000	0	WE116	OASIS	WHOLE LOAN	19,400,000	1.000000	1.000000
0	0	0	0	0	11,000,000	0	WE117	ICON BRICKELL	WHOLE LOAN	11,000,000	0.991190	1.000000
0	0	0	0	0	500,000	0	WE245	TESSLER PERSONAL LOAN	WHOLE LOAN	500,000	1.000000	1.000000
0	0	0	0	0	2,750,000	0	WE314	ATLAS LINE OF CREDIT	WHOLE LOAN	2,750,000	1.000000	1.000000
0	0	0	0	0	17,879,322	0	WE325	200 11TH AVE MEZZ	WHOLE LOAN	17,879,322	0.805393	1.000000
0	0	0	0	0	5,954,632	0	WE34	350 WEST BROADWAY MEZZ	WHOLE LOAN	5,954,632	0.991470	1.000000
0	0	0	0	0	15,040,231	0	WE351	1133 WESTCHESTER MEZZ	WHOLE LOAN	15,040,231	1.013483	1.000000
0	0	0	0	0	8,071,124	0	WE72	CHERRY LAWN MEZZ	WHOLE LOAN	8,071,124	0.822379	1.000000
0	0	0	0	0	19,335,227	0	VH4311	250 EAST 49TH STREET MEZZ	WHOLE LOAN	19,335,227	0.990861	1.000000
0	0	0	0	0	1,467,834	0	VH5357	SENECA MEZZ	WHOLE LOAN	1,467,834	0.987985	1.000000
0	0	0	0	0	13,038,981	0	VH5359	SENECA SENIOR	WHOLE LOAN	13,038,981	0.988905	1.000000
0	0	0	0	0	1,526,484	0	VH6400	610 LEXINGTON BNOTE BLDG	WHOLE LOAN	1,526,484	1.000000	1.000000
0	0	0	0	0	18,232,842	0	VH6401	610 LEXINGTON BNOTE ACQ	WHOLE LOAN	18,232,842	0.920726	1.000000
0	0	0	0	0	1,962,071	0	VH6402	610 LEXINGTON B NOTE PROJECT	WHOLE LOAN	1,962,071	1.000000	1.000000
0	0	0	0	0	2,387,111	0	VH6408	2300 CROPSEY AVE PROJECT	WHOLE LOAN	2,387,111	1.000000	1.000000
0	0	0	0	0	13,939,532	0	VH6409	2300 CROPSEY AVE ACQUISITION	WHOLE LOAN	13,939,532	0.988172	1.000000
0	0	0	0	0	7,200,000	0	VH6455	SEVENTH AVE JR MEZZ	WHOLE LOAN	7,200,000	1.000000	1.000000
0	0	0	0	0	6,584,883	0	VH6456	SEVENTH AVE SR MEZZ	WHOLE LOAN	6,584,883	0.856133	1.000000
0	0	0	0	0	10,111,403	0	VH6535	317 EAST 46TH STREET MEZZ	WHOLE LOAN	10,111,403	1.000000	1.000000
0	0	0	0	0	24,535,881	0	VH6538	317 EAST 46TH STREET ACQUISIT	WHOLE LOAN	24,535,881	0.984587	1.000000
0	0	0	0	0	744,810	0	VH6539	317 EAST 46TH STREET BUILDING	WHOLE LOAN	744,810	1.000000	1.000000
0	0	0	0	0	4,243,399	0	VH6540	317 EAST 46TH STREET PROJECT	WHOLE LOAN	4,243,399	1.000000	1.000000
0	0	0	0	0	4,405,673	0	VH8839	LAWRENCE MEZZ	WHOLE LOAN	4,405,673	1.000000	1.000000
0	0	0	0	0	1,785,483	0	VH8953	2300 CROPSEY AVE MEZZ	WHOLE LOAN	1,785,483	1.000000	1.000000
0	0	0	0	0	7,167,062	0	VN60	ALTOS DE MIAMI MEZZ	WHOLE LOAN	7,167,062	1.000000	1.000000
0	0	0	0	0	7,483,119	0	WB66	URBAN RIVER	URBAN RIVER	7,483,119	0.990227	1.000000
0	0	0	0	0	7,898,266	0	WB99	325-329 WEST BROADWAY MEZZ	WHOLE LOAN	7,898,266	0.990000	1.000000
0	0	0	0	0	594,975	0	WC18	WINDSOR LOAN	WHOLE LOAN	594,975	1.000000	1.000000
0	0	0	0	0	18,720,000	0	WC62	RIVERWALK SQUARE	WHOLE LOAN	18,720,000	0.989997	1.000000
0	0	0	0	0	26,262,577	0	WD07	SPRING CREEK MEZZ	SPRING CREEK MEZZ	26,262,577	0.977172	1.000000
0	0	0	0	0	13,410,572	0	WD87	TERRAZAS RIVER PARK VILLAGE	WHOLE LOAN	13,410,572	0.989986	1.000000
0	0	0	0	0	10,944,000	0	WE163	PEBBLE L5	WHOLE LOAN	10,944,000	0.939050	1.000000
0	0	0	0	0	5,362,000	0	WE35	AMLI N DALLAS	WHOLE LOAN	5,362,000	0.990000	1.000000
0	0	0	0	0	6,468,552	0	WE87	RIVERWALK II MEZZ	WHOLE LOAN	6,468,552	0.989925	1.000000
0	0	0	0	0	28,385,931	0	VH5549	CONCORDIA SENIOR	WHOLE LOAN	28,385,931	0.934001	1.000000
0	0	0	0	0	11,400,000	0	VH5658	LODGE & SPA AT BRECKENRIDGE	SEWHOLE LOAN	11,400,000	0.990000	1.000000
0	0	0	0	0	6,023,009	0	VH5867	GREENHOUSE HOLCOMB BRIDGE	MEZZWHOLE LOAN	6,023,009	0.992609	1.000000
0	0	0	0	0	7,856,184	0	VH6229	HIGHLAND PARC MEZZ	WHOLE LOAN	7,856,184	0.993573	1.000000
0	0	0	0	0	42,688,421	0	VH8656	LEGENDS SENIOR	WHOLE LOAN	42,688,421	0.988747	1.000000
0	0	0	0	0	6,250,000	0	SJ42	KOJAIAN ALPHA TECH		6,250,000	0.768128	1.000000
0	0	0	0	0	1,000,000	0	SM89	KOJAIAN NEW VAN BURAN INDUST	WHOLE LOAN	1,000,000	1.000000	1.000000
0	0	0	0	0	5,948,048	0	SN75	KOJAIAN MOWG	WHOLE LOAN	5,948,048	0.813904	1.000000
0	0	0	0	0	11,150,000	0	SS96	NORTHMILFORD WEST RETAIL	WHOLE LOAN	11,150,000	0.915800	1.000000
0	0	0	0	0	27,079,048	0	ST92	KOJAIAN EARNHART	DEVELOPMENT ASSOCIATES	27,079,048	0.807300	1.000000
0	0	0	0	0	5,910,000	0	TU05	SHELBY II DEBT	WHOLE LOAN	5,910,000	0.983919	1.000000
0	0	0	0	0	54,150,793	0	VK93	TEACHERS SENIOR LOAN	WHOLE LOAN	54,150,793	0.888213	1.000000
0	0	0	0	0	24,250,000	0	VH9046	ALPHA DRIVE	WHOLE LOAN	24,250,000	0.835052	1.000000
0	0	0	0	0	12,652	0	RG11	WIJ RANCH		12,652	1.000000	1.000000
0	0	0	0	0	1	0	RJ65	SERRANO HEIGHTS	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	15,140,859	0	WE12	AZ LAND 72	WHOLE LOAN	15,140,859	0.988109	1.000000
0	0	0	0	0	16,457,048	0	WE406	PLAYA PELICANO	WHOLE LOAN	16,457,048	0.985385	1.000000
0	0	0	0	0	1	0	VH4867	HALI'L KAI CONSTRUCTION	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	82,228,587	0	VH5989	OTAY RANCH_SAN DIEGO_SR	WHOLE LOAN	82,228,587	0.955946	1.000000
0	0	0	0	0	3,752,709	0	VH4113	GREENPOINT MTG 2007-8	WHOLE LOAN	3,752,709	0.925945	1.000000
0	0	0	0	0	3,076,976	0	VH5171	GREENPOINT MTG 2007-23	WHOLE LOAN	3,076,976	0.935818	1.000000
0	0	0	0	0	3,674,727	0	VH5613	GREENPOINT MTG 2007-34	WHOLE LOAN	3,674,727	0.939040	1.000000
0	0	0	0	0	7,566,552	0	VH8842	LBB 2008-3	WHOLE LOAN	7,566,552	0.842132	1.000000
0	0	0	0	0	4,020,020	0	VH8843	LBB 2008-4	WHOLE LOAN	4,020,020	0.793352	1.000000
0	0	0	0	0	417,513	0	VH5897D	GREENPOINT MTG 2007-7 TRANSFER	WHOLE LOAN	417,513	1.033173	1.000000
0	0	0	0	0	6,266,083	0	WE576	DONOVAN SEASONED WHOLE LOANS	WHOLE LOAN	6,266,083	0.704329	1.000000
0	0	0	0	0	147,738	0	VM13	ACCREDITED 2005-RMS-1	WHOLE LOAN	147,738	0.704135	1.000000
0	0	0	0	0	19,775	0	VR26	SAS 2003-BC3	WHOLE LOAN	19,775	1.009915	1.000000
0	0	0	0	0	63,799	0	VH8690	SASCO 2003-BC3 REP	WHOLE LOAN	63,799	1.000000	1.000000
0	0	0	0	0	3,397,271	0	VT71	STORAGE DELUXE (CROMWELL) ACQU	WHOLE LOAN	3,397,271	0.920986	1.000000
0	0	0	0	0	3,245,468	0	VU14	STORAGE DELUXE (VAN BUREN)		3,245,468	0.936095	1.000000
0	0	0	0	0	4,729,939	0	VU24	STORAGE DELUXE (481 GRAND)	WHOLE LOAN	4,729,939	0.945486	1.000000

0	0	0	0	0	2,925,343	0	VX04	STORAGE DELUXE (481 GRAND)-BUIWHOLE LOAN	2,925,343	0.962019	1.000000
0	0	0	0	0	164,718	0	VX05	STORAGE DELUXE (481 GRAND)-PROWHOLE LOAN	164,718	0.962019	1.000000
0	0	0	0	0	5,082,339	0	VX06	STORAGE DELUXE (VAN BUREN)-BUIWHOLE LOAN	5,082,339	0.961838	1.000000
0	0	0	0	0	252,193	0	VX07	STORAGE DELUXE (VAN BUREN)-PROWHOLE LOAN	252,193	0.958389	1.000000
0	0	0	0	0	9,810,115	0	VX08	STORAGE DELUXE (CROMWELL)-BUIWHOLE LOAN	9,810,115	0.962019	1.000000
0	0	0	0	0	732,614	0	VX09	STORAGE DELUXE (CROMWELL)-PROWHOLE LOAN	732,614	0.962019	1.000000
0	0	0	0	0	685,000	0	WC05	STORAGE DELUXE PITKIN ACQLOAN WHOLE LOAN	685,000	0.903177	1.000000
0	0	0	0	0	6,211,889	0	WC06	STORAGE DELUXE PITKIN BLDGLOANWHOLE LOAN	6,211,889	0.954575	1.000000
0	0	0	0	0	768,104	0	WC07	STORAGE DELUXE PITKIN PROJLOANWHOLE LOAN	768,104	0.954575	1.000000
0	0	0	0	0	2,050,000	0	WH2121	STORAGEDELUXEAQUISITIONSTANLEYWHOLE LOAN	2,050,000	0.908117	1.000000
0	0	0	0	0	7,800,000	0	WH2123	STORAGE DELUXEBUILDING-STANLEYWHOLE LOAN	7,800,000	0.962019	1.000000
0	0	0	0	0	738,228	0	WH2125	STORAGE DELUXE PROJECT-STANLEYWHOLE LOAN	738,228	0.962019	1.000000
0	0	0	0	0	7,350,000	0	WH2245	STORAGE DELUXE 47 AVE BUILDINGWHOLE LOAN	7,350,000	0.951112	1.000000
0	0	0	0	0	1,400,000	0	WH2247	STORAGE DELUXE 47 AVE PROJECT WHOLE LOAN	1,400,000	0.951112	1.000000
0	0	0	0	0	7,265,000	0	WH2249	STORAGE DELUXE BX RIVER AVE BUWHOLE LOAN	7,265,000	0.950422	1.000000
0	0	0	0	0	994,377	0	WH2251	STORAGE DELUXE BX RIVER AVE PRWHOLE LOAN	994,377	0.950422	1.000000
0	0	0	0	0	1,984,252	0	WH2645	STORAGE DELUXE - SHELTON ACQUIWHOLE LOAN	1,984,252	0.923384	1.000000
0	0	0	0	0	6,900,375	0	WH2647	STORAGE DELUXE - SHELTON BUILDWHOLE LOAN	6,900,375	0.957329	1.000000
0	0	0	0	0	423,142	0	WH2649	STORAGE DELUXE - SHELTON PROJWHOLE LOAN	423,142	0.957329	1.000000
0	0	0	0	0	483,637	0	WH2903	STORAGE DELUXE - WHITE PLAINS WHOLE LOAN	483,637	0.900599	1.000000
0	0	0	0	0	6,982,733	0	WH2905	STORAGE DELUXE - WHITE PLAINS WHOLE LOAN	6,982,733	0.950404	1.000000
0	0	0	0	0	588,782	0	WH2907	STORAGE DELUXE - WHITE PLAINS WHOLE LOAN	588,782	0.950404	1.000000
0	0	0	0	0	3,532,379	0	WH6086	STORAGE DELUXE - JAMAICA AVE BWHOLE LOAN	3,532,379	0.961797	1.000000
0	0	0	0	0	3,210,560	0	WH6087	STORAGE DELUXE - JAMAICA AVE AWHOLE LOAN	3,210,560	0.961797	1.000000
0	0	0	0	0	190,507	0	WH6088	STORAGE DELUXE - JAMAICA AVE PWHOLE LOAN	190,507	0.961797	1.000000
0	0	0	0	0	80,111,848	0	WH6545	MOONLIGHT BASIN LOC WHOLE LOAN	80,111,848	0.941308	1.000000
0	0	0	0	0	40,000,000	0	WE574	QUADRANT STRUCTURED PRODUCTS WHOLE LOAN	40,000,000	1.000000	1.000000
0	0	0	0	0	302,594	0	WH2539	WASHINGTON MU-2 2006-2-NEG WHOLE LOAN	302,594	0.743900	1.000000
0	0	0	0	0	28,233,645	0	WH2811	SAN CRISTOBAL CABO SAN LUCAS WHOLE LOAN	28,233,645	0.980327	1.000000
0	0	0	0	0	2,435,726	0	WH8033	PROJECT EASY LIVING FNMA VIII WHOLE LOAN	2,435,726	0.990000	1.000000
0	0	0	0	0	6,945,808	0	WH8035	PROJECT EASY LIVING FNMA VIII WHOLE LOAN	6,945,808	0.990000	1.000000
0	0	0	0	0	35,944,694	0	WH8054	PROJECT EASY LIVING WERNER GROWHOLE LOAN	35,944,694	0.990000	1.000000
0	0	0	0	0	1,062,932	0	00105HDJ2	AFC 1998-1 A2 HOME EQUITY AFC HOME EQUITY LOAN TRUST	1,062,932	1.000444	1.000000
0	0	0	0	0	1,492,125	0	00105HDM5	AFC 1998-2 1A HOME EQUITY AFC HOME EQUITY LOAN TRUST	1,492,125	0.999899	1.000000
0	0	0	0	0	15,245	0	07383GAX4	BSABS 99-2 AV1B ASSET BACK SECBEAR STEARNS ASST BCD SECS	15,245	1.000482	1.000000
0	0	0	0	0	2,190,960	0	07384YGX8	BSABS 03-1 A1 BEAR STEARNS ASST BCD SECS INC	2,190,960	1.001107	1.000000
0	0	0	0	0	150,046	0	23321PD62	DLJMA 97-A A SERIES 97-A DLJ MTGE ACCEPTE CORP 144A PP	150,046	1.005938	1.000000
0	0	0	0	0	312,100	0	23321PX3	DLJMA 96-Q2 A1 CMO SER 96-Q2 DLJ MORTGAGE ACCEPTANCE COR	312,100	1.004038	1.000000
0	0	0	0	0	35,387	0	291701AN0	EFL0T 97-2 A5 ASSETBK HOME EQ EMPIRE FUNDING HOME LN TRUS US291701AN00	35,387	1.007285	1.000000
0	0	0	0	0	49,283	0	31358KVA3	FN R G-049 49-F CMO SERIES G49FEDERAL NATL MTGE ASSN	49,283	1.000575	1.000000
0	0	0	0	0	553,318	0	410764AB0	HANCP 99-B A CMO SER 99-B HANOVER CAPITAL MTGE NOTES	553,318	1.003339	1.000000
0	0	0	0	0	1,278,919	0	42334NAA6	HEART 98-1 A ASSETBACK LEASE HELLER EQUIPMENT ASSET REC	1,278,919	1.001237	1.000000
0	0	0	0	0	963,770	0	525180BS3	LHFLT 1998-2 M1 HOME EQUITY LEHMAN HOME EQUITY LOAN TRUS	963,770	0.995621	1.000000
0	0	0	0	0	158,891	0	683971AB1	OPCTS 96-1 A2 ASSETBK HOME EQOPTION ONE CTS ARM TRUST	158,891	1.000459	1.000000
0	0	0	0	0	3,823,129	0	743844CY6	PBHT 2000-1 A1 PROVIDENT BANK HOME EQUITY LOA	3,823,129	0.999817	1.000000
0	0	0	0	0	419,371	0	863572GE7	SASCO 95-2 IIA CMO SER 95-2 STRUCTURED ASSET SECS CORP	419,371	1.005248	1.000000
0	0	0	0	0	1,582,520	0	863572LV3	SASC 1996-4 A STRUCTURED ASSET SECURITIES CO	1,582,520	1.007621	1.000000
0	0	0	0	0	318,493	0	N00303313	FNMA ARMS	318,493	1.016075	1.000000
0	0	0	0	0	50	0	100340BP2	BOSSIER PUB TR FING AUTH LA SIN FAM MTG REV VAR CUST RCPT	50	966.349100	1.000000
0	0	0	0	0	50	0	100340BQ0	BOSSIER PUB TR FING AUTH LA SIN FAM MTG REV VAR CUST RCPT	50	32.362900	1.000000
0	0	0	0	0	50	0	309512AB7	FARMERS BRANCH TEX HSG FIN CRPSF REV RCPT-MTG GNMA & FHL US309512AB78	50	0.980700	1.000000
0	0	0	0	0	100	0	516838AW9	LAREDO TEXAS HSG FIN CORP SINGLE FAMILY MTG REV-144A	100	238.540000	1.000000
0	0	0	0	0	100	0	526435CQ3	LEON CNTY FLA HSG FIN AUTH CUST RCPTS-MULTI CNTY PG-A	100	60.830000	1.000000
0	0	0	0	0	100	0	684505CB4	ORANGE CNTY FLA HSG FIN AUTH SINGLE FAMILY MTG REV-144A	100	75.120000	1.000000
0	0	0	0	0	100	0	684505DF4	ORANGE CNTY FLA HSG FIN AUTH SFMPLY VAR-CUST GNMA FNMA-14	100	107.470000	1.000000
0	0	0	0	0	100	0	722900HK6	PINELLAS CNTY FLA HSG AUTH SINGLE FAMILY MTG REV-144A	100	53.240000	1.000000
0	0	0	0	0	100	0	883053CF5	TEXOMA HSG FIN CORP TEX SINGLE FAMILY MTG REV-144A	100	6.580000	1.000000
0	0	0	0	0	100	0	975789AW8	WINTER GARDEN TEX HSG FIN CORPSINGLE FAMILY MTG REV-144A	100	256.540000	1.000000
0	0	0	0	0	35,550,000	7,390,494	912810FD5	US TREAS INFLATION INDEX	35,550,000	1.640509	1.000000
0	0	0	0	0	41,530,000	0	912810FH6	US TREAS INFLATION INDEX	41,530,000	1.881185	1.000000
0	0	0	0	0	11,810,000	17,784,954	912810FQ6	UNITED STATES TREASURY BOND INFLATION INDEXED	11,810,000	1.505923	1.000000
0	0	0	0	0	61,960,000	0	912810FR4	US TREAS INFLATION INDEX	61,960,000	1.189706	1.000000
0	0	0	0	0	42,430,000	0	912810FS2	US TREAS INFLATION INDEX NOTE	42,430,000	1.086606	1.000000
0	0	0	0	0	34,920,000	414,270	912810PS1	US TREAS INFLATION INDEX NOTE	34,920,000	1.111486	1.000000
0	0	0	0	0	19,950,000	0	912810PV4	US TREAS INFLATION INDEX BOND	19,950,000	0.968348	1.000000
0	0	0	0	0	25,080,000	4,140,202	9128275W8	US TREAS INFLATION INDEX NOTE	25,080,000	1.378230	1.000000
0	0	0	0	0	26,070,000	0	9128276R8	US TREAS INFLATION INDEX NOTE	26,070,000	1.345365	1.000000
0	0	0	0	0	14,760,000	19,664,693	9128277J5	US TREAS INFLATION INDEX NOTE	14,760,000	1.332296	1.000000
0	0	0	0	0	51,520,000	0	912828AF7	US TREAS INFLATION INDEX NOTE	51,520,000	1.305040	1.000000
0	0	0	0	0	49,190,000	11,964,118	912828BD1	US TREAS INFLATION INDEX NOTE	49,190,000	1.221726	1.000000
0	0	0	0	0	50,770,000	9,548,206	912828BW9	US TREAS INFLATION INDEX NOTE	50,770,000	1.220505	1.000000
0	0	0	0	0	47,390,000	0	912828CP3	US TREAS INFLATION INDEX NOTE	47,390,000	1.196876	1.000000
0	0	0	0	0	66,780,000	203,016	912828CZ1	US TREAS INFLATION INDEX NOTE	66,780,000	1.141436	1.000000
0	0	0	0	0	47,390,000	0	912828DH0	US TREAS INFLATION INDEX NOTE	47,390,000	1.151606	1.000000

0	0	0	0	0	41,900,000	21,833,414	912828EA4	US TREAS INFLATION INDEX NOTE	US912828EA42	41,900,000	1.146948	1.000000	
0	0	0	0	0	41,860,000	0	912828ET3	US TREAS INFLATION INDEX NOTE	US912828ET33	41,860,000	1.133162	1.000000	
0	0	0	0	0	43,180,000	0	912828FB1	US TREAS INFLATION INDEX NOTE		43,180,000	1.135108	1.000000	
0	0	0	0	0	42,270,000	0	912828FL9	US TREAS INFLATION INDEX NOTE	US912828FL97	42,270,000	1.156773	1.000000	
0	0	0	0	0	37,470,000	5,936,352	912828GD6	US TREAS INFLATION INDEX NOTE	US912828GD62	37,470,000	1.147650	1.000000	
0	0	0	0	0	34,920,000	121,144	912828GN4	US TREAS INFLATION INDEX NOTE	US912828GN45	34,920,000	1.101922	1.000000	
0	0	0	0	0	34,920,000	0	912828GX2	US TREAS INFLATION INDEX NOTE		34,920,000	1.140353	1.000000	
0	0	0	0	0	34,940,000	-36,133,658	912828HN3	US TREAS INFLATION INDEX NOTE	US912828HN36	34,940,000	1.034163	1.000000	
0	0	0	0	0	19,920,000	0	912828HW3	US TREAS INFLATION INDEX NOTE	US912828HW35	19,920,000	0.994339	1.000000	
1,603,970	0	-48,836,824	0	0	-49,200,000	-1,603,970	912828DM9	U S TREASURY NOTE		-49,200,000	1.032948	1.000000	
0	0	0	0	0	200,000	203,439	912828HM6	U S TREASURY NOTE	US912828HM67	200,000	1.017193	1.000000	
513,850	0	0	0	0	-500,000	-513,850	912828HM5	U S TREASURY NOTE	US912828HM52	-500,000	1.027700	1.000000	
20,682	0	-664,504	0	0	-700,000	-20,682	912828HT0	U S TREASURY NOTE	US912828HT06	-700,000	0.978265	1.000000	
102,293	0	0	0	0	-103,000	-102,293	912828HX1	U S TREASURY NOTE	US912828HX18	-103,000	0.993138	1.000000	
0	0	0	0	0	90,000	35,024	912828HY9	U S TREASURY NOTE	US912828HY90	90,000	0.990528	1.000000	
41,700	0	-21,542	8,311,513	0	-84,000	-41,700	912828HZ6	U S TREASURY NOTE	US912828HZ65	-45,064,000	0.988145	1.000000	
0	0	0	140,796,695	0	0	0	912828FP0	U S TREASURY NOTE	US912828FP02	-250,000,000	1.029766	1.000000	
0	0	0	745,297,593	0	0	0	912828GV6	U S TREASURY NOTE		#####	1.027188	1.000000	
0	0	0	141,328,804	0	0	0	912828HQ6	U S TREASURY NOTE	US912828HQ66	-250,000,000	0.978958	1.000000	
0	0	0	140,385,018	0	0	0	912828HT0	U S TREASURY NOTE	US912828HT06	-250,000,000	0.672241	1.000000	
732,738	0	-296,283,661	0	0	-290,200,000	-732,738	912828BT6	U S TREASURY NOTE		-290,200,000	1.023489	1.000000	
0	0	0	0	0	59,400,000	4,667,441	912828FS4	U S TREASURY NOTE		59,400,000	1.059425	1.000000	
1,909,081	0	-111,015,380	0	0	-109,300,000	-1,909,081	912828FX3	U S TREASURY NOTE		-109,300,000	1.033161	1.000000	
0	0	0	0	0	250,000,000	247,168,324	912828HQ6	U S TREASURY NOTE	US912828HQ66	250,000,000	0.988673	1.000000	
0	0	0	0	0	250,000,000	244,816,350	912828HT0	U S TREASURY NOTE	US912828HT06	250,000,000	0.979265	1.000000	
0	0	-2,478	0	0	0	0	101137AE7	BOSTON SCIENTIFIC CORP	US101137AE71	0	0.890000	1.000000	
885	0	-394	0	0	0	-885	101137AF4	BOSTON SCIENTIFIC CORP	US101137AF47	0	0.945000	1.000000	
0	0	0	0	0	18,045,000	0	912810FH6	US TREAS INFLATION INDEX	US912810FH69	18,045,000	1.681185	1.000000	
0	0	0	0	0	43,800,000	519,617	912810PS1	US TREAS INFLATION INDEX NOTE		43,800,000	1.111466	1.000000	
0	0	0	0	0	39,000,000	0	912810PV4	US TREAS INFLATION INDEX BOND	US912810PV44	39,000,000	0.968348	1.000000	
0	0	0	0	0	107,500,000	1,344,376	9128274Y5	US TREAS INFLATION INDEX NOTE	US9128274Y56	107,500,000	1.362083	1.000000	
0	0	0	0	0	28,350,000	0	9128276R8	US TREAS INFLATION INDEX NOTE	US9128276R87	28,350,000	1.345365	1.000000	
0	0	0	0	0	26,000,000	33,307,407	9128277J5	US TREAS INFLATION INDEX NOTE	US9128277J52	25,000,000	1.332286	1.000000	
0	0	0	0	0	58,500,000	0	912828AF7	US TREAS INFLATION INDEX NOTE	US912828AF74	58,500,000	1.305040	1.000000	
0	0	0	0	0	101,000,000	24,565,480	912828BD1	US TREAS INFLATION INDEX NOTE	US912828BD18	101,000,000	1.221726	1.000000	
0	0	0	0	0	5,950,000	1,119,004	912828BV9	US TREAS INFLATION INDEX NOTE		5,950,000	1.220505	1.000000	
0	0	0	0	0	160,000,000	486,411	912828CZ1	US TREAS INFLATION INDEX NOTE	US912828CZ11	160,000,000	1.141436	1.000000	
0	0	0	0	0	9,000,000	4,689,756	912828EA4	US TREAS INFLATION INDEX NOTE	US912828EA42	9,000,000	1.146948	1.000000	
0	0	0	0	0	83,780,000	0	912828ET3	US TREAS INFLATION INDEX NOTE	US912828ET33	83,780,000	1.133162	1.000000	
0	0	0	0	0	109,700,000	0	912828FB1	US TREAS INFLATION INDEX NOTE		109,700,000	1.135108	1.000000	
0	0	0	0	0	27,400,000	0	912828FL9	US TREAS INFLATION INDEX NOTE	US912828FL97	27,400,000	1.156773	1.000000	
0	0	0	0	0	104,800,000	16,603,407	912828GD6	US TREAS INFLATION INDEX NOTE	US912828GD62	104,800,000	1.147650	1.000000	
0	0	0	0	0	1,811,360,000	6,284,037	912828GN4	US TREAS INFLATION INDEX NOTE	US912828GN45	#####	1.101922	1.000000	
0	0	0	0	0	24,200,000	0	912828GX2	US TREAS INFLATION INDEX NOTE		24,200,000	1.140353	1.000000	
0	0	0	0	0	53,500,000	0	912810DZ8	UNITED STATES TREASURY BONDS R/M/D 8.875	08/15/2017	US912810DZ85	53,500,000	1.365665	1.000000
396,486	0	-106,328,080	0	0	-100,000,000	-396,486	912828HA1	U S TREASURY NOTE		-100,000,000	1.067255	1.000000	
2,593,769	0	-43,568,199	0	0	-36,800,000	-2,593,769	912810EZ7	U.S. TREASURY BOND		-36,800,000	1.254944	1.000000	
0	0	0	0	0	38,000,000	0	912810FR4	US TREAS INFLATION INDEX	US912810FR42	38,000,000	1.189706	1.000000	
0	0	0	0	0	90,000,000	0	912810FS2	US TREAS INFLATION INDEX NOTE		90,000,000	1.066606	1.000000	
0	0	0	0	0	164,500,000	1,951,531	912810PS1	US TREAS INFLATION INDEX NOTE		164,500,000	1.111466	1.000000	
0	0	0	0	0	110,090,000	0	912828ET3	US TREAS INFLATION INDEX NOTE	US912828ET33	110,090,000	1.133162	1.000000	
0	0	0	0	0	18,000,000	2,851,730	912828GD6	US TREAS INFLATION INDEX NOTE	US912828GD62	18,000,000	1.147650	1.000000	
0	0	0	0	0	50,000,000	173,459	912828GN4	US TREAS INFLATION INDEX NOTE	US912828GN45	50,000,000	1.101922	1.000000	
0	0	0	0	0	80,000,000	0	912828GX2	US TREAS INFLATION INDEX NOTE		80,000,000	1.140353	1.000000	
0	0	0	0	0	25,300,000	28,164,326	912828HN3	US TREAS INFLATION INDEX NOTE	US912828HN36	25,300,000	1.034163	1.000000	
0	0	0	0	0	500,000	529,564	912828GH7	U S TREASURY NOTE	US912828GH76	500,000	1.059128	1.000000	
574,975	0	-27,253,073	115,569,939	0	-28,954,200	-574,975	912810PW2	U.S. TREASURY BOND	US912810PW27	-823,954,200	0.981106	1.000000	
271,650,615	0	-345,166,138	0	0	-621,109,000	-271,650,615	912828HX1	U S TREASURY NOTE	US912828HX18	-621,109,000	0.993138	1.000000	
10,618,461	0	0	0	0	-10,720,000	-10,618,461	912828HY9	U S TREASURY NOTE	US912828HY90	-10,720,000	0.990528	1.000000	
4,702,584	0	0	111,923,689	0	-4,759,000	-4,702,584	912828HZ6	U S TREASURY NOTE	US912828HZ65	9,241,000	0.988145	1.000000	
0	0	0	504,032,670	0	0	0	912828JA9	U S TREASURY NOTE	US912828JA96	#####	0.999766	1.000000	
0	0	-3,240,279	0	0	-2,825,000	-2,825,000	912810FP8	UNITED STATES TREASURY BONDS R/M/D 5.375	02/15/2031	US912810FP85	-2,925,000	1.107788	1.000000
24,311,020	0	0	0	0	-23,113,000	-24,311,020	912810PU6	U S TREASURY BOND		-23,113,000	1.051833	1.000000	
0	0	-6,504,934	0	0	-6,000,000	0	9128275Z1	U S TREASURY NOTE	US9128275Z13	-6,000,000	1.084156	1.000000	
35,751	0	-173,187,479	0	0	-185,000,000	-35,751	912828FY1	U S TREASURY NOTE		-185,000,000	1.048838	1.000000	
2	0	-94	0	0	-100	-2	912810PW2	U.S. TREASURY BOND	US912810PW27	-100	0.981125	1.000000	
995,774	0	0	0	0	-1,000,000	-995,774	912828HS2	U S TREASURY NOTE	US912828HS23	-1,000,000	0.995774	1.000000	
0	0	0	59,735	0	1,000,000	530,998	912828HY9	U S TREASURY NOTE	US912828HY90	0	0.990528	1.000000	
0	0	0	2,978,382	0	50,600,000	50,000,156	912828HZ6	U S TREASURY NOTE	US912828HZ65	600,000	0.988145	1.000000	
0	0	0	0	0	89,800,000	0	912828FL9	US TREAS INFLATION INDEX NOTE	US912828FL97	89,800,000	1.156773	1.000000	
0	0	0	0	0	875,000,000	3,035,532	912828GN4	US TREAS INFLATION INDEX NOTE	US912828GN45	875,000,000	1.101922	1.000000	
3,203,589	0	-950,954,227	0	0	-907,400,000	-3,203,589	912828QZ7	U S TREASURY NOTE		-907,400,000	1.051199	1.000000	
0	0	0	0	0	200,350,000	0	912828GX2	US TREAS INFLATION INDEX NOTE		200,350,000	1.140353	1.000000	
990,594	0	-261,767,699	0	0	-246,200,000	-990,594	912828HA1	U S TREASURY NOTE		-246,200,000	1.067255	1.000000	

0	0	0	358,785	0	6,000,000	5,928,872	912828HZ6	U S TREASURY NOTE		US912828HZ65	0	0.988145	1.000000
0	0	0	0	0	146,770,000	152,311,973	912828GR5	U S TREASURY NOTE		US912828GR58	146,770,000	1.037780	1.000000
0	0	0	187,299	0	8,000,000	4,247,981	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	0	0.990528	1.000000
0	0	0	4,267,820	0	0	0	912828JA9	U S TREASURY NOTE		US912828JA98	-300,000	0.999796	1.000000
0	0	0	0	0	95,000,000	329,572	912828GN4	US TREAS INFLATION INDEX NOTE		US912828GN45	95,000,000	1.101922	1.000000
0	0	0	0	0	100,000,000	105,183,318	912810PJ6	U S TREASURY BOND			100,000,000	1.051833	1.000000
0	0	0	0	0	42,874	0	22541SDT2	CSFB 2004-AR3 3A1	CS FIRST BOSTON MORTGAGE SECUR		42,874	0.996538	1.000000
0	0	0	0	0	152,452	0	31359HZ23	FNR X-84B 84B-FA CMO SER 84B	FEDERAL NATIONAL MTGE ASSN		152,452	0.970372	1.000000
0	0	0	0	0	139,159	0	45660LW47	INDX 2005-AR31 2A2	INDYMAC INDEX MORTGAGE LOAN TR		139,159	0.854596	1.000000
0	0	0	0	0	60,513	0	576433GD2	MARM 2003-6 2A2	MASTR ADJUSTABLE RATE MORTGAGE		60,513	0.989775	1.000000
0	0	0	0	0	618,880	0	576433KT2	MARM 2004-3 3A3	MASTR ADJUSTABLE RATE MORTGAGE		618,880	0.973716	1.000000
0	0	0	0	0	337,410	0	59020JEV3	MLCC 2004-HB1 A3	MLCC MORTGAGE INVESTORS INC		337,410	1.003524	1.000000
0	0	0	0	0	53,131	0	76110H6D6	RALI 2005-QA6 NB22	RESIDENTIAL ACCREDIT LOANS INC	US76110H6D68	53,131	0.854784	1.000000
0	0	0	0	0	222,634	0	863598LB5	SARM 2004-2 2A	STRUC ASST SEC CORP		222,634	0.864991	1.000000
0	0	0	0	0	27,239	0	F00556156	FEDL HOME LOAN MTG CORP 565158PART CTF PASS THRU POOL		US31290KWR68	27,239	1.068021	1.000000
0	0	0	0	0	97,291	0	F00C90368	GOLD PC 20 YEAR - FHLMC			97,291	1.064701	1.000000
0	0	0	0	0	31,097	0	F00C90382	GOLD PC 20 YEAR - FHLMC			31,097	1.064701	1.000000
0	0	0	0	0	110	0	G00023358	GNMA SF 30 YEAR		US5620515T70	110	1.084444	1.000000
0	0	0	0	0	228	0	G00026967	GNMA 30 YR 79 PROD			228	1.084440	1.000000
0	0	0	0	0	198	0	G00028965	G N M A PASS THRU POOL 028965XCHARLES F. CURRY COMPANY			198	1.084443	1.000000
0	0	0	0	0	273	0	G00029792	GNMA 30 YR 79 PROD			273	1.084432	1.000000
0	0	0	0	0	216	0	G00029807	GNMA 30 YR 79 PROD			216	1.084429	1.000000
0	0	0	0	0	71	0	G00030381	GNMA 30 YR 79 PROD			71	1.084385	1.000000
0	0	0	0	0	83	0	G00030387	GNMA 30 YR 79 PROD			83	1.084431	1.000000
0	0	0	0	0	97	0	G00030487	GNMA 30 YR 79 PROD			97	1.084520	1.000000
0	0	0	0	0	241	0	G00030699	GNMA 30 YR 79 PROD			241	1.084426	1.000000
0	0	0	0	0	59	0	G00031088	GNMA SF 30 YEAR		US362080RH03	59	1.084450	1.000000
0	0	0	0	0	82	0	G00031114	G N M A PASS THRU POOL 031114XATLAS.CAPITAL CORP.	R/MC	US362060S824	82	1.084508	1.000000
0	0	0	0	0	70	0	G00031163	GNMA SF 30 YEAR			70	1.084436	1.000000
0	0	0	0	0	201	0	G00031503	GNMA 30 YR 79 PROD			201	1.084402	1.000000
0	0	0	0	0	144	0	G00031720	GNMA 30 YR 79 PROD			144	1.084452	1.000000
0	0	0	0	0	72	0	G00031783	GNMA 30 YR 79 PROD			72	1.084459	1.000000
0	0	0	0	0	776	0	G00031828	GNMA 30 YR 79 PROD			776	1.084421	1.000000
0	0	0	0	0	31	0	G00031860	GNMA 30 YR 79 PROD			31	1.084632	1.000000
0	0	0	0	0	488	0	G00031994	GNMA 30 YR 79 PROD			488	1.084430	1.000000
0	0	0	0	0	58	0	G00031960	GNMA 30 YR 79 PROD			58	1.084534	1.000000
0	0	0	0	0	276	0	G00032088	GNMA 30 YR 79 PROD			276	1.084427	1.000000
0	0	0	0	0	50	0	G00032089	GNMA 30 YR 79 PROD			50	1.084315	1.000000
0	0	0	0	0	232	0	G00032116	GNMA 30 YR 79 PROD			232	1.084429	1.000000
0	0	0	0	0	127	0	G00032439	GNMA 30 YR 79 PROD			127	1.084373	1.000000
0	0	0	0	0	15	0	G00032446	GNMA 30 YR 79 PROD			15	1.091865	1.000000
0	0	0	0	0	62	0	G00032457	G N M A PASS THRU POOL 032457XSUBURBAN COASTAL CORP.	FUS	362062B262	62	1.084529	1.000000
0	0	0	0	0	160	0	G00032465	GNMA 30 YR 79 PROD			160	1.084436	1.000000
0	0	0	0	0	349	0	G00032668	GNMA 30 YR 79 PROD			349	1.084425	1.000000
0	0	0	0	0	106	0	G00032717	GNMA SF 30 YEAR			106	1.084437	1.000000
0	0	0	0	0	253	0	G00034077	GNMA 30 YR 79 PROD			253	1.084426	1.000000
0	0	0	0	0	59	0	G00035210	GNMA 30 YR 79 PROD			59	1.084536	1.000000
0	0	0	0	0	711	0	G00042579	GNMA SF 30 YEAR			711	1.084432	1.000000
0	0	0	0	0	59,181	0	G00185323	GNMA 489032			59,181	1.067826	1.000000
0	0	0	0	0	109,396	0	G00213753	GNMA SF 30 YEAR			109,396	1.073344	1.000000
0	0	0	0	0	12,671	0	G00224767	GNMA SF 30 YEAR			12,671	1.073021	1.000000
0	0	0	0	0	37,508	0	G00254021	GNMA SF 30 YEAR			37,508	1.073021	1.000000
0	0	0	0	0	90,112	0	G00255648	GNMA SF 30 YEAR			90,112	1.060617	1.000000
0	0	0	0	0	23,848	0	G00255657	GNMA SF 30 YEAR			23,848	1.060617	1.000000
0	0	0	0	0	38,398	0	G00256972	GNMA SF 30 YEAR			38,398	1.060617	1.000000
0	0	0	0	0	80,681	0	G00256984	GNMA SF 30 YEAR			80,681	1.060617	1.000000
0	0	0	0	0	24,514	0	G00264047	GNMA SF 30 YEAR			24,514	1.060616	1.000000
0	0	0	0	0	11,758	0	G00266532	GNMA SF 30 YEAR			11,758	1.073021	1.000000
0	0	0	0	0	37,037	0	G00269515	GNMA SF 30 YEAR			37,037	1.060617	1.000000
0	0	0	0	0	25,193	0	G00272226	GNMA SF 30 YEAR			25,193	1.060617	1.000000
0	0	0	0	0	72,180	0	G00272240	GNMA SF 30 YEAR			72,180	1.060617	1.000000
0	0	0	0	0	61,136	0	G00273998	GNMA SF 30 YEAR			61,136	1.068214	1.000000
0	0	0	0	0	103,915	0	G00274036	GNMA SF 30 YEAR			103,915	1.068214	1.000000
0	0	0	0	0	71,259	0	G00274047	GNMA SF 30 YEAR			71,259	1.068214	1.000000
0	0	0	0	0	54,636	0	G00280010	GNMA SF 30 YEAR			54,636	1.068214	1.000000
0	0	0	0	0	43,235	0	G00280013	GNMA SF 30 YEAR			43,235	1.068214	1.000000
0	0	0	0	0	114,274	0	G00280027	GNMA SF 30 YEAR			114,274	1.068214	1.000000
0	0	0	0	0	101,195	0	G00280062	GNMA SF 30 YEAR			101,195	1.068214	1.000000
0	0	0	0	0	33,894	0	G00280071	GNMA SF 30 YEAR			33,894	1.068214	1.000000
0	0	0	0	0	27,017	0	G00280076	GNMA SF 30 YEAR			27,017	1.068214	1.000000
0	0	0	0	0	72,937	0	G00280923	GNMA SF 30 YEAR			72,937	1.073344	1.000000
0	0	0	0	0	18,906	0	G00288286	GNMA SF 30 YEAR			18,906	1.068214	1.000000
0	0	0	0	0	56,347	0	G00292794	GNMA SF 30 YEAR			56,347	1.068214	1.000000
0	0	0	0	0	52,431	0	G00294668	GNMA SF 30 YEAR			52,431	1.073344	1.000000

0	0	0	0	0	34,234	0	G00295145	GNMA SF 30 YEAR				34,234	1.068214	1.000000
0	0	0	0	0	49,716	0	G00295167	GNMA SF 30 YEAR				49,716	1.068214	1.000000
0	0	0	0	0	129,440	0	G00296713	GNMA SF 30 YEAR				129,440	1.073344	1.000000
0	0	0	0	0	57,801	0	G00296714	GNMA 489032				57,801	1.067826	1.000000
0	0	0	0	0	65,904	0	G00300445	GNMA SF 30 YEAR				65,904	1.068214	1.000000
0	0	0	0	0	84,551	0	G00301759	GNMA SF 30 YEAR				84,551	1.073344	1.000000
0	0	0	0	0	251,576	0	G00301767	GNMA SF 30 YEAR				251,576	1.073344	1.000000
0	0	0	0	0	292,570	0	G00301774	GNMA 489032				292,570	1.067826	1.000000
0	0	0	0	0	44,338	0	G00305772	GNMA SF 30 YEAR				44,338	1.073021	1.000000
0	0	0	0	0	55,975	0	G00306189	GNMA 489032				55,975	1.067826	1.000000
0	0	0	0	0	47,498	0	G00311827	GNMA 489032				47,498	1.067827	1.000000
0	0	0	0	0	49,196	0	G00311838	GNMA 489032				49,196	1.067826	1.000000
0	0	0	0	0	195,221	0	G00316883	GNMA SF 30 YEAR				195,221	1.073344	1.000000
0	0	0	0	0	11,447	0	G00321003	GNMA SF 30 YEAR				11,447	1.073020	1.000000
0	0	0	0	0	10,895	0	G00325090	GNMA SF 30 YEAR				10,895	1.073021	1.000000
0	0	0	0	0	67,698	0	G00328975	GNMA SF 30 YEAR				67,698	1.073021	1.000000
0	0	0	0	0	8,237	0	G00328979	GNMA SF 30 YEAR				8,237	1.073021	1.000000
0	0	0	0	0	3,806	0	G00328986	GNMA SF 30 YEAR				3,806	1.073020	1.000000
0	0	0	0	0	8,516	0	G00332529	GNMA SF 30 YEAR				8,516	1.073020	1.000000
0	0	0	0	0	19,039	0	G00336129	GNMA SF 30 YEAR				19,039	1.073021	1.000000
0	0	0	0	0	20,753	0	G00336725	GNMA SF 30 YEAR				20,753	1.073021	1.000000
0	0	0	0	0	6,322	0	G00337031	GNMA SF 30 YEAR				6,322	1.073021	1.000000
0	0	0	0	0	39,000	0	G00338739	GNMA SF 30 YEAR				39,000	1.073021	1.000000
0	0	0	0	0	32,563	0	G00339887	GNMA SF 30 YEAR				32,563	1.073021	1.000000
0	0	0	0	0	18,416	0	G00340055	GNMA SF 30 YEAR				18,416	1.073021	1.000000
0	0	0	0	0	8,079	0	G00342726	GNMA SF 30 YEAR				8,079	1.073020	1.000000
0	0	0	0	0	16,706	0	G00342778	GNMA SF 30 YEAR				16,706	1.073021	1.000000
0	0	0	0	0	11,914	0	G00342821	GNMA SF 30 YEAR				11,914	1.073020	1.000000
0	0	0	0	0	16,928	0	G00343532	GNMA SF 30 YEAR				16,928	1.073021	1.000000
0	0	0	0	0	5,510	0	G00344217	GNMA 30YR SLIGHTLY SEASONED				5,510	1.079271	1.000000
0	0	0	0	0	4,356	0	G00344229	GNMA SF 30 YEAR				4,356	1.073022	1.000000
0	0	0	0	0	48,308	0	G00344466	GNMA SF 30 YEAR				48,308	1.073021	1.000000
0	0	0	0	0	8,196	0	G00344703	GNMA SF 30 YEAR				8,196	1.073021	1.000000
0	0	0	0	0	29,027	0	G00345287	GNMA SF 30 YEAR				29,027	1.073021	1.000000
0	0	0	0	0	16,597	0	G00345367	GNMA SF 30 YEAR				16,597	1.073021	1.000000
0	0	0	0	0	11,325	0	G00345895	GNMA SF 30 YEAR				11,325	1.073021	1.000000
0	0	0	0	0	16,658	0	G00348001	GNMA SF 30 YEAR				16,658	1.073021	1.000000
0	0	0	0	0	18,136	0	G00348071	GNMA SF 30 YEAR				18,136	1.073021	1.000000
0	0	0	0	0	7,845	0	G00349537	GNMA SF 30 YEAR				7,845	1.073020	1.000000
0	0	0	0	0	32,134	0	G00349978	GNMA SF 30 YEAR				32,134	1.073021	1.000000
0	0	0	0	0	15,266	0	G00349986	GNMA SF 30 YEAR				15,266	1.073021	1.000000
0	0	0	0	0	15,866	0	G00351142	GNMA 30YR SLIGHTLY SEASONED				15,866	1.079271	1.000000
0	0	0	0	0	16,556	0	G00351525	GNMA 30YR SLIGHTLY SEASONED				16,556	1.079271	1.000000
0	0	0	0	0	7,689	0	G00351540	GNMA SF 30 YEAR				7,689	1.073021	1.000000
0	0	0	0	0	2,659,617	0	G00352083	GNMA 352083				2,659,617	1.073021	1.000000
0	0	0	0	0	21,736	0	G00352351	GNMA SF 30 YEAR				21,736	1.073021	1.000000
0	0	0	0	0	18,548	0	G00352355	GNMA 30YR SLIGHTLY SEASONED				18,548	1.079270	1.000000
0	0	0	0	0	61,787	0	G00352378	GNMA SF 30 YEAR				61,787	1.073021	1.000000
0	0	0	0	0	17,351	0	G00353144	GNMA 30YR SLIGHTLY SEASONED				17,351	1.079270	1.000000
0	0	0	0	0	16,628	0	G00354694	GNMA SF 30 YEAR				16,628	1.073021	1.000000
0	0	0	0	0	6,080	0	G00356925	GNMA SF 30 YEAR				6,080	1.073021	1.000000
0	0	0	0	0	2,365	0	G00358836	GNMA SF 30 YEAR				2,365	1.073019	1.000000
0	0	0	0	0	6,653	0	G00359801	GNMA SF 30 YEAR				6,653	1.073021	1.000000
0	0	0	0	0	33,007	0	G00359964	G N M A PASS THRU POOL 359964XTROY AND NICHOLS, INC	R/M			33,007	1.073021	1.000000
0	0	0	0	0	15,929	0	G00360173	GNMA SF 30 YEAR				15,929	1.073021	1.000000
0	0	0	0	0	12,803	0	G00361356	GNMA SF 30 YEAR				12,803	1.073021	1.000000
0	0	0	0	0	35,748	0	G00361832	G N M A PASS THRU POOL 361832XISSUE DATE	09/01/1993/RMD	US36203W4R65		35,748	1.073021	1.000000
0	0	0	0	0	27,669	0	G00363136	GNMA SF 30 YEAR				27,669	1.073021	1.000000
0	0	0	0	0	109,270	0	G00366569	GNMA SF 30 YEAR				109,270	1.073021	1.000000
0	0	0	0	0	722,202	0	G00780142	GNMA 780142				722,202	1.084431	1.000000
0	0	0	0	0	235,846	0	G00780225	GNMA SEAS MAT BEFORE 2010				235,846	1.072750	1.000000
0	0	0	0	0	512,044	0	G00780438	GNMA 30 YR 79 PROD				512,044	1.084431	1.000000
0	0	0	0	0	4,941	0	I00001756	G N M A PASS THRU POOL 001756MR/MD	8.00	01/20/2022	US36202B5R29	4,941	1.067826	1.000000
0	0	0	0	0	1,932	0	I00001774	G N M A PASS THRU POOL 001774MR/MD	8.00	02/20/2022	US36202B6K66	1,932	1.067825	1.000000
0	0	0	0	0	9,431	0	I00008459	G2A8459				9,431	1.004844	1.000000
0	0	0	0	0	0	0	I00008547	G2 ARM 8547				0	0.980000	1.000000
0	0	0	0	0	1,540,330	0	I00008927	G2A8927			US36202K4L68	1,540,330	1.004844	1.000000
0	0	0	0	0	2,785,131	0	I00008949	G2A00894			US36202K5J04	2,785,131	1.004844	1.000000
0	0	0	0	0	2,889,307	0	I00008971	G2A008971			US36202K6G55	2,889,307	1.004844	1.000000
0	0	0	0	0	100,901	0	I00302160	GNMA II-JUMBOS				100,901	1.075214	1.000000
0	0	0	0	0	227,580	0	I00302161	GNMA II-JUMBOS				227,580	1.073344	1.000000
0	0	0	0	0	323,651	0	I00302163	GNMA II-JUMBOS				323,651	1.073344	1.000000
0	0	0	0	0	61,286	0	I00302165	GNMA II-JUMBOS				61,286	1.073344	1.000000
0	0	0	0	0	234,823	0	I00302167	GNMA II-JUMBOS				234,823	1.073344	1.000000

0	0	0	0	0	78,672	0	I00302584	GNMA II-JUMBOS	78,672	1.073344	1.000000
0	0	0	0	0	58,774	0	I00304998	GNMA II 2677	58,774	1.067826	1.000000
0	0	0	0	0	101,643	0	I00305011	GNMA II-JUMBOS	101,643	1.073344	1.000000
0	0	0	0	0	39,194	0	I00312270	GNMA II 2677	39,194	1.067826	1.000000
0	0	0	0	0	91,273	0	I00312271	GNMA II-JUMBOS	91,273	1.073344	1.000000
0	0	0	0	0	59,492	0	I00314662	GNMA II-JUMBOS	59,492	1.073344	1.000000
0	0	0	0	0	254,224	0	I00314663	GNMA II 2677	254,224	1.067826	1.000000
0	0	0	0	0	155,938	0	I00314664	GNMA II-JUMBOS	155,938	1.073344	1.000000
0	0	0	0	0	165,662	0	I00314666	GNMA II-JUMBOS	165,662	1.073344	1.000000
0	0	0	0	0	40,742	0	I00314871	GNMA II-JUMBOS	40,742	1.073344	1.000000
0	0	0	0	0	26,365	0	I00316884	GNMA II 2677	26,365	1.067826	1.000000
0	0	0	0	0	58,363	0	I00317072	GNMA II 2677	58,363	1.067826	1.000000
0	0	0	0	0	173,467	0	I00331910	GNMA II 2677	173,467	1.067826	1.000000
0	0	0	0	0	1,188,803	0	I00849350	GNMA ARM 849350	1,188,803	1.004413	1.000000
0	0	0	0	0	1,104,160	0	I00849351	GNMA ARM 849351	1,104,160	1.004413	1.000000
0	0	0	0	0	1,097,229	0	I00849352	GNMA ARM 849352	1,097,229	1.004844	1.000000
0	0	0	0	0	988,042	0	I00849353	GNMA ARM 849353	988,042	1.004844	1.000000
0	0	0	0	0	534,289	0	I00849354	GNMA ARM 849354	534,289	1.005490	1.000000
0	0	0	0	0	542	0	N00050336	FNMA SF 30 YEAR	542	1.070886	1.000000
0	0	0	0	0	2,182	0	N00054499	FNMA SF 30 YEAR	2,182	1.070876	1.000000
0	0	0	0	0	1,592	0	N00070306	FNMA SF 30 YEAR	1,592	1.070879	1.000000
0	0	0	0	0	299	0	N00081014	FNMA SF 30 YEAR	299	1.070845	1.000000
0	0	0	0	0	83,080	0	N00100133	FNMA SF 30 YEAR	83,080	1.060445	1.000000
0	0	0	0	0	2,064	0	N00116295	FNMA SF 30 YEAR	2,064	1.070876	1.000000
0	0	0	0	0	1,339	0	N00124009	FNMA SF 30 YEAR	1,339	1.070872	1.000000
0	0	0	0	0	869	0	N00124118	FNMA SF 30 YEAR	869	1.070879	1.000000
0	0	0	0	0	29,974	0	N00124716	FNMA SF 30 YEAR	29,974	1.064701	1.000000
0	0	0	0	0	13,499	0	N00190853	FNMA SF 30 YEAR	13,499	1.070875	1.000000
0	0	0	0	0	127,857	0	N00250210	FNMA SF 30 YEAR	127,857	1.084431	1.000000
0	0	0	0	0	29,133	0	N00250239	FNMA GTD PASS THRU POOL#250239FNMA	29,133	1.070875	1.000000
0	0	0	0	0	449	0	N00250767	FNMA SF 30 YEAR	449	1.070868	1.000000
0	0	0	0	0	187	0	N00250804	FNMA SF 30 YEAR	187	1.070890	1.000000
0	0	0	0	0	18,113	0	N00250842	FNMA SF 30 YEAR	18,113	1.070875	1.000000
0	0	0	0	0	583	0	N00250935	FNMA SF 30 YEAR	583	1.070879	1.000000
0	0	0	0	0	3,982	0	N00250961	FNMA SF 30 YEAR	3,982	1.070877	1.000000
0	0	0	0	0	922	0	N00251111	FNMA SF 30 YEAR	922	1.070876	1.000000
0	0	0	0	0	1,581	0	N00251142	FNMA SF 30 YEAR	1,581	1.070878	1.000000
0	0	0	0	0	36,210	0	N00251164	FNMA SF 30 YEAR	36,210	1.070875	1.000000
0	0	0	0	0	36,845	0	N00253019	FNMA 20 YEAR	36,845	1.064702	1.000000
0	0	0	0	0	45,037	0	N00253209	FNMA 20 YEAR	45,037	1.064701	1.000000
0	0	0	0	0	25,723	0	N00253293	FNMA SF 30 YEAR	25,723	1.064701	1.000000
0	0	0	0	0	8,036	0	N00253394	FNMA 20 YEAR	8,036	1.064701	1.000000
0	0	0	0	0	3,580	0	N00253697	FNMA 20 YEAR	3,580	1.064704	1.000000
0	0	0	0	0	79,589	0	N00253713	FNMA SF 30 YEAR	79,589	1.064701	1.000000
0	0	0	0	0	36,474	0	N00253872	FNMA SF 30 YEAR	36,474	1.060445	1.000000
0	0	0	0	0	114,768	0	N00300130	FNMA SF 30 YEAR	114,768	1.070875	1.000000
0	0	0	0	0	188,970	0	N00300148	FNMA SF 30 YEAR	188,970	1.070875	1.000000
0	0	0	0	0	20,942	0	N00303192	FNMA SF 30 YEAR	20,942	1.060444	1.000000
0	0	0	0	0	76,515	0	N00303437	FNMA SF 30 YEAR	76,515	1.070875	1.000000
0	0	0	0	0	37,897	0	N00303441	FNMA SF 30 YEAR	37,897	1.064701	1.000000
0	0	0	0	0	4,228	0	N00303564	FNMA SF 30 YEAR	4,228	1.064702	1.000000
0	0	0	0	0	18,860	0	N00304273	FNMA SF 30 YEAR	18,860	1.070875	1.000000
0	0	0	0	0	18,898	0	N00307139	FNMA SF 30 YEAR	18,898	1.070875	1.000000
0	0	0	0	0	141,072	0	N00309388	FNMA SF 30 YEAR	141,072	1.070875	1.000000
0	0	0	0	0	1,647	0	N00345192	FNMA SF 30 YEAR	1,647	1.070874	1.000000
0	0	0	0	0	581	0	N00345280	FNMA SF 30 YEAR	581	1.070882	1.000000
0	0	0	0	0	2,731	0	N00351637	FNMA 20 YEAR	2,731	1.064704	1.000000
0	0	0	0	0	4,388	0	N00358048	FNMA SF 30 YEAR	4,388	1.070875	1.000000
0	0	0	0	0	1,023	0	N00358066	FNMA SF 30 YEAR	1,023	1.070876	1.000000
0	0	0	0	0	2,316	0	N00358450	FNMA SF 30 YEAR	2,316	1.070874	1.000000
0	0	0	0	0	33,769	0	N00359585	FNMA SF 30 YEAR	33,769	1.070875	1.000000
0	0	0	0	0	2,672	0	N00361642	FNMA SF 30 YEAR	2,672	1.070876	1.000000
0	0	0	0	0	7,238	0	N00362766	FNMA SF 30 YEAR	7,238	1.070875	1.000000
0	0	0	0	0	2,880	0	N00364595	FNMA SF 30 YEAR	2,880	1.060445	1.000000
0	0	0	0	0	1,911	0	N00364951	FNMA SF 30 YEAR	1,911	1.070877	1.000000
0	0	0	0	0	8,499	0	N00377450	FNMA SF 30 YEAR	8,499	1.060443	1.000000
0	0	0	0	0	31,982	0	N00379695	FNMA SF 30 YEAR	31,982	1.060444	1.000000
0	0	0	0	0	146,556	0	N00394313	FNMA SF 30 YEAR	146,556	1.060444	1.000000
0	0	0	0	0	655	0	N00394599	FNMA SF 30 YEAR	655	1.070870	1.000000
0	0	0	0	0	133,921	0	N00504774	FNMA 20 YEAR	133,921	1.064701	1.000000
0	0	0	0	0	5,827	0	N00526377	FNMA SF 30 YEAR	5,827	1.064701	1.000000
0	0	0	0	0	3,299	0	N00534064	FNMA SF 30 YEAR	3,299	1.064700	1.000000
0	0	0	0	0	19,275	0	N00535332	FNMA SF 30 YEAR	19,275	1.060444	1.000000
0	0	0	0	0	81,603	0	N00535481	FNMA SF 30 YEAR	81,603	1.064701	1.000000

RMD 9.00 US31371E4Y80

0	0	0	0	0	48,354	0	N00535488	FNMA SF 30 YEAR				48,354	1.060445	1.000000
0	0	0	0	0	239,950	0	N00537809	FNMA SF 30 YEAR				239,950	1.060444	1.000000
0	0	0	0	0	2,901	0	N00542582	FNMA SF 30 YEAR				2,901	1.060444	1.000000
0	0	0	0	0	513	0	N00543859	FNMA SF 30 YEAR				513	1.060437	1.000000
0	0	0	0	0	122,049	0	N00545612	FNMA SF 30 YEAR				122,049	1.064701	1.000000
0	0	0	0	0	37,322	0	N00555192	FNMA SF 30 YEAR				37,322	1.060444	1.000000
0	0	0	0	0	62,772	0	N00561273	FNMA SF 30 YEAR				62,772	1.060444	1.000000
0	0	0	0	0	76,428	0	N00567644	FNMA SF 30 YEAR				76,428	1.064701	1.000000
0	0	0	0	0	36,416	0	N00571836	FNMA SF 30 YEAR				36,416	1.060445	1.000000
0	0	0	0	0	321,959	0	N00576560	FNMA SF 30 YEAR				321,959	1.064701	1.000000
0	0	0	0	0	20,239	0	N00581791	FNMA SF 30 YEAR				20,239	1.060445	1.000000
0	0	0	0	0	95,154	0	N00597013	FNMA SF 30 YEAR				95,154	1.060445	1.000000
0	0	0	0	0	14,510	0	N00613019	FNMA SF 30 YEAR				14,510	1.064701	1.000000
0	0	0	0	0	12,343	0	N00613021	FNMA SF 30 YEAR				12,343	1.064701	1.000000
0	0	0	0	0	130,311	0	N00614363	FNMA SF 30 YEAR				130,311	1.060444	1.000000
0	0	0	0	0	24,094	0	N00627134	FNMA SF 30 YEAR				24,094	1.060445	1.000000
0	0	0	0	0	317,008	0	N00628076	FNMA SF 30 YEAR				317,008	1.064701	1.000000
0	0	0	0	0	35,129	0	N00630469	FNMA SF 30 YEAR				35,129	1.064701	1.000000
0	0	0	0	0	79,723	0	N00632692	FNMA SF 30 YEAR				79,723	1.064701	1.000000
0	0	0	0	0	133,649	0	N00635044	FNMA SF 30 YEAR				133,649	1.064701	1.000000
0	0	0	0	0	79,170	0	N00638447	FNMA SF 30 YEAR				79,170	1.069896	1.000000
0	0	0	0	0	127,484	0	N00636704	FNMA SF 30 YEAR				127,484	1.064701	1.000000
0	0	0	0	0	46,174	0	N00642370	FNMA SF 30 YEAR				46,174	1.064701	1.000000
0	0	0	0	0	252,465	0	N00642500	FNMA SF 30 YEAR				252,465	1.069896	1.000000
0	0	0	0	0	30,438	0	N00642502	FNMA SF 30 YEAR				30,438	1.060444	1.000000
0	0	0	0	0	29,172	0	N00646597	FNMA SF 30 YEAR				29,172	1.064701	1.000000
0	0	0	0	0	26,797	0	N00659886	FNMA SF 30 YEAR				26,797	1.064701	1.000000
0	0	0	0	0	201,685	0	N00660593	FNMA SF 30 YEAR				201,685	1.069896	1.000000
0	0	0	0	0	52,467	0	N00665382	FNMA SF 30 YEAR				52,467	1.064701	1.000000
0	0	0	0	0	208	0	N00687382	FNMA SF 30 YEAR				208	1.064696	1.000000
0	0	0	0	0	144,077	0	N00693741	FNMA SF 30 YEAR				144,077	1.064701	1.000000
0	0	0	0	0	154,725	0	N00694036	FNMA SF 30 YEAR				154,725	1.060444	1.000000
0	0	0	0	0	39,018	0	N00694074	FNMA SF 30 YEAR				39,018	1.060444	1.000000
0	0	0	0	0	266	0	N00694130	FNMA SF 30 YEAR				266	1.064699	1.000000
0	0	0	0	0	114,922	0	N00694584	FNMA SF 30 YEAR				114,922	1.064701	1.000000
0	0	0	0	0	47,882	0	N00727587	FNMA SF 30 YEAR				47,882	1.069896	1.000000
0	0	0	0	0	231,139	0	N00735800	FNMA SF 30 YEAR				231,139	1.064701	1.000000
0	0	0	0	0	99,254	0	N00754368	FNMA SF 30 YEAR				99,254	1.064701	1.000000
0	0	0	0	0	92,965	0	N00754936	FNMA SF 30 YEAR				92,965	1.064701	1.000000
0	0	0	0	0	832,218	0	N00756143	FNMA SF 30 YEAR				832,218	1.064701	1.000000
0	0	0	0	0	141,196	0	N00766594	FNMA SF 30 YEAR				141,196	1.064701	1.000000
0	0	0	0	0	898,499	0	N00823756	FNMA SF 30 YEAR				898,499	1.064701	1.000000
0	0	0	0	0	305,049	0	N00865335	FNMA SF 30 YEAR				305,049	1.036691	1.000000
0	0	0	0	0	0	0	912810EK0	U.S. TREASURY BOND						
0	0	0	0	0	0	0	912810EV6	UNITED STATES TREASURY BONDS R/MD 6.875 08/15/2025			US912810EK08	164,900,000	1.356130	1.000000
0	0	0	0	0	0	0	912828BR0	U S TREASURY NOTE			US912810EV62	338,000,000	1.257107	1.000000
0	0	0	0	51,668,687	0	0	912828CJ7	U S TREASURY NOTE			US912828BR04	-90,600,000	1.038165	1.000000
0	0	0	0	194,516,240	0	0	912828CT5	U S TREASURY NOTE			US912828CJ78	-327,600,000	1.066556	1.000000
0	0	0	0	46,047,069	0	0	912828DC1	U S TREASURY NOTE				-78,900,000	1.037066	1.000000
0	0	0	0	80,911,504	0	0	912828DE9	U S TREASURY NOTE				-140,000,000	1.038281	1.000000
0	0	0	0	199,515,897	0	0	912828DM7	U S TREASURY NOTE				-350,000,000	1.015391	1.000000
0	0	0	0	54,484,333	0	0	912828DM9	U S TREASURY NOTE				-95,000,000	1.021080	1.000000
0	0	0	0	128,414,457	0	0	912828EN6	U S TREASURY NOTE			US912828EN62	-220,300,000	1.044197	1.000000
0	0	0	0	130,587,350	0	0	912828FF2	U S TREASURY NOTE			US912828FF20	-216,400,000	1.062216	1.000000
0	0	0	0	63,436,931	0	0	912828GA2	U S TREASURY NOTE				-110,400,000	1.045983	1.000000
0	0	0	0	308,070,946	0	0	912828HJ2	U S TREASURY NOTE			US912828HJ24	-552,300,000	1.006492	1.000000
0	0	0	0	111,197,216	0	0	912828HK9	U S TREASURY NOTE			US912828HK96	-200,000,000	1.001628	1.000000
0	0	0	0	68,562,169	0	0	912828HL7	U S TREASURY NOTE			US912828HL79	-121,000,000	1.011563	1.000000
0	0	0	0	155,416,575	0	0	912828HU7	U S TREASURY NOTE			US912828HU78	-284,400,000	0.985317	1.000000
0	0	0	0	88,808,793	0	0	912828HX1	U S TREASURY NOTE			US912828HX18	-161,700,000	0.991232	1.000000
4,940,727	0	0	0	0	-5,000,000	-4,940,727	912828HZ6	U S TREASURY NOTE			US912828HZ65	-5,000,000	0.988145	1.000000
0	0	0	0	0	8,000	8,138	912828HH6	U S TREASURY NOTE			US912828HH67	8,000	1.017193	1.000000
0	0	0	0	0	462,000	446,589	912828HR4	U S TREASURY NOTE			US912828HR40	462,000	0.989642	1.000000
2,005,668	0	-95,066,014	0	0	-101,000,000	-2,005,668	912810PW2	U.S. TREASURY BOND			US912810PW27	-101,000,000	0.981106	1.000000
0	0	0	140,006	0	4,000,000	3,952,582	912828HZ6	U S TREASURY NOTE			US912828HZ65	0	0.988145	1.000000
0	0	0	0	0	-3,000,000	0	135087XS8	CANADA GOVERNMENT BOND			CA135087XS86	-3,000,000	1.110977	1.011583
0	0	0	0	0	-10,000,000	0	135087XT6	CANADA GOVERNMENT BOND			CA135087XT69	-10,000,000	1.026979	1.011583
0	0	0	0	0	0	0	31464JYH9	C/P FENWAY FUNDING LLC 3(C)(7)RESALE TO QP ONLY			US31464JYH93	501,274,000	0.998853	1.000000
0	0	0	0	0	0	0	86207EF20	C/P STONY POINT CAPITAL CO 3(C)(7) RESALE TO QP ONLY			#####	#####	1.000000	1.000000
0	0	0	0	0	1,540,800,000	0	35633XAA6	FREEDOM CLO LTD FRN 20161115 SERIES# 1A 144A			US35633XAA63	#####	1.003261	1.000000
0	0	0	0	0	134,800,000	0	35633XAC2	FREEDOM CLO LTD 0.000% 20161115 SERIES# 1A 144A			US35633XAC20	134,800,000	1.000000	1.000000
0	0	0	0	0	250,400,000	0	35633XAE8	FREEDOM CCS LTD 2008-1			US35633XAE85	250,400,000	1.000000	1.000000
0	0	0	0	0	1,025,000,000	0	722490AA7	PINE CCS LTD VARIABLE RATE BOND 2014Q214 SERIES# 144A			US722490AA79	#####	1.000000	1.000000
0	0	0	0	0	31,611,000	0	722490AE9	PINE CCS LTD VARIABLE RATE BOND 2014Q214 SERIES# 144A			US722490AE91	31,611,000	1.000000	1.000000
0	0	0	0	0	243,670,000	0	852079AA0	SPRUCE CCS LTD / CORP MEZZ NT			R/MD .00000000US852079AA08	243,670,000	1.000000	1.000000

0	0	0	0	0	1,482,050,000	0	862079AB8	SPRUCE CCS LTD / CORP	SR NT	RMD	00000001US852079AB80	#####	1	1.000000	1.000000
0	0	0	0	0	168,700,000	0	862079AC6	SPRUCE CCS LTD.			US852079AC83	#####	168,700,000	1.004861	1.000000
0	0	0	0	0	1	0	SU51	HCR EQUITY	WHOLE LOAN			#####	1	1.000000	1.000000
0	0	0	0	0	1,384,909,548	0	78403W207	SASCO 2008-C2 PS	STRUCTURED ASSET SECURITIES CO			#####	0	0.882300	1.000000
0	0	0	0	0	2,050,000,000	0	78403WAA6	SASCO 2008-C2	STRUCTURED ASSET SECURITIES CO			#####	0	0.981401	1.000000
0	0	0	0	0	0	0	78403WAA6	SASCO 2008-C2	STRUCTURED ASSET SECURITIES CO			#####	0	0.980000	1.000000
0	0	0	0	0	0	0	WE250	LEHMAN 7 HOTEL PORTFOLIO	WHOLE LOAN			#####	0	0.856273	1.000000
0	0	0	0	0	0	0	883572QU0	SASCO 97-2 B4 CMO SERIES 97-2 STRUCT ASSET SEC-144A PRV PLM				#####	0	0.838800	1.000000
0	0	0	0	0	77,495,418	0	WE820	CORP - 10 UCP				#####	77,495,418	0.800000	1.000000
0	0	0	0	0	54,515,028	0	WE825	CDRP - CW RAKES				#####	54,515,028	1.000000	1.000000
0	0	0	0	0	50,671,794	0	WE701	CORP - PROJ ELEVATION MEZZ C				#####	50,671,794	1.000000	1.000000
0	0	0	0	0	32,721,514	0	WE703	CORP - 125 HIGH MEZZ 3				#####	32,721,514	1.000000	1.000000
0	0	0	0	0	18,013,700	0	WE704	CORP-ONE FEDERAL INTERMED MEZZ				#####	18,013,700	1.003577	1.000000
0	0	0	0	0	15,596,924	0	WE705	CORP - HYATT HOUSTON MEZZ				#####	15,596,924	1.000000	1.000000
0	0	0	0	0	18,894,222	0	WE706	CORP - 301 HOWARD MEZZ 1				#####	18,894,222	1.000000	1.000000
0	0	0	0	0	10,752,668	0	WE706	CORP GREENSBORO PARK MEZZ				#####	10,752,668	1.000000	1.000000
0	0	0	0	0	127,728,914	0	WE717	CORP - 100 CALIFORNIA MEZZ				#####	127,728,914	1.000000	1.000000
0	0	0	0	0	17,558,798	0	WE722	CORP-CONTINENTAL GRAND I MEZZ1				#####	17,558,798	1.000000	1.000000
0	0	0	0	0	57,224,857	0	WE723	CORP - GLENDALE CTY CTR SENIOR				#####	57,224,857	1.000000	1.000000
0	0	0	0	0	16,343,532	0	WE725	CORP - MCCANDLESS TOWER MEZZ				#####	16,343,532	1.000000	1.000000
0	0	0	0	0	90,530,527	0	WE726	CORP - ROSSLYN B-NOTE				#####	90,530,527	1.000000	1.000000
0	0	0	0	0	53,877,480	0	WE727	CORP - JOHN HANCOCK MEZZ 2				#####	53,877,480	1.000000	1.000000
0	0	0	0	0	52,113	0	CITIC855A	CITI 85-5 A CMO SERIES 85-5 CITICORP HOMEOWNERS-PRIV PLMNT				#####	52,113	0.883762	1.000000
0	0	0	0	0	450,000,000	0	WE532	GGCIC	GOLDEN GATE CIC			#####	450,000,000	1.000903	1.000000
0	0	0	0	0	6,171,453	0	393505FK3	GREENTREE 95-1 B2 ASSETBK LOANGREENTREE FINANCIAL CORP			US393505FK34	#####	6,171,453	0.899118	1.000000
0	0	0	0	0	5,217,443	0	78128VAB4	CLASS A-2 CERTIFICATES	RESTRUCTURED ASSET RABS2004-1A			#####	5,217,443	0.784167	1.000000
0	0	0	0	0	84,885	0	S2521RCT6	LMT 2007-5 12A3	LEHMAN MORTGAGE TRUST			#####	84,885	5.789437	1.000000
0	0	0	0	0	100,000	0	S2521YBM7	LMT 2007-8 P3	LEHMAN MORTGAGE TRUST			#####	100,000	2.328168	1.000000
0	0	0	0	0	100,000	0	S2521YBN5	LMT 2007-8 P4	LEHMAN MORTGAGE TRUST			#####	100,000	7.586024	1.000000
0	0	0	0	0	100	0	SARM611CX	SARM 2005-11 C-X	STRUCTURED ADJUSTABLE RATE MOR			#####	100	1.000000	1.000000
0	0	0	0	0	100	0	SARM611SX	SARM 2006-11 S-X	STRUCTURED ADJUSTABLE RATE MOR			#####	100	1.000000	1.000000
0	0	0	0	0	19,402,055	0	883572E74	SASCO 99-RM1 A CMO SER 99-RM1 STRUCT ASSET SEC-144A PRV PL				#####	19,402,055	0.950482	1.000000
0	0	0	0	0	5,850,887	0	75115HAP1	RALI 2006-Q09 S8	RESIDENTIAL ACCREDIT LOANS INC			#####	5,850,887	2.623960	1.000000
0	0	0	0	0	2,097,685	0	SAS03NP1R	SASCO 2003-NP1	STRUCTURED ASSET SECS CO			#####	2,097,685	0.700137	1.000000
0	0	0	0	0	6,509,000	0	501802AA0	LBSBN 2005-1 N3	LBSBN NET INTEREST MARGIN SECU			#####	6,509,000	0.744865	1.000000
0	0	0	0	0	4,355,000	0	50180AAC8	LBSBN 2005-2A N3	LEHMAN BROTHERS SMALL BALANCE			#####	4,355,000	0.760245	1.000000
0	0	0	0	0	5,710,000	0	50180WAB2	LBSBN 2005-3A N3	LEHMAN BROTHERS SMALL BALANCE			#####	5,710,000	0.799841	1.000000
0	0	0	0	0	943,648	0	80382QBW1	LBSBN 2005-1A N3	LEHMAN BROTHERS SMALL BALANCE			#####	943,648	0.690130	1.000000
0	0	0	0	0	1,066,856	0	393505BC5	GREENTREE 1993-2 B	GREENTREE FINANCIAL CORP			#####	1,066,856	0.973778	1.000000
0	0	0	0	0	1	0	P000DNF14	\$1 QVF RESID RYLAND 92-3 R	PRIVATE			#####	1	1.052483	1.000000
0	0	0	0	0	286,653	0	863572GK3	SASCO 95-2 IIB1 CMO SER 95-2 STRUCTURED ASSET SECS CORP				#####	286,653	0.755403	1.000000
0	0	0	0	0	31,000,000	0	11134DAA5	AMERFUND	BROADHOLLOW FUNDING LLC			#####	31,000,000	0.901617	1.000000
0	0	0	0	0	5,805,236	0	05570CAA0	BNCNIMN 2007-3 A	BNC NET INTEREST MARGIN NOTES			#####	5,805,236	0.819411	1.000000
0	0	0	0	0	4,000	0	14984Y106	***CEAGO ABS CDO 2007 1 LTD	PREFERRED SHARES 144A		US14984Y1064	#####	4,000	5.154600	1.000000
0	0	0	0	0	1,014,202	0	24763LDN7	DELHE 98-1 B1A ASSETBK HM EQY DELTA FUNDING HOME EQUITY LC			US24763LDN73	#####	1,014,202	0.880766	1.000000
0	0	0	0	0	-2,002,000	0	345397VF7	FORD MOTOR CREDIT CO LLC			US345397VF73	#####	-2,002,000	0.935800	1.000000
0	0	0	0	0	3,505,000	0	3133XAVM6	FEDERAL HOME LOAN BANK SYSTEM				#####	3,505,000	0.986092	1.000000
0	0	0	0	0	17,000,000	0	3133XP6K5	FEDERAL HOME LOAN BANK SYSTEM				#####	17,000,000	0.986092	1.000000
0	0	0	0	0	5,500,000	0	3133XP6K5	FEDERAL HOME LOAN BANK SYSTEM			US3133XP6K54	#####	5,500,000	0.975284	1.000000
0	0	0	0	0	3,400,000	0	3133XP6K5	FEDERAL HOME LOAN BANK SYSTEM			US3133XP6K59	#####	3,400,000	0.971859	1.000000
0	0	0	0	0	-35,000,000	0	812828HN3	US TREAS INFLATION INDEX NOTE			US812828HN36	#####	-35,000,000	1.034163	1.000000
9,029,441	0	0	0	0	10,000,000	9,029,441	812828HR4	U S TREASURY NOTE			US812828HR40	#####	0	0.968642	1.000000
0	0	0	0	0	248,557	0	204012AD0	COMLP 87A A - 4 1987-A BONDS COMMUNITY PROGRAM LOAN TRUS			US204012AD09	#####	248,557	1.019905	1.000000
0	0	0	0	0	1,946	0	312915Z27	FHR 1505 1505 Q SER 1505	FEDERAL HOME LOAN MTGE GOLD		US312915Z278	#####	1,946	0.998028	1.000000
0	0	0	0	0	1,970,748	0	31338DGT9	FHR 2422 CG	FREDDIE MAC			#####	1,970,748	1.035567	1.000000
0	0	0	0	0	11,685	0	31339MBP2	FHR 2386 PG	FREDDIE MAC		US31339MBP23	#####	11,685	1.006674	1.000000
0	0	0	0	0	1,038	0	31337ZEL0	FHLMG 1606 1606-H SERIES 1606	FEDERAL HOME LOAN MTGE GOLD			#####	1,038	1.008962	1.000000
0	0	0	0	0	353,619	0	31392JGG8	FNR 03-14 KE	FANNIE MAE			#####	353,619	1.011493	1.000000
0	0	0	0	0	174,850	0	31392WZ52	FHR 2517 D	FREDDIE MAC			#####	174,850	1.004111	1.000000
0	0	0	0	0	2,000,000	0	31393EXB0	FNR 2003-88 TG	FANNIE MAE			#####	2,000,000	0.993250	1.000000
0	0	0	0	0	29,600,000	0	31393K674	FHR 2572 LG	FREDDIE MAC			#####	29,600,000	1.010267	1.000000
0	0	0	0	0	3,221,785	0	31393NY94	FHR 2596 ZL	FREDDIE MAC			#####	3,221,785	0.858399	1.000000
0	0	0	0	0	26,265,120	0	31393PX58	FHR 2594 E	FREDDIE MAC			#####	26,265,120	1.009306	1.000000
0	0	0	0	0	40,391,000	0	31393TLH7	FNR 2003-81 PE	FANNIE MAE			#####	40,391,000	0.982907	1.000000
0	0	0	0	0	10,160,811	0	31394EQL5	FNR 2005-57 NZ	FANNIE MAE			#####	10,160,811	0.924592	1.000000
0	0	0	0	0	4,540,775	0	31394FH65	FNR 2005-83 LA	FANNIE MAE			#####	4,540,775	1.021084	1.000000
0	0	0	0	0	2,902,002	0	31394HZZ7	FHR 2672 XB	FREDDIE MAC			#####	2,902,002	1.021674	1.000000
0	0	0	0	0	750,000	0	31394LTS1	FHR 2707 MC	FREDDIE MAC			#####	750,000	1.022877	1.000000
0	0	0	0	0	0	0	31394NN61	FHR 2727 PW	FREDDIE MAC			#####	11,826,547	0.993125	1.000000
0	0	0	0	0	12,398,436	0	31394VE55	FNR 2006-2 GH	FANNIE MAE			#####	12,398,436	1.011848	1.000000
0	0	0	0	0	10,009,503	0	31395BP72	FNR 2006-21 UH	FANNIE MAE			#####	10,009,503	1.012669	1.000000
0	0	0	0	0	3,748,730	0	31395DR06	FHR 2825 VP	FREDDIE MAC			#####	0	1.028627	1.000000
0	0	0	0	0	5,000,000	0	31395FQS6	FHR 2858 KU	FREDDIE MAC			#####	5,000,000	1.018763	1.000000
0	0	0	0	0	2,200,000	0	31395FV68	FHR 2858 LB	FREDDIE MAC			#####	2,200,000	0.981431	1.000000

-1,675,472

-27,166,267

9,029,441

9,666,421

0	0	0	0	0	8,895,000	0	31395J4L2	FHR 2972 WD	FREDDIE MAC	8,895,000	1,018955	1.000000	
0	0	0	0	0	37,150,000	0	31395JM24	FHR 2979 BC	FREDDIE MAC	37,150,000	0.990087	1.000000	
0	0	0	0	0	32,303,204	0	31395JY8	FHR 2977 PC	FREDDIE MAC	0	0.995121	1.000000	
0	0	0	0	0	0	0	31395XA54	FHR 3014 AZ	FREDDIE MAC	0	0.828576	1.000000	
0	0	0	0	0	21,011,832	0	31396AFF6	FHR 3028 MC	FREDDIE MAC	21,011,832	1.014384	1.000000	
0	0	0	0	0	36,104,894	0	31396AFG4	FHR 3028 MD	FREDDIE MAC	36,104,894	0.998229	1.000000	
0	0	0	0	0	18,000,000	0	31396AGY4	FHR 3029 PE	FREDDIE MAC	18,000,000	0.978806	1.000000	
0	0	0	0	0	14,301,218	0	31396AJ62	FHR 3034 EH	FREDDIE MAC	6,486,733	1.018178	1.000000	
0	0	0	0	0	45,282,000	0	31396AXV1	FHR 3038 ND	FREDDIE MAC	45,282,000	0.973524	1.000000	
0	0	0	0	0	22,585,794	0	31396C6E5	FHR 3056 HC	FREDDIE MAC	22,585,794	0.993541	1.000000	
0	0	0	0	0	10,186,451	0	31396C8M3	FHR 3048 PC	FREDDIE MAC	10,186,451	1.021049	1.000000	
0	0	0	0	0	1,652,569	0	31396CXN5	FHR 3049 NA	FREDDIE MAC	1,652,569	0.990595	1.000000	
0	0	0	0	0	23,152,763	0	31396EGE0	FHR 3079 MC	FREDDIE MAC	23,152,763	0.994830	1.000000	
0	0	0	0	0	31,839,817	0	31396GK34	FHR 3104 QD	FREDDIE MAC	31,839,817	0.968837	1.000000	
0	0	0	0	0	22,466,000	0	31396GX71	FHR 3096 LC	FREDDIE MAC	18,466,000	0.990573	1.000000	
0	0	0	0	0	25,000,000	0	31396HE62	FHR 3113 QD	FREDDIE MAC	25,000,000	0.963759	1.000000	
0	0	0	0	0	10,447,277	0	31396JNX9	FHR 3123 CA	FREDDIE MAC	10,447,277	1.013061	1.000000	
0	0	0	0	0	7,408,759	0	31396RZ86	FHR 3170 ED	FREDDIE MAC	7,408,759	0.949185	1.000000	
0	0	0	0	0	25,926,000	0	31396VNU8	FNR 2007-26 BA	FANNIE MAE	25,926,000	0.990463	1.000000	
0	0	0	0	0	78,457,077	0	31396YSM0	FNR 2008-34 A	FANNIE MAE	78,457,077	1.019049	1.000000	
0	0	0	0	0	105,459,891	0	31397AGJ6	FHR 3200 AD	FREDDIE MAC	0	1.017611	1.000000	
0	0	0	0	0	11,710,000	0	31397HKS6	FHR 3316 PB	FREDDIE MAC	7,710,000	1.024861	1.000000	
0	0	0	0	0	37,927,000	0	31397JFH2	FHR 3330 GB	FREDDIE MAC	37,927,000	0.998897	1.000000	
0	0	0	0	0	1,393,787	0	38374LCZ2	GNR 2005-38 ZA	GOVT NATIONAL MORTGAGE (GNMA)	1,393,787	0.837743	1.000000	
39,918,280	0	0	0	0	-40,300,000	-39,918,280	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	-40,300,000	0.990528	1.000000
0	0	0	0	0	50,000,000	49,407,269	912828HZ6	U S TREASURY NOTE		US912828HZ65	50,000,000	0.998145	1.000000
100,716,891	0	0	0	0	-101,680,000	-100,716,891	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	-101,680,000	0.990528	1.000000
1,977,088	-5,711,739	57,592	0	0	-8,000,000	-1,877,088	912810PW2	U.S. TREASURY BOND		US912810PW27	-9,000,000	0.961106	1.000000
0	0	0	0	0	800,000	477,930	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	800,000	0.990528	1.000000
21,739,196	0	514,206	0	0	-22,000,000	-21,739,196	912828HZ6	U S TREASURY NOTE		US912828HZ65	-22,000,000	0.998145	1.000000
0	0	0	0	0	9,354,939	0	02146VAB8	CWALT 2006-30T1 1A2	COUNTRYWIDE BANK FSB	9,354,939	0.912867	1.000000	
0	0	0	0	0	12,840,000	0	05951KAZ6	BAFC 2006-7 T2A3	BANC OF AMERICA FUNDING CORP	12,840,000	0.839528	1.000000	
0	0	0	0	0	66,387	0	22540VFQ0	CSFB 01-26 5A1	CS FIRST BOSTON MTGE SEC CORP	66,387	1.010860	1.000000	
0	0	0	0	0	192,407	0	22541SCC0	CSFB 2004-2R 1A1	CS FIRST BOSTON MORTGAGE SECUR	192,407	0.969201	1.000000	
0	0	0	0	0	383,792	0	36186NXR6	GMACM 2003-GH1 A5	GMAC MORTGAGE CORP LOAN TRUST	383,792	0.941223	1.000000	
0	0	0	0	0	8,733,398	0	41161PVJ9	HVMLT 2005-12 2A11	HARBORVIEW MORTGAGE LOAN TRUST	8,733,398	0.834989	1.000000	
0	0	0	0	0	714,230	0	52521LBG8	LMT 2007-4 4A1	LEHMAN MORTGAGE TRUST	714,230	0.846988	1.000000	
0	0	0	0	0	2,160,000	0	52522IAV9	LEH XS 05-3 3A3B	LEHMAN XS TRUST MORTGAGE PASS	2,160,000	0.755203	1.000000	
0	0	0	0	0	5,375,205	0	52522QAZ5	LMT 2007-10 4A4	LEHMAN MORTGAGE TRUST	5,375,205	0.849389	1.000000	
0	0	0	0	0	22,699,000	0	52523KAE4	LXS 2006-17 WF3-2	LEHMAN XS TRUST	22,699,000	0.903605	1.000000	
0	0	0	0	0	2,837,000	0	52523KAF1	LXS 2006-17 WF3-3	LEHMAN XS TRUST	2,837,000	0.730932	1.000000	
0	0	0	0	0	8,637,731	0	61748HNU1	MSM 2005-7 2A1	MORGAN STANLEY MORTGAGE LOAN T	8,637,731	0.856812	1.000000	
0	0	0	0	0	205,000	0	61748HVU2	MSM 2006-2 5A3	MORGAN STANLEY MORTGAGE LOAN T	205,000	0.865939	1.000000	
0	0	0	0	0	13,922,550	0	761128AC1	RAST 2007-A8 1A3	RESIDENTIAL ASSET SECURITIZATI	13,922,550	0.772384	1.000000	
0	0	0	0	0	3,561,643	0	76113WAC7	RAST 2007-A3 1A3	RESIDENTIAL ASSET SECURITIZATI	3,561,643	0.875397	1.000000	
0	0	0	0	0	11,202,409	0	76114DAF1	RAST 2006-A15 A6	RESIDENTIAL ASSET SECURITIZATI	11,202,409	0.885662	1.000000	
0	0	0	0	0	3,506	0	76114GAC1	RAST 2006-A16 1A3	RESIDENTIAL ASSET SECURITIZATI	3,506	0.899566	1.000000	
0	0	0	0	0	34,743	0	783760B0	RYL 79 A	RYLAND ACCEPTANCE CORP FOUR	34,743	1.005726	1.000000	
0	0	0	0	0	87,187	0	86358DX2	SASCO 01-SB1-A5 CMO SER 01-SB1	STRUCTURED ASSET SEC SEC CO	87,187	0.823552	1.000000	
0	0	0	0	0	441,825	0	86359ADL4	SASCO 02-23 A7	STRUCTURED ASSET SEC CORP	441,825	0.913177	1.000000	
0	0	0	0	0	115,250	0	86359A5F1	SASCO 2003-9 2A3	STRUCTURED ASSET SEC CORP	115,250	0.765904	1.000000	
0	0	0	0	0	3,727	0	86359BA99	SASCO 2003-33H 1A1	STRUCTURED ASSET SEC CORP	3,727	0.849870	1.000000	
0	0	0	0	0	130,000	0	86359BP39	SASC 2004-21XS 2A3	STRUCTURED ASSET SECURITIES CO	130,000	0.890596	1.000000	
0	0	0	0	0	3,000,000	0	86359DEM5	SASC05-6XS 1A3A	STRUCTURED ASSET SECURITIES CO	3,000,000	0.781203	1.000000	
0	0	0	0	0	11,232,003	0	86359DYK7	SASC06-3H 1A2	STRUCTURED ASSET SECURITIES CO	11,232,003	0.812229	1.000000	
0	0	0	0	0	30,000,000	0	05522NAA5	BA COVERED BOND ISSUER		US05522NAA54	30,000,000	1.063120	1.000000
0	0	0	0	0	34,385,000	0	40411EAA6	BANK OF SCOTLAND PLC			34,385,000	1.018405	1.000000
0	0	0	0	0	80,000,000	0	40411EAB4	BANK OF SCOTLAND PLC			80,000,000	1.024115	1.000000
52,111,680	0	0	0	0	-52,610,000	-52,111,680	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	-52,610,000	0.990528	1.000000
52,922,973	-14,717,564	0	0	0	-86,452,000	-52,922,973	912828HZ6	U S TREASURY NOTE		US912828HZ65	-86,452,000	0.988145	1.000000
323,129	-18,790,343	0	0	0	-18,500,000	-323,129	912828FX3	U S TREASURY NOTE			-18,500,000	1.033161	1.000000
350,169	-9,240,010	0	0	0	-9,250,000	-350,169	912828FZ8	U S TREASURY NOTE			-9,250,000	1.036776	1.000000
36,294	-134,914	0	0	0	-160,000	-36,294	912828GC8	U S TREASURY NOTE			-160,000	1.070048	1.000000
0	0	0	0	0	1,000,000	479,177	912828GG9	U S TREASURY NOTE			1,000,000	1.051266	1.000000
0	0	0	0	0	1,000,000	1,022,160	912828HB9	U S TREASURY NOTE			1,000,000	1.028866	1.000000
251,810	-1,337,937	0	0	0	-1,500,000	-231,810	912828HE3	U S TREASURY NOTE			-1,500,000	1.046498	1.000000
695,950	0	0	0	0	-648,000	-695,950	912828HM5	U S TREASURY NOTE			-648,000	1.027700	1.000000
3,310,133	-3,459,362	0	0	0	-7,000,000	-3,310,133	912828HR4	U S TREASURY NOTE		US912828HM52	-848,000	1.066642	1.000000
0	0	0	0	0	17,560,000	17,195,900	912828HT0	U S TREASURY NOTE		US912828HR40	-7,000,000	0.968642	1.000000
0	0	0	0	0	20,000,000	19,766,580	912828HU7	U S TREASURY NOTE		US912828HT06	17,560,000	0.979265	1.000000
9,648,288	0	0	0	0	-10,000,000	-9,648,288	912828HV5	U S TREASURY NOTE		US912828HU78	20,000,000	0.988329	1.000000
0	0	0	0	0	36,000,000	19,115,915	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HV51	-10,000,000	0.964829	1.000000
0	0	0	0	0	7,000,000	6,917,018	912828HZ6	U S TREASURY NOTE		US912828HY90	36,000,000	0.990528	1.000000
0	0	0	0	0	3,745,000	0	912800AA7	W/CALL STRIP OF 11.75 11-15-14		US912828HZ65	7,000,000	0.988145	1.000000
0	0	0	0	0	0	0	0	0	0	US912800AA71	3,745,000	0.963766	1.000000

0	0	0	0	0	165,000	0	912803AA1	W/PRIN STRIP OF 11.25 02-15-15			US912803AA11	165,000	0.776409	1.000000
0	0	-59,466	0	0	-92,000	0	912803AC7	W/PRIN STRIP 08-15-15			US912803AC76	-92,000	0.754955	1.000000
0	0	0	0	0	74,000	0	912803AE3	W/PRIN STRIP 11-15-15				74,000	0.745612	1.000000
0	0	-10,364	0	0	-14,000	0	912803AF0	W/PRINC STRIP 9.25 2-15-16			US912803AF08	-14,000	0.739551	1.000000
0	0	0	0	0	1,201,000	0	912803AH6	W/PRINC STRIPS 7.25 5-15-16			US912803AH63	1,201,000	0.725867	1.000000
0	0	-703	0	0	-1,000	0	912803AK9	W/PRINC STRIPS 7.5 11-15-16			US912803AK92	-1,000	0.702633	1.000000
0	0	0	0	0	400	492	912810DW5	U.S. TREASURY BOND			US912810DW54	400	1.229271	1.000000
291,703	0	-39,964,312	0	0	4,774,000	145,395	912810EA2	UNITED STATES TREASURY BONDS R/MD 9.125	05/15/2018		US912810EA26	4,774,000	1.404236	1.000000
0	0	0	288,020	0	-28,000,000	-291,703	912810EC8	UNITED STATES TREASURY BONDS R/MD 8.875	02/15/2019		US912810EC81	-28,000,000	1.416286	1.000000
0	0	0	0	0	17,055,000	18,391,659	912810PW2	U.S. TREASURY BOND			US912810PW27	13,055,000	0.961106	1.000000
0	0	0	0	0	45,000	0	912820DK0	W/PRINC STRIPS 11/15/08			US912820DK07	45,000	0.990901	1.000000
0	0	0	0	0	699,000	679,252	912820EA1	W/PRINC STRIPS 08/15/09			US912820EA16	699,000	0.971748	1.000000
0	0	0	0	0	311,000	0	912820EM5	W/PRINC STRIPS 02/15/10				311,000	0.957070	1.000000
0	0	0	0	0	253,000	0	912820FT9	W/PRINC STRIPS 08/15/10			US912820FT97	253,000	0.942102	1.000000
0	0	0	0	0	30,000	0	912820GC5	W/PRIN STRIP 02-15-11				30,000	0.927985	1.000000
0	0	-1,007,924	0	0	-1,110,000	0	912820GL5	W/PRINC STRIPS 08/15/11				-1,110,000	0.908040	1.000000
0	0	0	0	0	70,000	0	912820GV3	W/PRIN STRIP 02-15-12				70,000	0.889447	1.000000
0	0	0	0	0	-18,000	0	912820HF7	W/PRIN STRIP 08-15-12				-18,000	0.873875	1.000000
0	0	0	0	0	11,000	0	912820HL4	W/PRIN STRIP 11-15-12				11,000	0.853809	1.000000
0	0	0	0	0	-48,000	0	912820HR1	W/PRIN STRIP 02-15-13				-48,000	0.853193	1.000000
0	0	-60,004	0	0	-71,000	0	912820HX8	W/PRIN STRIP 05-15-13				-71,000	0.845130	1.000000
0	0	-536,904	0	0	-539,000	0	912820JD0	W/PRIN STRIP 08-15-08				-539,000	0.999112	1.000000
0	0	-203,216	0	0	-205,000	0	912820JM0	W/PRIN STRIP 11-15-08				-205,000	0.991288	1.000000
0	0	-116,988	0	0	-144,000	0	912820JN8	W/PRIN STRIP 11-15-13				-144,000	0.828378	1.000000
0	0	-22,701	0	0	-28,000	0	912820KF3	W/PRIN STRIP 05-15-14			US912820KF39	-28,000	0.810767	1.000000
0	0	0	0	0	86,000	0	912820KQ9	W/PRIN STRIP 08-15-14				86,000	0.800310	1.000000
0	0	-268,771	0	0	-268,000	0	912820KY2	W/PRIN STRIP 11-15-09				-268,000	0.965562	1.000000
0	0	-79,270	0	0	-100,000	0	912820KZ9	W/PRIN STRIP 11-15-14				-100,000	0.792897	1.000000
0	0	-82,388	0	0	-86,000	0	912820LH8	W/PRIN STRIP 02-15-10			US912820LH85	-86,000	0.957998	1.000000
0	0	0	0	0	941,000	0	912820LR6	W/PRIN STRIP 05-15-10				941,000	0.950988	1.000000
0	0	-16,932	5,882	0	-17,000	0	912820LZ8	W/PRIN STRIP 08-15-08				-312,000	0.995991	1.000000
0	0	-12,250	0	0	-13,000	0	912820MA2	W/PRIN STRIP 06-15-10				-13,000	0.942303	1.000000
0	0	-789,534	0	0	-844,000	0	912820MJ3	W/PRIN STRIP 11-15-10				-844,000	0.935467	1.000000
0	0	-126,109	0	0	-128,000	0	912820MS3	W/PRIN STRIP 02-15-09				-128,000	0.985226	1.000000
5,972,445	0	-9,775,121	0	0	4,000,000	4,316,037	912828FQ8	U S TREASURY NOTE			US912828FQ84	4,000,000	1.079009	1.000000
8,843,606	0	-10,852,845	0	0	-15,000,000	-5,972,445	912828FY1	U S TREASURY NOTE				-15,000,000	1.049838	1.000000
1,888,670	0	-43,580,301	0	0	-18,988,000	-8,843,606	912828GS3	U S TREASURY NOTE			US912828GS32	-18,988,000	1.037316	1.000000
11,323,761	0	-9,237,683	0	0	-46,000,000	-1,888,670	912828HQ6	U S TREASURY NOTE			US912828HQ66	-46,000,000	0.988673	1.000000
29,873,210	0	0	0	0	-21,271,000	-11,323,761	912828HR4	U S TREASURY NOTE			US912828HR40	-21,271,000	0.966642	1.000000
3,424,090	0	-45,539,180	0	0	-30,000,000	-29,873,210	912828HS2	U S TREASURY NOTE			US912828HS23	-30,000,000	0.995774	1.000000
21,743,238	0	0	0	0	-50,000,000	-3,424,090	912828HT0	U S TREASURY NOTE			US912828HT06	-50,000,000	0.979265	1.000000
14,194,917	0	0	0	0	-22,000,000	-21,743,238	912828HU7	U S TREASURY NOTE			US912828HU78	-22,000,000	0.988329	1.000000
1,070,761	0	0	0	0	-14,293,000	-14,184,917	912828HX1	U S TREASURY NOTE			US912828HX18	-14,293,000	0.993138	1.000000
2,477,280	0	0	0	0	-1,081,000	-1,070,761	912828HY9	U S TREASURY NOTE	SERIES K-2013		US912828HY90	-1,081,000	0.990528	1.000000
0	0	-827,379	0	0	-2,507,000	-2,477,280	912828HZ6	U S TREASURY NOTE			US912828HZ65	-2,507,000	0.988146	1.000000
0	0	-462,067	494	0	-830,602	0	912833CU2	TINT 08-15-08				-830,602	0.996119	1.000000
0	0	0	0	0	-469,689	0	912833CV0	TINT 02-15-09			US912833CV00	-624,689	0.984826	1.000000
0	0	0	0	0	719,831	485	912833CW8	TINT 8-15-09				719,831	0.970871	1.000000
0	0	0	0	0	1,039,741	479	912833CX6	TINT 02-15-10				1,039,741	0.958524	1.000000
0	0	0	0	0	2,291,147	189,174	912833CY4	TINT 08-15-10			US912833CY49	2,291,147	0.943509	1.000000
0	0	-1,056,307	0	0	-1,139,379	0	912833CZ1	TINT 02-15-11			US912833CZ14	-1,139,379	0.926213	1.000000
0	0	0	0	0	119,996	109,032	912833DA5	TINT 08-15-11				119,996	0.908630	1.000000
0	0	0	0	0	1,499,371	887,334	912833DB3	TINT 02-15-12			US912833DB37	1,499,371	0.896891	1.000000
0	0	0	0	0	141,434	435	912833DC1	TINT 08-15-12			US912833DC10	141,434	0.889080	1.000000
0	0	0	0	0	8,898,884	425	912833DD9	TINT 02-15-13			US912833DD92	8,898,884	0.850007	1.000000
0	0	0	0	0	1,411,684	0	912833DE7	TINT 09-15-13			US912833DE75	1,411,684	0.833499	1.000000
0	0	0	0	0	1,818,684	0	912833DF4	TINT 02-15-14			US912833DF41	1,818,684	0.812576	1.000000
0	0	0	0	0	1,552,684	0	912833DG2	TINT 08-15-14			US912833DG24	1,552,684	0.794147	1.000000
0	0	-224,156	0	0	-289,316	0	912833DH0	TINT 02-15-15			US912833DH07	-289,316	0.774778	1.000000
0	0	0	0	0	5,328,154	0	912833GD6	TINT 11-15-2008				5,328,154	0.990791	1.000000
0	0	0	0	0	2,181,451	2,134,499	912833GE4	TINT 05-15-2009				2,181,451	0.978477	1.000000
0	0	0	0	0	8,573,348	0	912833GF1	TINT 11-15-2009			US912833GF14	8,573,348	0.964739	1.000000
0	0	0	0	0	2,220,428	1,073,077	912833JF8	TINT 8-15-15			US912833JF80	2,220,428	0.754095	1.000000
0	0	0	0	0	8,578,627	0	912833JG5	TINT 5-15-10				8,578,627	0.950375	1.000000
0	0	0	0	0	11,430,189	0	912833JV3	TINT 11-15-10			US912833JV37	11,430,189	0.936620	1.000000
0	0	0	0	0	7,087,939	54,417	912833JW1	TINT 05-15-11			US912833JW10	7,087,939	0.922314	1.000000
0	0	0	0	0	10,856,339	5,055,571	912833JX9	TINT 11-15-11			US912833JX92	10,856,339	0.910848	1.000000
0	0	0	0	0	12,457,939	11,038,943	912833JY7	TINT 05-15-12			US912833JY75	12,457,939	0.886097	1.000000
0	0	0	0	0	9,385,939	8,069,730	912833JZ4	TINT 11-15-12			US912833JZ41	9,385,939	0.859768	1.000000
0	0	0	0	0	8,358,939	0	912833KA7	TINT 5-15-13			US912833KA70	8,358,939	0.841418	1.000000
0	0	0	0	0	10,614,939	329,138	912833KB5	TINT 11-15-13			US912833KB53	10,614,939	0.822846	1.000000
0	0	0	0	0	11,931,939	0	912833KC3	TINT 5-15-14			US912833KC37	11,931,939	0.803621	1.000000
0	0	0	0	0	6,110,852	0	912833KD1	TINT 11-15-14			US912833KD10	6,110,852	0.786816	1.000000
0	0	0	0	0	13,968,852	0	912833KE9	TINT 05-15-15			US912833KE92	13,968,852	0.764646	1.000000

0	0	0	0	0	0	4,627,752	0	912833KF6	TINT 11-15-15	US912833KF67	4,627,752	0.743952	1.000000
0	0	0	0	0	0	1,899,803	0	912833KG4	TINT 02-15-16	US912833KG41	1,899,803	0.736259	1.000000
0	0	0	0	0	0	10,718,671	0	912833KH2	TINT 05-15-16	US912833KH24	10,718,671	0.723584	1.000000
0	0	0	0	0	0	7,154,936	2,108,347	912833KJ8	TINT 08-15-16	US912833KJ89	7,154,936	0.712761	1.000000
0	0	0	0	0	0	10,317,021	0	912833KK5	TINT 11-15-16	US912833KK52	10,317,021	0.700891	1.000000
0	0	0	0	0	0	168	0	33648E205	PREFERRED INCOME PFD OPPORTUNITY FD INC MONEY MKT	FUS33846E2054	168	0.990000	1.000000
0	0	0	0	0	0	30	0	459745600	INTL LEASE FINANCE CORP AUCTION MARKET PFD SER A	N/A US4597456007	30	0.965950	1.000000
0	0	0	0	0	0	984	0	486806205	KAYNE ANDERSON MLP INV CO AUCTION RATE PFD SECS SER D	US4868062056	984	0.970000	1.000000
0	0	0	0	0	0	363	0	89147L407	TORTOISE ENERGY INFRASTRUCTURECORP SER III MONEY MKT	PFLUS89147L4077	363	0.990000	1.000000
0	0	0	0	0	0	868	0	89147L506	TORTOISE ENERGY INFRASTRUCTURECORP PFD SHS SER IV MONE	US89147L5066	868	0.990000	1.000000
0	0	0	0	0	0	1,472	0	89147U209	TORTOISE ENERGY CAP CORP MONEY MKT PFD SER I	N/A US89147U2096	1,472	0.990000	1.000000
0	0	0	0	0	0	188,471	0	N00787331	FNMA SF 30 YEAR		188,471	0.997705	1.000000
0	0	0	0	0	0	363,535	0	N00807962	FNMA SF 30 YEAR		363,535	0.997705	1.000000
0	0	0	0	0	0	728,410	0	N00812050	FNMA SF 30 YEAR		728,410	0.997705	1.000000
0	0	0	0	0	0	82,210	0	N00888090	FNMA SF 30 YEAR		82,210	0.997705	1.000000
997.804	0	0	0	0	-1,000.100	-997.904	0	N00899691	FNMA SF 30 YEAR		-1,000.100	0.997705	1.000000
997.804	0	0	0	0	-1,000.100	-997.804	0	N00904436	FNMA SF 30 YEAR		-1,000.100	0.997705	1.000000
997.805	0	0	0	0	-1,000.100	-997.805	0	N00916325	FNMA SF 30 YEAR		-1,000.100	0.997705	1.000000
997.804	0	0	0	0	-1,000.099	-997.804	0	N00918452	FNMA SF 30 YEAR		-1,000.099	0.997705	1.000000
0	0	0	0	0	374,920	0	0	N00937880	FNMA SF 30 YEAR		374,920	0.997705	1.000000
872,760	0	0	0	0	-874.787	-872.760	0	N00939421	FNMA SF 30 YEAR		-874.787	0.997705	1.000000
0	0	0	0	0	53,218	0	0	N00948058	FNMA SF 30 YEAR		53,218	0.997705	1.000000
0	0	0	0	0	186,580	0	0	N00954843	FNMA SF 30 YEAR		186,580	0.997705	1.000000
0	0	0	0	0	1,488,806	977,904	0	N00960528	FNMA SF 30 YEAR		1,488,806	0.997705	1.000000
0	0	0	0	0	52,165	0	0	N00966322	FNMA SF 30 YEAR		52,165	0.997705	1.000000
0	0	0	0	0	865,724	0	0	N00968975	FNMA SF 30 YEAR		865,724	0.997705	1.000000
0	0	0	0	0	199,308	0	0	N00969867	FNMA SF 30 YEAR		199,308	0.997705	1.000000
0	0	0	0	0	261,843	0	0	N00969713	FNMA SF 30 YEAR		261,843	0.997705	1.000000
23,317,276	0	-67,583,053	0	0	-94,350,000	-23,317,276	0	912810PW2	U.S. TREASURY BOND	US912810PW27	-94,350,000	0.981106	1.000000
0	0	0	0	0	109	0	0	52517M181	LEHMAN BROS INC CUST RCPTS FORPFD SHS OF VAR ISS REG MM	US52517M1817	109	0.950000	1.000000
0	0	0	0	0	170	0	0	52518N204	LEHMAN BR INC CUST RCPT FOR BKPPD SHS-RP NY CP-REG MM	PFIUS52518N2045	170	0.950000	1.000000
0	0	0	0	0	37	0	0	52518Q173	LEHMAN BROS INC CUST RCPTS FORPFD SHS OF VAR MONEY MKT	FUS52518Q1739	37	0.950000	1.000000
0	0	0	0	0	1	0	0	52518O348	LEHMAN BROS INC CUST RCPTS FORPFD SHS OF VAR MNY MKT	PFLUS52518O3487	1	0.950000	1.000000
0	0	0	0	0	29	0	0	52519G224	LEHMAN BROS INC GOLDMAN SACHS MMP 2007 08/12/20	US52519G2241	29	0.950000	1.000000
0	0	0	0	0	1	0	0	52519G257	LEHMAN BROS INC MONEY MKT PFD STK CTF FREDDIE MAC	US52519G2571	1	0.980000	1.000000
0	0	0	0	0	282	0	0	52519G281	LEHMAN BROS INC BK OF AMER SR I ACD INV MONEY MKT	PIUS52519G2811	282	0.950000	1.000000
0	0	0	0	0	58	0	0	52519G323	LEHMAN BROS INC BK OF AMERICA SER I MNY MKT PFD	STIUS52519G3231	58	0.940000	1.000000
0	0	0	0	0	50	0	0	52519G380	LEHMAN BROS INC CUSTODIAL RCPTMONEY MKT PFD STK CTF	SUN US52519G3801	50	0.950000	1.000000
0	0	0	0	0	1	0	0	52519G448	LEHMAN BROS INC CUSTDL RCPT MMP CTFS MORGAN STANLEY A	US52519G4486	1	0.950000	1.000000
0	0	0	0	0	234	0	0	52519G471	LEHMAN BROS INC MONEY MKT PFD CUSTODIAL RCPT ON	FUS52519G4718	234	0.960000	1.000000
0	0	0	0	0	63	0	0	52519G661	LEHMAN BROS INC CUST RCPT FOR MONEY MKT PFD GOLDMAN	SACUS52519G6614	63	0.950000	1.000000
0	0	0	0	0	111	0	0	52519G695	LEHMAN BROS INC MONEY MKT PFD STK CUST RCPT	HSBC US52519G6952	111	0.950000	1.000000
0	0	0	0	0	49	0	0	52519G729	LEHMAN BROS INC CUSTODIAL RCPTS MMKT PFD CUST RCPT	NUS52519G7299	49	0.920000	1.000000
0	0	0	0	0	218	0	0	52519G745	LEHMAN BROS INC CUSTDL RPTS FORPFD VAR ISSERS MNY MKT	CST US52519G7455	218	0.920000	1.000000
0	0	0	0	0	728	0	0	89147L209	TORTOISE ENERGY INFRASTRUCTURECORP AUC RT MONEY MKT	CLUS89147L2097	728	1.004856	1.000000
0	0	0	0	0	705	0	0	89147L308	TORTOISE ENERGY INFRASTRUCTURECORP SER II MONEY MKT	PFD US89147L3087	705	1.004861	1.000000
0	0	0	0	0	560,157	0	0	02926PAC5	EAGLE 98-1 M1 CMO SERIES 98-1 AMERN RESIDENAL EAGLE	CERT TIUS02926PAC59	560,157	1.000462	1.000000
0	0	0	0	0	3,136,414	0	0	045413A24	INDMH 1998-2 A4 ASSET BACKED INDYMAC MANUF HOUSING	CONTR	3,136,414	0.970716	1.000000
0	0	0	0	0	6,135,891	0	0	09774XAV4	BCM 99-A A4 ASSETBK BOMBARDIER CAP MTGE SECUR	US09774XAV47	6,135,891	0.924169	1.000000
0	0	0	0	0	8,684,353	0	0	20846QCO9	CNF 2000-2 A5 SERIES 00 A5 CONSECO FINANCE SECT	CORP	8,684,353	0.817633	1.000000
0	0	0	0	0	360,320	0	0	20846QEH7	CNFHI 00-E B1 ASSTBACK 00-E CONSECO FIN HOMELOAN	TRUST	360,320	0.983967	1.000000
0	0	0	0	0	15,000,000	0	0	20846QER5	CNF 2000-5 A7 SERIES 00 5 CONSECO FINANCE SECT	CORP	15,000,000	0.789253	1.000000
0	0	0	0	0	30,852,803	0	0	20846QHN1	CNF 01-3 A4 ABS SER 01-3 CONSECO FINANCE SEC	CORP	30,852,803	0.984028	1.000000
0	0	0	0	0	3,342,617	0	0	22540AFG8	INDMH 1998-1 A4 INDYMAC MANUFACTURED HOUSING	C	3,342,617	0.898114	1.000000
0	0	0	0	0	175,204	0	0	393505BR2	GREENTREE 93-4 A-5 ASSET-BACK GREENTREE FINANCIAL	CORP	175,204	0.991142	1.000000
0	0	0	0	0	481,642	0	0	393505BY7	GREENTREE 94-1 A-5 ASSET-BACK GREENTREE FINANCIAL	CORP	481,642	0.998425	1.000000
0	0	0	0	0	3,685,265	0	0	393505FK3	GREENTREE 95-1 B2 ASSETBK LOAN GREENTREE FINANCIAL	CORP	3,685,265	0.899118	1.000000
0	0	0	0	0	2,000,000	0	0	393505LX8	GT 96-2 M1 ASSETBK LOAN GREENTREE FINANCIAL	CORP	2,000,000	0.815558	1.000000
0	0	0	0	0	75,716	0	0	393505QN5	GTMH 99-8 A-6 CMO SERIES 99-8 GREENTREE MANUFACTURED	HSG	75,716	0.996401	1.000000
0	0	0	0	0	3,210,000	0	0	393505QQ8	GTMH 96-8 M-1 CMO SERIES 96-8 GREENTREE MANUFACTURED	HSG	3,210,000	0.963717	1.000000
0	0	0	0	0	65,500	0	0	393505RH7	GT 96-10 A6 ASSETBK HOME EQTY GREENTREE FINANCIAL	MTGE HS	65,500	1.003447	1.000000
0	0	0	0	0	407,601	0	0	393505SJ2	GTMH 97-1 A6 ASSETBK HOME EQT GREENTREE MANUFACTURED	HSG	407,601	1.004043	1.000000
0	0	0	0	0	219,369	0	0	393505ST0	GTMH 97-2 A6 ASSETBK HOME EQT GREENTREE MANUFACTURED	HSG	219,369	1.023501	1.000000
0	0	0	0	0	12,235,000	0	0	393505T36	GTMH 99-1A6 ASSETBK LOAN GREENTREE MANUFACTURED	HSG	12,235,000	1.000082	1.000000
0	0	0	0	0	1,138,251	0	0	393505TW2	GT 97-3 A5 ASSETBK HOME EQUITY GREENTREE MANUFACTURED	HSG	1,138,251	0.995965	1.000000
0	0	0	0	0	1,011,000	0	0	393505UW0	GT 97-4 M1 ASSETBK HOME EQUITY GREENTREE MANUFACTURED	HSG	1,011,000	0.791234	1.000000
0	0	0	0	0	3,375,000	0	0	393505VY5	GTMH 97-5 M1 ASSETBK HOME GREENTREE MANUFACTURED	HSG	3,375,000	0.846680	1.000000
0	0	0	0	0	2,000,000	0	0	393505W24	GTMH 99-2A6 ASSETBK LOAN GREENTREE MANUFACTURED	HSG	2,000,000	0.890833	1.000000
0	0	0	0	0	2,048,859	0	0	393505XD9	GTMH 97-6 A7 ASSETBK HOME EQ GREENTREE MANUFACTURED	HSG	2,048,859	1.001636	1.000000
0	0	0	0	0	3,364,000	0	0	393505YA4	GT 97-8 M1 ASSETBK HOME EQ GREENTREE MANUFACTURED	HOU	3,364,000	0.767325	1.000000
0	0	0	0	0	6,500,000	0	0	395383AF9	GPMH 1999-5 M1A GREENPOINT MANUFACTURED HOUSIN		6,500,000	0.979035	1.000000
0	0	0	0	0	7,300,000	0	0	395383AN2	GPMH 2000-1 A4 GREENPOINT MANUFACTURED HOUSIN		7,300,000	0.932318	1.000000
0	0	0	0	0	5,157,041	0	0	52519SAB9	LABS 01-B A2 LEHMAN ABS MH TR 01-B A2	US52519SAB97	5,157,041	0.910497	1.000000
0	0	0	0	0	135,958	0	0	52519SAC7	LABS 01-B A3 LEHMAN ABS MH TR 01-B A3	US52519SAC70	135,958	0.927157	1.000000

0	0	0	279,590	0	50,421,000	0	912810FS2	US TREAS INFLATION INDEX NOTE		37,881,000	1.068606	1.000000	
4,601,754	0	0	0	0	-4,681,000	-4,601,754	912810FT0	U S TREASURY BOND	US912810FT08	-4,681,000	0.983071	1.000000	
2,885,419	0	0	311,151	0	-2,596,000	-2,885,419	912810PS1	US TREAS INFLATION INDEX NOTE		-16,275,000	1.111488	1.000000	
141,536	0	-504,785	0	0	-632,000	-141,536	912810PT9	U.S. TREASURY BOND	US912810PT97	-832,000	1.022664	1.000000	
0	0	0	0	0	541,000	569,042	912810PU6	U S TREASURY BOND		541,000	1.051833	1.000000	
0	0	0	116,546	0	16,537,000	0	912810PV4	US TREAS INFLATION INDEX BOND	US912810PV44	70,527,000	0.968346	1.000000	
16,513,376	0	-47,706,790	0	0	-66,819,000	-16,513,376	912810PW2	U.S. TREASURY BOND	US912810PW27	-44,819,000	0.961106	1.000000	
35,505	0	0	0	0	-35,000	-35,505	9128274V1	UNITED STATES TREASURY NOTES R/MD 4.75	11/15/2008	US9128274V18	-35,000	1.014433	1.000000
1,344,376	0	0	0	0	-987,000	-1,344,376	9128274Y5	US TREAS INFLATION INDEX NOTE		US9128274Y56	-987,000	1.362083	1.000000
57,256	0	0	0	0	-54,000	-57,256	9128275N8	UNITED STATES TREASURY NOTES R/MD 5.00	08/15/2009	US9128275N82	-54,000	1.060302	1.000000
4,140,202	0	0	879,779	0	-3,004,000	-4,140,202	9128275W8	US TREAS INFLATION INDEX NOTE		US9128275W81	-29,854,000	1.378230	1.000000
98,333	0	-1,968,701	0	0	-1,911,000	-1,911,000	9128276J6	UNITED STATES TREASURY NOTE R/MD 5.75	08/15/2010	US9128276J61	-1,911,000	1.081651	1.000000
0	0	0	1,689,746	0	191,000	0	9128276R8	US TREAS INFLATION INDEX NOTE		US9128276R87	-80,497,000	1.345365	1.000000
0	0	0	0	0	2,600,000	2,029,190	9128277B2	UNITED STATES TREASNTS R/MD 5.00	08/15/2011	US9128277B27	2,600,000	1.075258	1.000000
52,972,100	0	-22,915,496	105,739	0	-56,960,000	-52,972,100	9128277J5	US TREAS INFLATION INDEX NOTE		US9128277J52	-60,306,000	1.332296	1.000000
0	0	0	0	0	40,000	12,882	9128277L0	U S TREASURY NOTE		US9128277L09	40,000	1.074102	1.000000
0	0	0	1,593,248	0	7,349,000	0	912828AF7	US TREAS INFLATION INDEX NOTE		US912828AF74	-53,515,000	1.305040	1.000000
3,523,857	0	-3,066,755	0	0	-6,256,000	-3,523,857	912828AJ9	U S TREASURY NOTE		US912828AJ96	-6,256,000	1.058602	1.000000
433,078	0	-533,885	0	0	-955,000	-433,078	912828BA7	U S TREASURY NOTE		US912828BA78	-955,000	1.012631	1.000000
36,529,598	0	0	330,550	0	-29,900,000	-36,529,598	912828BD1	US TREAS INFLATION INDEX NOTE		US912828BD18	-41,371,000	1.221726	1.000000
16,915,077	0	-101,230	0	0	-100,000	0	912828BG4	U S TREASURY NOTE		US912828BG42	-100,000	1.012299	1.000000
0	0	0	0	0	-16,092,000	-16,915,077	912828BH2	U S TREASURY NOTE		US912828BH22	-16,092,000	1.051148	1.000000
0	0	-472,730	0	0	-468,000	0	912828BK5	U S TREASURY NOTE	US912828BK50	-468,000	1.010107	1.000000	
180,826	0	-100,040	0	0	-270,000	-180,826	912828BR0	U S TREASURY NOTE	US912828BR04	-270,000	1.040244	1.000000	
10,667,210	0	0	345,733	0	-8,740,000	-10,667,210	912828BV9	US TREAS INFLATION INDEX NOTE		US912828BV99	-22,765,000	1.220505	1.000000
0	0	0	0	0	17,446,000	18,095,706	912828CA6	U S TREASURY NOTE	US912828CA69	17,446,000	1.037241	1.000000	
1,761,677	0	-4,220,160	0	0	-5,923,000	-1,761,677	912828CC2	U S TREASURY NOTE	US912828CC26	-5,923,000	1.009932	1.000000	
131,675	0	0	0	0	-130,000	-131,675	912828CE8	U S TREASURY NOTE		US912828CE88	-130,000	1.012887	1.000000
1,525,991	0	-3,960,048	0	0	-5,000,000	-1,525,991	912828CH1	U S TREASURY NOTE		US912828CH12	-5,000,000	1.017208	1.000000
6,594	0	-14,783	0	0	-20,000	-6,594	912828CJ7	U S TREASURY NOTE	US912828CJ78	-20,000	1.068880	1.000000	
0	0	0	0	0	950,000	984,609	912828CL2	U S TREASURY NOTE		US912828CL22	950,000	1.036431	1.000000
0	0	0	308,133	0	25,278,000	0	912828CP3	US TREAS INFLATION INDEX NOTE		US912828CP33	16,447,000	1.196876	1.000000
4,093,882	0	0	0	0	-4,000,000	-4,093,882	912828CS7	U S TREASURY NOTE		US912828CS71	-4,000,000	1.023471	1.000000
0	0	0	0	0	650,000	682,289	912828CT5	U S TREASURY NOTE		US912828CT51	650,000	1.049676	1.000000
689,427	0	0	549,853	0	-604,000	-689,427	912828CZ1	US TREAS INFLATION INDEX NOTE	US912828CZ11	-24,629,000	1.141436	1.000000	
0	0	-180,536	0	0	-175,000	0	912828DE7	U S TREASURY NOTE		US912828DE74	-175,000	1.031647	1.000000
0	0	0	289,786	0	28,405,000	0	912828DH0	US TREAS INFLATION INDEX NOTE	US912828DH04	16,284,000	1.151606	1.000000	
396,684	0	-326,380	0	0	-700,000	-396,684	912828DM9	U S TREASURY NOTE		US912828DM99	-700,000	1.032948	1.000000
0	0	0	0	0	67,000	68,797	912828DV9	U S TREASURY NOTE		US912828DV92	67,000	1.026822	1.000000
26,523,168	0	0	263,817	0	-25,125,000	-26,523,168	912828EA4	US TREAS INFLATION INDEX NOTE	US912828EA42	-9,090,000	1.146948	1.000000	
0	0	-152,480	0	0	-150,000	0	912828EC0	U S TREASURY NOTE	US912828EC08	-150,000	1.016536	1.000000	
2,138	0	-367,935	0	0	-355,000	-2,138	912828EE6	U S TREASURY NOTE		US912828EE66	-355,000	1.042459	1.000000
15,631	0	0	0	0	-15,000	-15,631	912828EJ5	U S TREASURY NOTE	US912828EJ50	-15,000	1.042096	1.000000	
0	0	0	0	0	250,000	333	912828EL0	U S TREASURY NOTE	US912828EL07	250,000	1.012648	1.000000	
91,814	0	-195,946	0	0	-275,000	-91,814	912828EN6	U S TREASURY NOTE	US912828EN62	-275,000	1.046368	1.000000	
105,977	0	0	0	0	-100,000	-105,977	912828EQ9	U S TREASURY NOTE		US912828EQ93	-100,000	1.059768	1.000000
105,507	0	0	0	0	-100,000	-105,507	912828ES5	U S TREASURY NOTE	US912828ES59	-100,000	1.055072	1.000000	
0	0	0	283,003	0	8,843,000	0	912828ET3	US TREAS INFLATION INDEX NOTE	US912828ET33	7,996,000	1.133162	1.000000	
356	0	-4,929	0	0	-5,000	-356	912828EW6	U S TREASURY NOTE	US912828EW61	-5,000	1.056913	1.000000	
144,498	0	-7,695,479	0	0	591,000	623,510	912828EX4	U S TREASURY NOTE	US912828EX45	591,000	1.055008	1.000000	
0	0	0	0	0	-7,400,000	-144,498	912828FA3	U S TREASURY NOTE	US912828FA33	-7,400,000	1.059457	1.000000	
530,057	0	0	829,211	0	17,372,000	0	912828FB1	US TREAS INFLATION INDEX NOTE		US912828FB18	-19,087,000	1.135108	1.000000
0	0	0	0	0	-500,000	-530,057	912828FD7	U S TREASURY NOTE	US912828FD71	-500,000	1.060114	1.000000	
80,269	0	0	0	0	25,000	25,669	912828FE5	U S TREASURY NOTE	US912828FE54	25,000	1.028759	1.000000	
51,222	0	0	0	0	-74,000	-80,269	912828FF2	U S TREASURY NOTE	US912828FF20	-74,000	1.064723	1.000000	
0	0	0	0	0	-50,000	-51,222	912828FG0	U S TREASURY NOTE	US912828FG03	-50,000	1.024435	1.000000	
59,450	0	-188,103	0	0	6,000	6,482	912828FH8	U S TREASURY NOTE	US912828FH85	6,000	1.060396	1.000000	
0	0	0	0	0	-271,000	-59,450	912828FJ4	U S TREASURY NOTE	US912828FJ42	-271,000	1.024163	1.000000	
0	0	0	0	0	1,089,000	1,180,558	912828FK1	U S TREASURY NOTE	US912828FK15	1,089,000	1.084075	1.000000	
18,377	0	-277,939	309,389	0	97,504,000	0	912828FL9	US TREAS INFLATION INDEX NOTE	US912828FL97	84,169,000	1.156773	1.000000	
0	0	0	0	0	-290,000	-18,377	912828FM7	U S TREASURY NOTE		US912828FM73	-290,000	1.021778	1.000000
0	0	0	0	0	450,000	0	912828FN5	U S TREASURY NOTE	US912828FN53	450,000	1.071424	1.000000	
988,372	0	0	0	0	33,000	34,460	912828FP0	U S TREASURY NOTE	US912828FP02	33,000	1.044230	1.000000	
489,315	0	0	0	0	-916,000	-988,372	912828FQ8	U S TREASURY NOTE	US912828FQ84	-916,000	1.079009	1.000000	
0	0	0	0	0	-480,000	-489,315	912828FR6	U S TREASURY NOTE		US912828FR66	-480,000	1.019406	1.000000
0	0	0	0	0	7,000,000	2,752,871	912828FS4	U S TREASURY NOTE		US912828FS42	7,000,000	1.059425	1.000000
5,080,647	0	0	0	0	25,000	25,414	912828FT2	U S TREASURY NOTE		US912828FT22	25,000	1.016555	1.000000
105,317	0	0	0	0	-5,000,000	-5,080,647	912828FV7	U S TREASURY NOTE		US912828FV72	-5,000,000	1.016129	1.000000
0	0	0	0	0	-100,000	-105,317	912828FW5	U S TREASURY NOTE	US912828FW52	-100,000	1.053173	1.000000	
0	0	0	0	0	447,000	461,823	912828FX3	U S TREASURY NOTE		US912828FX31	447,000	1.033161	1.000000
103,678	0	0	0	0	362,000	380,041	912828FY1	U S TREASURY NOTE		US912828FY13	362,000	1.049838	1.000000
70	0	-106,802	0	0	-100,000	-103,678	912828FZ8	U S TREASURY NOTE		US912828FZ83	-100,000	1.036776	1.000000
0	0	0	0	0	-100,000	-70	912828GA2	U S TREASURY NOTE		US912828GA22	-100,000	1.068729	1.000000
0	0	0	0	0	575,000	307,521	912828GB0	U S TREASURY NOTE		US912828GB02	575,000	1.035604	1.000000

58,853	0	0	0	-35,000	-58,853	912828GC8	U S TREASURY NOTE				-55,000	1,070048	1,000000
26,183,636	0	0	359,585	-22,815,000	-28,183,636	912828GD6	US TREAS INFLATION INDEX NOTE		US912828GD6		-15,178,000	1,147650	1,000000
13,737	0	-44,209	0	-58,000	-13,737	912828GE4	U S TREASURY NOTE				-58,000	1,034754	1,000000
239	0	-24,389	0	-23,000	-239	912828GF1	U S TREASURY NOTE				-23,000	1,070816	1,000000
0	0	0	0	448,000	315,937	912828GG9	U S TREASURY NOTE				448,000	1,051266	1,000000
529,564	0	0	0	-500,000	-529,564	912828GH7	U S TREASURY NOTE		US912828GH7		-500,000	1,059126	1,000000
161,910	0	0	0	-157,000	-161,910	912828GJ3	U S TREASURY NOTE				-157,000	1,031274	1,000000
6,043,338	0	-444,479	0	-6,107,000	-6,043,338	912828GK0	U S TREASURY NOTE				-6,107,000	1,062357	1,000000
0	0	0	0	1,155,000	1,186,099	912828GL8	U S TREASURY NOTE				1,155,000	1,026926	1,000000
118,792	0	-5,942,275	0	-5,750,000	-118,792	912828GM6	U S TREASURY NOTE				-5,750,000	1,054099	1,000000
9,943,744	0	0	253,649	-9,024,000	-9,943,744	912828GN4	US TREAS INFLATION INDEX NOTE		US912828GN4		-19,503,000	1,101922	1,000000
586,744	0	0	0	-564,000	-586,744	912828GP9	U S TREASURY NOTE				-584,000	1,025246	1,000000
311	0	-62,195	0	-88,000	-311	912828GO7	U S TREASURY NOTE				-88,000	1,051199	1,000000
0	0	0	0	1,463,000	1,518,242	912828GR6	U S TREASURY NOTE		US912828GR6		1,463,000	1,037760	1,000000
61,479	0	-75,447	0	-132,000	-61,479	912828GS3	U S TREASURY NOTE		US912828GS3		-132,000	1,037316	1,000000
0	0	0	0	11,000	11,552	912828GT1	U S TREASURY NOTE				11,000	1,050189	1,000000
102,641	0	-2,755,101	0	-2,645,000	-102,641	912828GU8	U S TREASURY NOTE				-2,645,000	1,080432	1,000000
366	0	-109,654	0	-105,000	-366	912828GV6	U S TREASURY NOTE				-105,000	1,047812	1,000000
0	0	0	0	5,000	5,411	912828GW4	U S TREASURY NOTE				5,000	1,082254	1,000000
0	0	0	1,195,539	10,120,000	0	912828GX2	US TREAS INFLATION INDEX NOTE				-6,870,000	1,140353	1,000000
0	0	0	0	50,000	52,084	912828GY0	U S TREASURY NOTE				50,000	1,041683	1,000000
0	0	0	0	4,471,000	592,262	912828GZ7	U S TREASURY NOTE				4,471,000	1,068708	1,000000
0	0	0	0	346,000	369,270	912828HA1	U S TREASURY NOTE				346,000	1,067255	1,000000
0	0	0	0	250,000	255,540	912828HB9	U S TREASURY NOTE				250,000	1,029886	1,000000
0	0	0	0	378,000	394,798	912828HC7	U S TREASURY NOTE				378,000	1,044439	1,000000
256,878	0	0	0	-250,000	-256,878	912828HD5	U S TREASURY NOTE				-250,000	1,027510	1,000000
167,058	0	-964,208	0	-1,081,000	-167,058	912828HE3	U S TREASURY NOTE				-1,081,000	1,046468	1,000000
0	0	0	0	310,000	318,429	912828HG8	U S TREASURY NOTE		US912828HG8		310,000	1,027191	1,000000
0	0	0	0	102,000	103,754	912828HH6	U S TREASURY NOTE		US912828HH6		102,000	1,017193	1,000000
0	0	0	0	600,000	20,525	912828HJ2	U S TREASURY NOTE		US912828HJ2		600,000	1,025288	1,000000
35	0	-254,637	0	-250,000	-35	912828HK9	U S TREASURY NOTE		US912828HK9		-250,000	1,018688	1,000000
0	0	0	0	1,281,000	3,026	912828HL7	U S TREASURY NOTE		US912828HL7		1,281,000	1,025312	1,000000
2,096,508	0	0	0	-2,040,000	-2,096,508	912828HM5	U S TREASURY NOTE		US912828HM5		-2,040,000	1,027700	1,000000
53,288,543	0	-160,265,490	1,311,410	-206,480,000	-53,288,543	912828HN3	US TREAS INFLATION INDEX NOTE		US912828HN3		-84,835,000	1,034163	1,000000
8,103,798	0	0	0	-8,100,000	-8,103,798	912828HP8	U S TREASURY NOTE		US912828HP8		-8,100,000	1,000469	1,000000
360,818	0	-6,327,845	0	-6,788,000	-360,818	912828HQ6	U S TREASURY NOTE		US912828HQ6		-6,788,000	0,988873	1,000000
0	0	0	4,207,458	63,236,000	61,126,580	912828HR4	U S TREASURY NOTE		US912828HR4		-103,214,000	0,966642	1,000000
199,155	0	0	0	-200,000	-199,155	912828HS2	U S TREASURY NOTE		US912828HS2		-200,000	0,995774	1,000000
0	0	0	0	1,260,000	1,233,874	912828HT0	U S TREASURY NOTE		US912828HT0		1,260,000	0,979265	1,000000
49,416	0	0	0	-50,000	-49,416	912828HU7	U S TREASURY NOTE		US912828HU7		-50,000	0,988329	1,000000
370,398	0	0	0	-363,900	-370,398	912828HV5	U S TREASURY NOTE		US912828HV5		-363,900	0,964629	1,000000
0	0	0	1,083,802	39,996,000	0	912828HW3	US TREAS INFLATION INDEX NOTE		US912828HW3		16,126,000	0,994339	1,000000
0	0	0	0	90,000	89,362	912828HX1	U S TREASURY NOTE		US912828HX1		90,000	0,993138	1,000000
0	0	0	0	85,701,000	51,198,872	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY9		54,951,000	0,990528	1,000000
0	0	0	1,287,928	52,725,000	52,099,965	912828HZ6	U S TREASURY NOTE		US912828HZ6		-12,325,000	0,988145	1,000000
0	0	0	0	0	0	N00961513	FNMA SF 30 YEAR				0	0,966250	1,000000
0	0	0	0	0	0	N00725537	FNMA 15 YEAR				0	0,994297	1,000000
862	0	-332	0	-1,000	-882	9128274V1	UNITED STATES TREASURY NOTES R/M D 4.75	11/15/2008	US9128274V1		-1,000	1,014429	1,000000
0	0	-1,034	0	-1,000	0	9128275G3	UNITED STATES TREASURY NOTES R/M D 5.50	05/15/2009	US9128275G3		-1,000	1,033510	1,000000
1,060	0	0	0	-1,000	-1,060	9128275N8	UNITED STATES TREASURY NOTES R/M D 5.00	08/15/2009	US9128275N8		-1,000	1,060300	1,000000
1,084	0	0	0	-1,000	-1,084	9128275Z1	U S TREASURY NOTE		US9128275Z1		-1,000	1,084180	1,000000
0	0	-1,012	0	-1,000	0	912828BG4	U S TREASURY NOTE				-1,000	1,012296	1,000000
0	0	-1,010	0	-1,000	0	912828BK5	U S TREASURY NOTE		US912828BK5		-1,000	1,010108	1,000000
1,009	0	0	0	-1,000	-1,009	912828BM1	U S TREASURY NOTE		US912828BM1		-1,000	1,008592	1,000000
1,008	0	0	0	-1,000	-1,008	912828BQ2	U S TREASURY NOTE		US912828BQ2		-1,000	1,008017	1,000000
3	0	-1,021	0	-1,000	-3	912828BT6	U S TREASURY NOTE				-1,000	1,023462	1,000000
1,020	0	0	0	-1,000	-1,020	912828BV1	U S TREASURY NOTE		US912828BV1		-1,000	1,020457	1,000000
0	0	-1,015	0	-1,000	0	912828BZ2	U S TREASURY NOTE		US912828BZ2		-1,000	1,015189	1,000000
297	0	-713	0	-1,000	-297	912828CC2	U S TREASURY NOTE		US912828CC2		-1,000	1,009937	1,000000
0	0	0	0	1,000	1,013	912828CE8	U S TREASURY NOTE				1,000	1,012889	1,000000
289	0	-726	0	-1,000	-289	912828CH1	U S TREASURY NOTE				-1,000	1,017212	1,000000
95	0	-641	0	-1,000	-95	912828CL2	U S TREASURY NOTE				-1,000	1,036432	1,000000
0	0	-1,029	0	-1,000	0	912828CN8	U S TREASURY NOTE				-1,000	1,028840	1,000000
1,023	0	0	0	-1,000	-1,023	912828CS7	U S TREASURY NOTE				-1,000	1,023466	1,000000
0	0	-1,032	0	-1,000	0	912828DE7	U S TREASURY NOTE				-1,000	1,031651	1,000000
362	0	-669	0	-1,000	-362	912828DG2	U S TREASURY NOTE				-1,000	1,031887	1,000000
1,026	0	0	0	-1,000	-1,026	912828DL1	U S TREASURY NOTE				-1,000	1,026424	1,000000
0	0	-1,017	0	-1,000	0	912828EO0	U S TREASURY NOTE		US912828EO0		-1,000	1,018537	1,000000
1,013	0	0	0	-1,000	-1,013	912828EL0	U S TREASURY NOTE		US912828EL0		-1,000	1,012648	1,000000
1,030	0	0	0	-1,000	-1,030	912828EV8	U S TREASURY NOTE		US912828EV8		-1,000	1,029795	1,000000
549	0	-478	0	-1,000	-549	912828FE5	U S TREASURY NOTE		US912828FE5		-1,000	1,026755	1,000000
1,024	0	0	0	-1,000	-1,024	912828FG0	U S TREASURY NOTE		US912828FG0		-1,000	1,024440	1,000000
330	0	-694	0	-1,000	-330	912828FJ4	U S TREASURY NOTE		US912828FJ4		-1,000	1,024180	1,000000
63	0	-956	0	-1,000	-63	912828FM7	U S TREASURY NOTE				-1,000	1,021783	1,000000

1,044	0	0	0	0	-1,000	-1,044	912828FP0	U S TREASURY NOTE		US912828FP02	-1,000	1,044226	1.000000
1,019	0	0	0	0	-1,000	-1,019	912828FR6	U S TREASURY NOTE			-1,000	1,019403	1.000000
35	0	-982	0	0	-1,000	-35	912828FT2	U S TREASURY NOTE			-1,000	1,016554	1.000000
1,016	0	0	0	0	-1,000	-1,016	912828FV7	U S TREASURY NOTE			-1,000	1,016128	1.000000
17	0	-1,016	0	0	-1,000	-17	912828FX3	U S TREASURY NOTE			-1,000	1,033158	1.000000
39	0	-999	0	0	-1,000	-39	912828FZ8	U S TREASURY NOTE			-1,000	1,036778	1.000000
1,036	0	0	0	0	-1,000	-1,036	912828GB0	U S TREASURY NOTE			-1,000	1,035608	1.000000
245	0	-789	0	0	-1,000	-245	912828GE4	U S TREASURY NOTE			-1,000	1,034751	1.000000
1,051	0	0	0	0	-1,000	-1,051	912828GG9	U S TREASURY NOTE			-1,000	1,051262	1.000000
1,031	0	0	0	0	-1,000	-1,031	912828GJ3	U S TREASURY NOTE			-1,000	1,031271	1.000000
1,027	0	0	0	0	-1,000	-1,027	912828GL8	U S TREASURY NOTE			-1,000	1,026930	1.000000
1,025	0	0	0	0	-1,000	-1,025	912828GP9	U S TREASURY NOTE			-1,000	1,025251	1.000000
1,050	0	0	0	0	-1,000	-1,050	912828GT1	U S TREASURY NOTE			-1,000	1,050197	1.000000
3	0	-1,044	0	0	-1,000	-3	912828GV6	U S TREASURY NOTE			-1,000	1,047808	1.000000
54	0	-997	0	0	-1,000	-54	912828GY0	U S TREASURY NOTE			-1,000	1,041685	1.000000
1,030	0	0	0	0	-1,000	-1,030	912828HB9	U S TREASURY NOTE			-1,000	1,028868	1.000000
305	0	-722	0	0	-1,000	-305	912828HD5	U S TREASURY NOTE			-1,000	1,027515	1.000000
1,020	0	0	0	0	-1,000	-1,020	912828HF0	U S TREASURY NOTE		US912828HF02	-1,000	1,020047	1.000000
1,025	0	0	0	0	-1,000	-1,025	912828HJ2	U S TREASURY NOTE		US912828HJ24	-1,000	1,025292	1.000000
1,025	0	0	0	0	-1,000	-1,025	912828HL7	U S TREASURY NOTE		US912828HL79	-1,000	1,025312	1.000000
1,000	0	0	0	0	-1,000	-1,000	912828HP8	U S TREASURY NOTE		US912828HP83	-1,000	1,000468	1.000000
996	0	0	0	0	-1,000	-996	912828HS2	U S TREASURY NOTE		US912828HS23	-1,000	0,995775	1.000000
668	0	-321	0	0	-1,000	-668	912828HU7	U S TREASURY NOTE		US912828HU78	-1,000	0,988327	1.000000
0	0	0	295,986	0	1,000	993	912828HX1	U S TREASURY NOTE		US912828HX18	1,000	0,993142	1.000000
0	0	0	0	0	0	0	912828JA9	U S TREASURY NOTE		US912828JA96	1,000,000	0,999766	1.000000
9,729,891	0	-5,082,290	0	0	-15,000,000	-9,729,891	912828HZ6	U S TREASURY NOTE		US912828HZ65	-5,000,000	0,988145	1.000000
0	0	0	0	0	17,819	0	F00B11087	GOLD PC 15 YEAR - FHLMC			17,819	1,039347	1.000000
0	0	0	0	0	4,520	0	F00B17181	GOLD PC 15 YEAR - FHLMC			4,520	1,015205	1.000000
0	0	0	0	0	11,069	0	F00B17381	GOLD PC 15 YEAR - FHLMC			11,069	1,015205	1.000000
0	0	0	0	0	9,331	0	F00E00238	GOLD PC 15 YEAR - FHLMC			9,331	1,039346	1.000000
0	0	0	0	0	2,352	0	F00E00376	GOLD PC 15 YEAR - FHLMC			2,352	1,034543	1.000000
0	0	0	0	0	6,966	0	F00E00385	GOLD PC 15 YEAR - FHLMC			6,966	1,034545	1.000000
0	0	0	0	0	76,557	0	F00E00392	GOLD PC 15 YEAR - FHLMC			76,557	1,039347	1.000000
0	0	0	0	0	76,938	0	F00E00419	GOLD PC 15 YEAR - FHLMC			76,938	1,039347	1.000000
0	0	0	0	0	187,319	0	F00E00542	GOLD PC 15 YEAR - FHLMC			187,319	1,039347	1.000000
0	0	0	0	0	43,126	0	F00E00762	GOLD PC 15 YEAR - FHLMC			43,126	1,034545	1.000000
0	0	0	0	0	157,991	0	F00E01009	GOLD PC 15 YEAR - FHLMC			157,991	1,039347	1.000000
0	0	0	0	0	107,606	0	F00E01142	GOLD PC 15 YEAR - FHLMC		US31294KHT51	107,606	1,039347	1.000000
0	0	0	0	0	14,269	0	F00E01159	GOLD PC 15 YEAR - FHLMC			14,269	1,039347	1.000000
0	0	0	0	0	1,193	0	F00E01173	GOLD PC 15 YEAR - FHLMC		US31294KJ550	1,193	1,015204	1.000000
0	0	0	0	0	3,032	0	F00E49033	GOLD PC 15 YEAR - FHLMC			3,032	1,029857	1.000000
0	0	0	0	0	11,229	0	F00E64411	GOLD PC 15 YEAR - FHLMC			11,229	1,034545	1.000000
0	0	0	0	0	2,989	0	F00E88434	GOLD PC 15 YEAR - FHLMC			2,989	1,039347	1.000000
0	0	0	0	0	115,871	0	F00E70210	GOLD PC 15 YEAR - FHLMC			115,871	1,039347	1.000000
0	0	0	0	0	1,204	0	F00E70843	GOLD PC 15 YEAR - FHLMC			1,204	1,039349	1.000000
0	0	0	0	0	4,908	0	F00E80771	GOLD PC 15 YEAR - FHLMC			4,908	1,039349	1.000000
0	0	0	0	0	5,759	0	F00E82492	GOLD PC 15 YEAR - FHLMC			5,759	1,037084	1.000000
0	0	0	0	0	165,218	0	F00E83832	GOLD PC 15 YEAR - FHLMC			165,218	1,039347	1.000000
0	0	0	0	0	85,592	0	F00E84826	GOLD PC 15 YEAR - FHLMC			85,592	1,039347	1.000000
0	0	0	0	0	108,261	0	F00E85236	GOLD PC 15 YEAR - FHLMC			108,261	1,039347	1.000000
0	0	0	0	0	110,209	0	F00E89403	GOLD PC 15 YEAR - FHLMC			110,209	1,039347	1.000000
0	0	0	0	0	7,198	0	F00E90294	GOLD PC 15 YEAR - FHLMC			7,198	1,039348	1.000000
0	0	0	0	0	4,392	0	F00E95378	GOLD PC 15 YEAR - FHLMC			4,392	1,039347	1.000000
0	0	0	0	0	327	0	F00G10139	GOLD PC 15 YEAR - FHLMC			327	1,029848	1.000000
0	0	0	0	0	15,994	0	F00G10397	GOLD PC 15 YEAR - FHLMC			15,994	1,029856	1.000000
0	0	0	0	0	6,176	0	F00G10452	GOLD PC 15 YEAR - FHLMC			6,176	1,029855	1.000000
0	0	0	0	0	2,763	0	F00G10573	GOLD PC 15 YEAR - FHLMC			2,763	1,037086	1.000000
0	0	0	0	0	8,125	0	F00G11053	GOLD PC 15 YEAR - FHLMC			8,125	1,029855	1.000000
0	0	0	0	0	4,347	0	F00G12110	GOLD PC 15 YEAR - FHLMC			4,347	1,015205	1.000000
0	0	0	0	0	95,413	0	F00G12800	GOLD PC 15 YEAR - FHLMC		US3128M1GT06	95,413	1,015205	1.000000
0	0	0	0	0	96,882	0	F00G12649	GOLD PC 15 YEAR - FHLMC		US3128MBDD61	96,882	1,015205	1.000000
0	0	0	0	0	124,539	0	F00G12729	GOLD PC 15 YEAR - FHLMC		US3128MBEW34	124,539	1,039347	1.000000
0	0	0	0	0	8,188	0	F00G12788	GOLD PC 15 YEAR - FHLMC			8,188	0,975203	1.000000
0	0	0	0	0	861,219	0	F00G12836	GOLD PC 15 YEAR - FHLMC			861,219	1,015205	1.000000
0	0	0	0	0	165,419	0	F00G12822	GOLD PC 15 YEAR - FHLMC			165,419	1,015205	1.000000
0	0	0	0	0	23,394	0	F00G13021	GOLD PC 15 YEAR - FHLMC			23,394	1,015205	1.000000
0	0	0	0	0	404,445	0	F00G13023	GOLD PC 15 YEAR - FHLMC			404,445	1,015205	1.000000
0	0	0	0	0	898,022	0	F00G13034	GOLD PC 15 YEAR - FHLMC			898,022	1,039347	1.000000
0	0	0	0	0	192,772	0	F00G13072	GOLD PC 15 YEAR - FHLMC			192,772	0,998134	1.000000
0	0	0	0	0	3,000,504	0	F00G13077	GOLD PC 15 YEAR - FHLMC			3,000,504	1,015205	1.000000
0	0	0	0	0	500,000	0	F00G13085	GOLD PC 15 YEAR - FHLMC			500,000	0,975203	1.000000
0	0	0	0	0	712,328	0	F00G13145	GOLD PC 15 YEAR - FHLMC			712,328	1,015205	1.000000
0	0	0	0	0	8,029,238	0	F00G13151	GOLD PC 15 YEAR - FHLMC			8,029,238	1,031417	1.000000
0	0	0	0	0	396,381	0	F00G18131	GOLD PC 15 YEAR - FHLMC			396,381	1,039347	1.000000

0	0	0	0	0	66,025	0	F00G18159	GOLD PC 15 YEAR - FHLMC			66,025	1.039347	1.000000
0	0	0	0	0	40,932	0	F00G18199	GOLD PC 15 YEAR - FHLMC			40,932	1.015205	1.000000
0	0	0	0	0	207,676	0	F00G18213	GOLD PC 15 YEAR - FHLMC			207,676	1.039347	1.000000
0	0	0	0	0	242,678	0	F00G18236	GOLD PC 15 YEAR - FHLMC			242,678	1.039347	1.000000
0	0	0	0	0	9,000,004	0	F00G18245	GOLD PC 15 YEAR - FHLMC			9,000,004	0.975203	1.000000
0	0	0	0	0	1,185,912	0	F00G18251	GOLD PC 15 YEAR - FHLMC			1,185,912	0.998134	1.000000
0	0	0	0	0	327,690	0	F00G18252	GOLD PC 15 YEAR - FHLMC			327,690	1.015205	1.000000
0	0	0	0	0	44,858	0	F00G18253	GOLD PC 15 YEAR - FHLMC			44,858	1.015205	1.000000
0	0	0	0	0	441,695	0	F00G18256	GOLD PC 15 YEAR - FHLMC			441,695	0.947507	1.000000
0	0	0	0	0	282,491	0	F00J01072	GOLD PC 15 YEAR - FHLMC			282,491	1.015205	1.000000
0	0	0	0	0	13,602	0	F00J02711	GOLD PC 15 YEAR - FHLMC			13,602	1.015205	1.000000
0	0	0	0	0	6,049	0	F00J04382	GOLD PC 15 YEAR - FHLMC			6,049	1.015205	1.000000
0	0	0	0	0	892,890	0	F00J05329	GOLD PC 15 YEAR - FHLMC			892,890	1.039347	1.000000
0	0	0	0	0	365,426	0	F00J05414	GOLD PC 15 YEAR - FHLMC			365,426	1.039347	1.000000
0	0	0	0	0	49,327	0	F00J05523	GOLD PC 15 YEAR - FHLMC			49,327	1.015205	1.000000
0	0	0	0	0	75,175	0	F00J06246	GOLD PC 15 YEAR - FHLMC			75,175	1.015205	1.000000
0	0	0	0	0	1,424,755	0	F00J06990	GOLD PC 15 YEAR - FHLMC			1,424,755	1.039347	1.000000
0	0	0	0	0	89,875	0	F00J06850	GOLD PC 15 YEAR - FHLMC			89,875	1.015205	1.000000
0	0	0	0	0	17,216	0	F00J07403	GOLD PC 15 YEAR - FHLMC			17,216	0.998133	1.000000
0	0	0	0	0	46,568	0	F00J07539	GOLD PC 15 YEAR - FHLMC			46,568	1.015205	1.000000
0	0	0	0	0	468,108	0	F00J07589	GOLD PC 15 YEAR - FHLMC			468,108	1.015205	1.000000
0	0	0	0	0	470,382	0	F00J07808	GOLD PC 15 YEAR - FHLMC			470,382	0.998134	1.000000
0	0	0	0	0	391,837	0	F00J07825	GOLD PC 15 YEAR - FHLMC			391,837	0.998134	1.000000
0	0	0	0	0	1,049,287	0	F00J07842	GOLD PC 15 YEAR - FHLMC			1,049,287	0.947507	1.000000
0	0	0	0	0	82,130	0	F00J07862	GOLD PC 15 YEAR - FHLMC			82,130	1.015205	1.000000
0	0	0	0	0	46,396	0	F00J07894	GOLD PC 15 YEAR - FHLMC			46,396	1.015205	1.000000
0	0	0	0	0	500,869	0	F00J07909	GOLD PC 15 YEAR - FHLMC			500,869	1.015205	1.000000
0	0	0	0	0	200,020	0	F00J07926	GOLD PC 15 YEAR - FHLMC			200,020	0.998134	1.000000
0	0	0	0	0	122,477	0	F00J07931	GOLD PC 15 YEAR - FHLMC			122,477	0.975203	1.000000
0	0	0	0	0	744,389	0	F00J07958	GOLD PC 15 YEAR - FHLMC			744,389	1.015205	1.000000
0	0	0	0	0	37,681	0	F00J07974	GOLD PC 15 YEAR - FHLMC			37,681	1.015205	1.000000
0	0	0	0	0	932,602	0	F00J10138	GOLD PC 15 YEAR - FHLMC			932,602	1.039347	1.000000
0	0	0	0	0	507,225	0	F00J10203	GOLD PC 15 YEAR - FHLMC			507,225	0.998134	1.000000
0	0	0	0	0	64,513	0	G00433824	GNMA-15YR MATURITY			64,513	1.034932	1.000000
0	0	0	0	0	6,976	0	G00458890	GNMA-15YR MATURITY			6,976	1.034932	1.000000
0	0	0	0	0	54,427	0	G00592471	GNMA-15YR MATURITY			54,427	1.006024	1.000000
0	0	0	0	0	25,989	0	G00607652	GNMA-15YR MATURITY			25,989	1.006024	1.000000
0	0	0	0	0	105,681	0	G00647459	GNMA-15YR MATURITY			105,681	1.006024	1.000000
0	0	0	0	0	135,716	0	G00650079	GNMA-15YR MATURITY			135,716	1.006024	1.000000
0	0	0	0	0	3,050	0	N00234418	FNMA 15 YEAR			3,050	1.036026	1.000000
0	0	0	0	0	4,959	0	N00243050	FNMA 15 YEAR			4,959	1.036027	1.000000
0	0	0	0	0	1,936	0	N00250331	FNMA 15 YEAR			1,936	1.034270	1.000000
0	0	0	0	0	21,132	0	N00250341	FNMA 15 YEAR			21,132	1.036027	1.000000
0	0	0	0	0	4,148	0	N00250378	FNMA GTD PASS THRU POOL#250378FNMA	RMD	7.50 US31371FCP53	4,148	1.034271	1.000000
0	0	0	0	0	7,041	0	N00250465	FNMA 15 YEAR			7,041	1.034272	1.000000
0	0	0	0	0	16,395	0	N00250858	FNMA GTD PASS THRU POOL#250858FNMA	RMD	7.50 US31371FTP70	16,395	1.034271	1.000000
0	0	0	0	0	8,820	0	N00251257	FNMA 15 YEAR			8,820	1.034819	1.000000
0	0	0	0	0	21,762	0	N00251290	FNMA 15 YEAR			21,762	1.034271	1.000000
0	0	0	0	0	17,520	0	N00252868	FNMA 15 YEAR			17,520	1.034271	1.000000
0	0	0	0	0	29,069	0	N00253540	FNMA 15 YEAR			29,069	1.036028	1.000000
0	0	0	0	0	0	0	N00256811	FNMA SF 30 YEAR			0	1.050781	1.000000
0	0	0	0	0	0	0	N00257003	FNMA SF 30 YEAR			0	0.992969	1.000000
0	0	0	0	0	0	0	N00257013	FNMA 15 YEAR	US31371NNU53		0	0.994297	1.000000
0	0	0	0	0	32,115	0	N00257061	FNMA 15 YEAR			32,115	0.998602	1.000000
0	0	0	0	0	0	0	N00257079	FNMA 15 YEAR			0	3.010938	1.000000
0	0	0	0	0	0	0	N00257117	FNMA 15 YEAR			0	0.994297	1.000000
0	0	0	0	0	24,828	0	N00257131	FNMA 15 YEAR			24,828	0.998602	1.000000
0	0	0	0	0	19,156	0	N00257153	FNMA 15 YEAR			19,156	1.043722	1.000000
0	0	0	0	0	0	0	N00257160	FNMA SF 30 YEAR			0	0.996250	1.000000
0	0	0	0	0	117,586	0	N00257225	FNMA 15 YEAR			117,586	1.043722	1.000000
0	0	0	0	0	43,434	0	N00257234	FNMA 15 YEAR	US31371NV361		43,434	0.998602	1.000000
0	0	0	0	0	876,272	0	N00257268	FNMA SF 30 YEAR			876,272	1.069896	1.000000
0	0	0	0	0	1,420	0	N00322816	FNMA 15 YEAR			1,420	1.036033	1.000000
0	0	0	0	0	103,686	0	N00323223	FNMA 15 YEAR			103,686	1.043722	1.000000
0	0	0	0	0	102,225	0	N00323513	FNMA 15 YEAR			102,225	1.043722	1.000000
0	0	0	0	0	178,097	0	N00323818	FNMA 15 YEAR			178,097	1.043722	1.000000
0	0	0	0	0	11,308	0	N00327130	FNMA 15 YEAR			11,308	1.036028	1.000000
0	0	0	0	0	100,506	0	N00341457	FNMA 15 YEAR			100,506	1.043722	1.000000
0	0	0	0	0	2,790	0	N00347038	FNMA 15 YEAR			2,790	1.034271	1.000000
0	0	0	0	0	74,527	0	N00356802	FNMA 15 YEAR	US31376JKP39		74,527	1.043722	1.000000
0	0	0	0	0	1,894	0	N00361215	FNMA 15 YEAR			1,894	1.034823	1.000000
0	0	0	0	0	7,526	0	N00390378	FNMA 15 YEAR			7,526	1.036027	1.000000
0	0	0	0	0	240,065	0	N00398776	FNMA 15 YEAR			240,065	1.036028	1.000000
0	0	0	0	0	6,948	0	N00404280	FNMA 15 YEAR			6,948	1.036028	1.000000

476,188

0	0	0	0	0	4,397	0	N00417450	FNMA 15 YEAR	4,397	1.038027	1.000000
0	0	0	0	0	76,254	0	N00420018	FNMA 15 YEAR	76,254	1.043722	1.000000
0	0	0	0	0	17,850	0	N00428267	FNMA 15 YEAR	17,850	1.043722	1.000000
0	0	0	0	0	8,418	0	N00480592	FNMA 15 YEAR	8,418	1.036028	1.000000
0	0	0	0	0	2,705	0	N00505116	FNMA 15 YEAR	2,705	1.034271	1.000000
0	0	0	0	0	61,693	0	N00511590	FNMA 15 YEAR	61,693	1.043722	1.000000
0	0	0	0	0	15,160	0	N00527274	FNMA 15 YEAR	15,160	1.036028	1.000000
0	0	0	0	0	14,020	0	N00535272	FNMA 15 YEAR	14,020	1.034271	1.000000
0	0	0	0	0	38,091	0	N00535377	FNMA 15 YEAR	38,091	1.034546	1.000000
0	0	0	0	0	113,342	0	N00545041	FNMA 15 YEAR	113,342	1.043722	1.000000
0	0	0	0	0	9,796	0	N00560860	FNMA 15 YEAR	9,796	1.036027	1.000000
0	0	0	0	0	9,394	0	N00569915	FNMA 15 YEAR	9,394	1.036028	1.000000
0	0	0	0	0	16,728	0	N00576805	FNMA 15 YEAR	16,728	1.043722	1.000000
0	0	0	0	0	107,784	0	N00601346	FNMA 15 YEAR	107,784	1.043722	1.000000
0	0	0	0	0	41,075	0	N00622533	FNMA 15 YEAR	41,075	1.036028	1.000000
0	0	0	0	0	9,267	0	N00723718	FNMA 15 YEAR	9,267	1.038029	1.000000
0	0	0	0	0	46,171	0	N00725746	FNMA 15 YEAR	46,171	1.036028	1.000000
0	0	0	0	0	1,125	0	N00725654	FNMA 15 YEAR	1,125	1.038025	1.000000
28,633	0	0	0	0	-29,321	-28,633	N00735069	FNMA 15 YEAR	-29,321	0.976531	1.000000
0	0	0	0	0	29,143	0	N00735924	FNMA 15 YEAR	29,143	1.038028	1.000000
0	0	0	0	0	145,018	0	N00745153	FNMA 15 YEAR	145,018	1.038028	1.000000
0	0	0	0	0	41,813	0	N00747794	FNMA 15 YEAR	41,813	0.887389	1.000000
0	0	0	0	0	14,907	0	N00761420	FNMA 15 YEAR	14,907	0.947351	1.000000
0	0	0	0	0	16,196	0	N00763027	FNMA 15 YEAR	16,196	1.036028	1.000000
0	0	0	0	0	71,435	0	N00769011	FNMA 15 YEAR	71,435	1.043722	1.000000
0	0	0	0	0	2,832	0	N00785082	FNMA 15 YEAR	2,832	1.036027	1.000000
253,330	0	0	0	0	204,912	0	N00795754	FNMA 15 YEAR	204,912	1.043722	1.000000
0	0	0	0	0	-248,459	-253,330	N00841280	FNMA SF 30 YEAR	-248,459	1.019620	1.000000
0	0	0	0	0	18,291	18,266	N00885561	FNMA 15 YEAR	18,291	0.998602	1.000000
0	0	0	0	0	0	0	N00888802	FNMA 15 YEAR	0	1.000000	1.000000
0	0	0	0	0	35,593	0	N00888878	FNMA 15 YEAR	35,593	1.043722	1.000000
0	0	0	0	0	39,788	40,670	N00889255	FNMA 15 YEAR	40,670	0.998603	1.000000
0	0	0	0	0	441,525	0	N00889305	FNMA 15 YEAR	0	2.994297	1.000000
0	0	0	0	0	117,940	0	N00889428	FNMA 15 YEAR	117,940	0.998602	1.000000
0	0	0	0	0	244,067	186,456	N00896632	FNMA 15 YEAR	244,067	0.998602	1.000000
45,342	0	0	0	0	310,081	-45,405	N00896845	FNMA 15 YEAR	-45,405	0.998603	1.000000
0	0	0	0	0	539,990	244,400	N00896860	FNMA 15 YEAR	244,400	0.998602	1.000000
0	0	0	0	0	365,839	110,991	N00896872	FNMA 15 YEAR	110,991	0.998602	1.000000
0	0	0	0	0	873,984	59,107	N00899468	FNMA 15 YEAR	59,107	0.998602	1.000000
0	0	0	0	0	0	0	N00899483	FNMA 15 YEAR	0	0.994297	1.000000
0	0	0	0	0	111,461	38,862	N00900546	FNMA 15 YEAR	38,862	0.998603	1.000000
0	0	0	0	0	106,018	160,206	N00903036	FNMA 15 YEAR	160,206	0.998602	1.000000
0	0	0	0	0	79,199	700,367	N00906197	FNMA 15 YEAR	700,367	0.998602	1.000000
0	0	0	0	0	548,152	-212,997	N00906437	FNMA 15 YEAR	-212,997	0.998602	1.000000
0	0	0	0	0	0	39,735	N00908574	FNMA 15 YEAR	39,735	0.998602	1.000000
0	0	0	0	0	0	342,877	N00908953	FNMA 15 YEAR	342,877	0.998602	1.000000
0	0	0	0	0	0	31,847	N00909352	FNMA 15 YEAR	31,847	0.998602	1.000000
0	0	0	0	0	995,073	302,017	N00910330	FNMA 15 YEAR	302,017	0.998602	1.000000
0	0	0	0	0	681,608	-674,288	N00911240	FNMA 15 YEAR	-674,288	0.998602	1.000000
0	0	0	0	0	0	66,677	N00911746	FNMA 15 YEAR	66,677	1.043722	1.000000
0	0	0	0	0	59,886	41,787	N00912487	FNMA 15 YEAR	41,787	0.998602	1.000000
0	0	0	0	0	0	41,926	N00912554	FNMA 15 YEAR	41,926	0.998602	1.000000
0	0	0	0	0	0	32,151	N00912991	FNMA 15 YEAR	32,151	0.998603	1.000000
0	0	0	0	0	518,051	175,054	N00914616	FNMA 15 YEAR	175,054	0.998602	1.000000
0	0	0	0	0	84,472	22,990	N00915937	FNMA 15 YEAR	22,990	0.998602	1.000000
0	0	0	0	0	0	315,021	N00917970	FNMA 15 YEAR	315,021	0.998602	1.000000
0	0	0	0	0	0	419,548	N00918052	FNMA 15 YEAR	419,548	0.998602	1.000000
0	0	0	0	0	497,913	70,781	N00918104	FNMA 15 YEAR	70,781	0.998602	1.000000
0	0	0	0	0	0	40,690	N00918793	FNMA 15 YEAR	40,690	0.998602	1.000000
0	0	0	0	0	0	-26,681	N00918900	FNMA 15 YEAR	-26,681	0.998603	1.000000
895,854	0	0	0	0	0	-882,029	N00922383	FNMA 15 YEAR	-882,029	1.015674	1.000000
0	0	0	0	0	68,465	0	N00928390	FNMA 15 YEAR	68,465	0.998602	1.000000
0	0	0	0	0	37,135	0	N00928535	FNMA 15 YEAR	37,135	0.998602	1.000000
0	0	0	0	0	195,814	0	N00928550	FNMA 15 YEAR	195,814	1.036028	1.000000
0	0	0	0	0	327,965	327,507	N00928628	FNMA 15 YEAR	327,965	0.998602	1.000000
0	0	0	0	0	6,198,003	1,000,000	N00928961	FNMA 15 YEAR	1,000,000	1.031417	1.000000
0	0	0	0	0	0	678,092	N00929138	FNMA 15 YEAR	678,092	1.015674	1.000000
0	0	0	0	0	592,861	32,432	N00929224	FNMA 15 YEAR	32,432	0.998602	1.000000
0	0	0	0	0	0	46,936	N00929251	FNMA 15 YEAR	46,936	0.998603	1.000000
0	0	0	0	0	575,311	1,005,230	N00929399	FNMA 15 YEAR	1,005,230	0.998602	1.000000
0	0	0	0	0	0	26,600	N00929473	FNMA 15 YEAR	26,600	0.998602	1.000000
153,061	0	0	0	0	0	-153,275	N00929474	FNMA 15 YEAR	-153,275	0.998602	1.000000
0	0	0	0	0	195,419	164,078	N00929518	FNMA 15 YEAR	164,078	0.998602	1.000000
244,327	0	0	0	0	0	-236,665	N00933071	FNMA 15 YEAR	-236,665	1.031417	1.000000

US31410TL290

US31411HMX51

US31411NZT70

0	0	0	0	0	46,430	0	N00933106	FNMA 15 YEAR	46,430	0.998602	1.000000	
0	0	0	0	0	52,483	0	N00933445	FNMA 15 YEAR	52,483	0.998602	1.000000	
0	0	0	0	247,870	31,253	0	N00933488	FNMA 15 YEAR	31,253	0.998602	1.000000	
0	0	0	0	0	40,997	0	N00933498	FNMA 15 YEAR	40,997	0.998602	1.000000	
0	0	0	0	0	29,794	0	N00933502	FNMA 15 YEAR	29,794	0.998602	1.000000	
0	0	0	0	2,114,919	139,943	0	N00933895	FNMA 15 YEAR	139,943	0.998602	1.000000	
0	0	0	0	437,895	101,019	0	N00933899	FNMA 15 YEAR	101,019	0.998602	1.000000	
0	0	0	0	0	85,607	83,598	N00933906	FNMA 15 YEAR	85,607	0.976531	1.000000	
0	0	0	0	150,378	40,122	0	N00933907	FNMA 15 YEAR	40,122	0.998602	1.000000	
0	0	0	0	0	639,794	0	N00933915	FNMA 15 YEAR	639,794	0.976531	1.000000	
0	0	0	0	0	2,524,909	0	N00933931	FNMA 15 YEAR	2,524,909	0.947351	1.000000	
0	0	0	0	0	27,749	0	N00937618	FNMA 15 YEAR	27,749	0.998602	1.000000	
0	0	0	0	82,888	48,406	0	N00940852	FNMA 15 YEAR	48,406	0.998602	1.000000	
0	0	0	0	0	327,893	327,434	N00940914	FNMA 15 YEAR	327,893	0.998602	1.000000	
0	0	0	0	0	0	0	N00941280	FNMA SF 30 YEAR	0	1.014453	1.000000	
0	0	-625,890	0	714,562	-629,089	0	N00941821	FNMA 15 YEAR	-626,869	0.998602	1.000000	
0	0	0	0	0	59,846	0	N00942431	FNMA 15 YEAR	59,846	0.998602	1.000000	
0	0	0	0	534,729	101,512	0	N00948084	FNMA 15 YEAR	101,512	0.998602	1.000000	
0	0	0	0	0	86,800	0	N00949454	FNMA 15 YEAR	86,800	0.998602	1.000000	
0	0	0	0	1,401,602	591,845	412,359	N00949456	FNMA 15 YEAR	591,845	0.998602	1.000000	
0	0	0	0	0	37,146	0	N00949586	FNMA 15 YEAR	37,146	0.998603	1.000000	
1,031,417	0	0	0	1,033,000	-1,000,000	-1,031,417	N00952792	FNMA 15 YEAR	-1,000,000	1.031417	1.000000	
0	0	0	0	0	261,992	0	N00953038	FNMA 15 YEAR	261,992	0.847351	1.000000	
0	0	0	0	0	34,224	0	N00954948	FNMA 15 YEAR	34,224	0.998602	1.000000	
0	0	-37,898	0	514,588	-37,951	0	N00960455	FNMA 15 YEAR	-37,951	0.998602	1.000000	
0	0	-688,030	0	2,212,657	-688,993	0	N00960754	FNMA 15 YEAR	-688,993	0.998602	1.000000	
0	0	0	0	3,480,346	64,233	0	N00961097	FNMA 15 YEAR	64,233	0.998602	1.000000	
0	0	0	0	0	897,462	890,932	N00961305	FNMA 15 YEAR	897,462	0.998602	1.000000	
0	0	0	0	0	44,480	0	N00961340	FNMA 15 YEAR	44,480	0.998602	1.000000	
0	0	0	0	0	308,909	299,580	N00961402	FNMA 15 YEAR	308,909	0.998602	1.000000	
0	0	-703,183	0	926,438	-704,177	0	N00961437	FNMA 15 YEAR	-704,177	0.998602	1.000000	
0	0	0	0	0	0	0	N00961513	FNMA SF 30 YEAR	0	0.966250	1.000000	
0	0	0	0	0	76,286	0	N00961587	FNMA 15 YEAR	76,286	0.998603	1.000000	
0	0	0	0	0	37,271	0	N00961755	FNMA 15 YEAR	37,271	0.998603	1.000000	
0	0	0	0	0	26,369	0	N00961798	FNMA 15 YEAR	26,369	0.998602	1.000000	
0	0	0	0	369,249	42,118	0	N00962586	FNMA 15 YEAR	42,118	0.998602	1.000000	
0	0	0	0	0	338,000	295,994	N00962704	FNMA 15 YEAR	338,000	0.998602	1.000000	
0	0	0	0	0	812,217	0	N00962804	FNMA 15 YEAR	812,217	0.998602	1.000000	
0	0	0	0	50,130	561,265	560,480	N00962872	FNMA 15 YEAR	561,265	0.998602	1.000000	
0	0	0	0	0	543,249	542,490	N00963231	FNMA 15 YEAR	543,249	0.998602	1.000000	
0	0	0	0	0	485,317	484,639	N00963257	FNMA 15 YEAR	485,317	0.998602	1.000000	
0	0	0	0	0	33,242	0	N00963318	FNMA 15 YEAR	33,242	0.998603	1.000000	
0	0	0	0	0	314,658	258,767	N00963505	FNMA 15 YEAR	314,658	0.998602	1.000000	
0	0	0	0	0	206,462	191,748	N00966869	FNMA 15 YEAR	206,462	0.998602	1.000000	
0	0	-889,332	0	1,185,962	-899,590	0	N00966726	FNMA 15 YEAR	-899,590	0.998602	1.000000	
0	0	0	0	0	464,344	386,547	N00967352	FNMA 15 YEAR	464,344	0.998602	1.000000	
0	0	-24,802	0	691,487	-24,937	0	N00967450	FNMA 15 YEAR	-24,937	0.998602	1.000000	
0	0	-785,884	0	898,010	-784,781	0	N00967598	FNMA 15 YEAR	-784,781	0.998602	1.000000	
0	0	0	0	0	45,237	0	N00967606	FNMA 15 YEAR	45,237	0.998602	1.000000	
0	0	0	0	0	149,320	0	N00967779	FNMA 15 YEAR	149,320	0.998602	1.000000	
0	0	0	0	223,958	86,457	0	N00988173	FNMA 15 YEAR	86,457	0.998602	1.000000	
0	0	0	0	356,296	-33,834	0	N00988524	FNMA 15 YEAR	-33,834	0.998602	1.000000	
0	0	0	0	0	68,932	0	N00989353	FNMA 15 YEAR	68,932	0.998602	1.000000	
0	0	0	0	322,586	57,900	0	N00989482	FNMA 15 YEAR	57,900	0.998602	1.000000	
0	0	0	0	0	24,709	0	N00989810	FNMA 15 YEAR	24,709	0.998602	1.000000	
0	0	0	0	2,303,384	84,634	0	N00989958	FNMA 15 YEAR	84,634	0.998602	1.000000	
0	0	0	0	447,896	45,144	0	N00989976	FNMA 15 YEAR	45,144	0.998602	1.000000	
0	0	0	0	0	66,235	0	N00972080	FNMA 15 YEAR	66,235	0.998602	1.000000	
0	0	0	0	87,400	29,714	0	N00972427	FNMA 15 YEAR	29,714	0.998603	1.000000	
0	0	0	0	0	44,708	0	N00972949	FNMA 15 YEAR	44,708	0.998602	1.000000	
0	0	-399,440	0	514,583	-399,899	0	N00973119	FNMA 15 YEAR	-399,899	0.998602	1.000000	
0	0	0	0	835,226	73,673	0	N00973863	FNMA 15 YEAR	73,673	0.998602	1.000000	
0	0	0	0	0	246,631	179,883	N00973992	FNMA 15 YEAR	246,631	0.998602	1.000000	
0	0	0	0	0	385,362	7,853	0	N00974109	FNMA 15 YEAR	7,853	0.998602	1.000000
0	0	0	0	0	648,485	33,600	0	N00974917	FNMA 15 YEAR	33,600	0.998603	1.000000
0	0	0	0	1,440,942	44,518	0	N00974623	FNMA 15 YEAR	44,518	0.998602	1.000000	
0	0	0	0	0	505,601	29,570	0	N00974626	FNMA 15 YEAR	29,570	0.998603	1.000000
0	0	0	0	1,117,583	118,790	0	N00975080	FNMA 15 YEAR	118,790	0.998602	1.000000	
0	0	0	0	0	288,501	429,809	N00975497	FNMA 15 YEAR	430,411	0.998602	1.000000	
0	0	0	0	0	501,064	57,925	N00975872	FNMA 15 YEAR	58,000	0.998602	1.000000	
0	0	0	0	1,094,933	113,394	0	N00976396	FNMA 15 YEAR	113,394	0.998602	1.000000	
0	0	0	0	0	0	0	N00976456	FNMA 15 YEAR	0	1.010938	1.000000	
0	0	0	0	625,158	865,631	0	N00976748	FNMA 15 YEAR	865,631	0.998602	1.000000	
0	0	0	0	854,109	178,079	0	N00979891	FNMA 15 YEAR	178,079	0.998602	1.000000	

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0	0	0	0	0	32,978	0	N00981257	FNMA 15 YEAR		32,978	0.998602	1.000000
1,107,205	0	0	0	1,327,764	-1,108,755	-1,107,205	N00981537	FNMA 15 YEAR		-1,108,755	0.998602	1.000000
608,363	0	0	0	0	-622,984	-608,363	N00981545	FNMA 15 YEAR		-622,984	0.976531	1.000000
0	0	0	0	0	82,605	0	N00981571	FNMA 15 YEAR		82,605	0.998602	1.000000
0	0	0	0	200,728	41,913	0	N00981597	FNMA 15 YEAR		41,913	0.998602	1.000000
0	0	0	0	5,974,663	1,368,949	0	N00981614	FNMA 15 YEAR		1,368,949	0.998602	1.000000
0	0	0	0	0	205,837	0	N00981616	FNMA 15 YEAR		205,837	1.015674	1.000000
4,123,404	0	0	0	812,315	-4,129,175	-4,123,404	N00981930	FNMA 15 YEAR		-4,129,175	0.998602	1.000000
0	0	0	0	850,381	66,751	0	N00982106	FNMA 15 YEAR		66,751	0.998602	1.000000
958,389	0	0	0	968,585	-959,730	-958,389	N00982874	FNMA 15 YEAR		-959,730	0.998602	1.000000
0	0	0	0	0	50,000	0	3128X1M27	FREDDIE MAC	US3128X1M272	50,000	1.010133	1.000000
0	0	-540,318	0	0	-513,000	0	3128X2EV3	FREDDIE MAC	US3128X2EV34	-483,000	1.053252	1.000000
0	0	-874,163	0	0	-854,000	0	3128X2ME2	FREDDIE MAC	US3128X2ME27	-854,000	1.023599	1.000000
0	0	-3,826,923	0	0	-3,713,000	0	3128X35R0	FREDDIE MAC		-3,713,000	1.031221	1.000000
0	0	-2,703,367	0	0	-2,660,000	0	3128X3K85	FREDDIE MAC		-2,660,000	1.016311	1.000000
0	0	0	0	0	41,000	0	3128X3WY5	FREDDIE MAC	US3128X3WY53	41,000	1.021133	1.000000
0	0	0	0	0	1,000,000	0	3128X4GL9	FREDDIE MAC	US3128X4GL99	1,000,000	1.045964	1.000000
0	0	-52,337	0	0	-50,000	0	3128X4GV7	FREDDIE MAC		-50,000	1.048748	1.000000
0	0	-4,827,488	0	0	-4,890,000	0	31331SQ89	FEDERAL FARM CREDIT BANK	US31331SQ893	-4,890,000	1.029315	1.000000
0	0	-16,733,167	0	0	-16,445,000	0	31331SR28	FEDERAL FARM CREDIT BANK	US31331SR282	-15,945,000	1.017523	1.000000
0	0	0	0	0	5,000	0	31331TBF7	FEDERAL FARM CREDIT BANK		5,000	1.012486	1.000000
0	0	0	0	0	100,000	0	31331TEP2	FEDERAL FARM CREDIT BANK	US31331TEP21	100,000	1.024975	1.000000
0	0	0	0	0	500,000	0	31331V4Q6	FEDERAL FARM CREDIT BANK	US31331V4Q62	500,000	1.044683	1.000000
0	0	-8,719,059	0	0	-8,267,000	0	31331VSK3	FEDERAL FARM CREDIT BANK	US31331VSK34	-8,267,000	1.052137	1.000000
0	0	0	0	0	1,665,000	0	31331XE40	FEDERAL FARM CREDIT BANK	US31331XE402	1,665,000	1.054820	1.000000
0	0	-517,867	0	516,094	-500,000	0	31331XVH2	FEDERAL FARM CREDIT BANK	US31331XVH24	-500,000	1.035735	1.000000
0	0	-17,466,985	0	0	-16,600,000	0	31331XWL2	FEDERAL FARM CREDIT BANK	US31331XWL27	-16,600,000	1.033548	1.000000
0	0	-38,183,302	0	0	-37,115,000	0	31331YGP9	FEDERAL FARM CREDIT BANK		-37,115,000	1.028784	1.000000
0	0	0	0	0	45,000	0	31331YWG1	FEDERAL FARM CREDIT BANK		45,000	0.996516	1.000000
0	0	-141,106	0	0	-140,000	0	31339X2M5	FEDERAL HOME LOAN BANK SYSTEM	US31339X2M59	-140,000	1.007903	1.000000
0	0	0	0	0	5,000	0	3133M89T6	FEDERAL HOME LOAN BANK	US3133M89T61	5,000	1.039247	1.000000
0	0	-181,659	0	0	-175,000	0	3133M8CM4	FEDERAL HOME LOAN BANK	US3133M8CM42	-175,000	1.038034	1.000000
0	0	0	0	0	5,000	0	3133MKGH4	FEDERAL HOME LOAN BANK	US3133MKGH41	5,000	1.060063	1.000000
0	0	0	0	0	10,000	10,725	3133MNVV0	FEDERAL HOME LOAN BANK	US3133MNVV09	10,000	1.072478	1.000000
0	0	-3,585,179	0	0	-3,500,000	0	3133MTZL5	FEDERAL HOME LOAN BANK SYSTEM	US3133MTZL50	-3,500,000	1.024337	1.000000
0	0	0	0	0	260,000	77,159	3133X06Q7	FEDERAL HOME LOAN BANK SYSTEM	US3133X06Q76	260,000	1.028782	1.000000
0	0	0	0	0	35,000	0	3133X0KH1	FEDERAL HOME LOAN BANK SYSTEM	US3133X0KH10	35,000	1.048242	1.000000
0	0	0	0	0	3,420,000	0	3133X42H3	FEDERAL HOME LOAN BANK SYSTEM	US3133X42H32	3,420,000	1.023809	1.000000
0	0	-128,940	0	0	-120,000	0	3133X7FK5	FEDERAL HOME LOAN BANK SYSTEM	US3133X7FK56	-120,000	1.074468	1.000000
0	0	-4,811,458	0	0	-4,735,000	0	3133X7SH8	FEDERAL HOME LOAN BANK SYSTEM	US3133X7SH80	-4,735,000	1.016147	1.000000
0	0	0	0	0	920,000	0	3133X8EL2	FEDERAL HOME LOAN BANK SYSTEM	US3133X8EL22	920,000	1.021118	1.000000
0	0	0	0	0	1,000,000	0	3133X9PS3	FEDERAL HOME LOAN BANK SYSTEM	US3133X9PS39	1,000,000	1.016234	1.000000
0	0	-496,977	0	0	-425,000	0	3133X9VB3	FEDERAL HOME LOAN BANK SYSTEM	US3133X9VB30	-425,000	1.028181	1.000000
1,211,947	0	-985,029	0	0	-2,130,000	-1,211,947	3133XB207	FEDERAL HOME LOAN BANK SYSTEM	US3133XB207	-2,130,000	1.031444	1.000000
0	0	-2,783,692	0	0	-2,725,000	0	3133XBV28	FEDERAL HOME LOAN BANK SYSTEM		-2,725,000	1.021634	1.000000
0	0	-35,894	0	0	-35,000	0	3133XC4D2	FEDERAL HOME LOAN BANK SYSTEM	US3133XC4D27	-35,000	1.019814	1.000000
0	0	-5,093	0	0	-5,000	0	3133XCJ46	FEDERAL HOME LOAN BANK SYSTEM	US3133XCJ463	-5,000	1.018515	1.000000
0	0	-12,767,632	0	0	-12,345,000	0	3133XCQ29	FEDERAL HOME LOAN BANK SYSTEM	US3133XCQ293	-12,345,000	1.034235	1.000000
0	0	0	0	0	620,000	0	3133XCTV5	FEDERAL HOME LOAN BANK SYSTEM	US3133XCTV52	620,000	1.046658	1.000000
0	0	-12,198,722	0	0	-12,030,000	0	3133XCZ55	FEDERAL HOME LOAN BANK SYSTEM	US3133XCZ559	-12,030,000	1.014025	1.000000
0	0	-29,283	0	0	-20,000	0	3133XDUG7	FEDERAL HOME LOAN BANK SYSTEM	US3133XDUG78	-20,000	1.014133	1.000000
0	0	-3,199,104	0	0	-3,090,000	0	3133XDT76	FEDERAL HOME LOAN BANK SYSTEM	US3133XDT767	-3,090,000	1.035309	1.000000
0	0	-409,159	0	0	-380,000	0	3133XDTA9	FEDERAL HOME LOAN BANK SYSTEM	US3133XDTA98	-380,000	1.053050	1.000000
0	0	-711,131	0	0	-680,000	0	3133XECU1	FEDERAL HOME LOAN BANK SYSTEM	US3133XECU19	-680,000	1.045780	1.000000
0	0	0	0	0	1,680,000	0	3133XENX3	FEDERAL HOME LOAN BANK SYSTEM	US3133XENX39	1,680,000	1.045049	1.000000
0	0	-482,838	0	0	-445,000	0	3133XES83	FEDERAL HOME LOAN BANK SYSTEM		-445,000	1.040086	1.000000
0	0	-524,784	0	0	-500,000	0	3133XES91	FEDERAL HOME LOAN BANK SYSTEM	US3133XES916	-500,000	1.046528	1.000000
0	0	0	0	0	275,000	291,398	3133XFJF4	FEDERAL HOME LOAN BANK SYSTEM	US3133XFJF44	275,000	1.059630	1.000000
0	0	0	0	0	140,000	0	3133XGDD3	FEDERAL HOME LOAN BANK SYSTEM	US3133XGDD33	140,000	1.068519	1.000000
0	0	-266,190	0	0	-255,000	0	3133XGEG3	FEDERAL HOME LOAN BANK SYSTEM	US3133XGEG37	-255,000	1.043881	1.000000
0	0	-81,927	0	0	-90,000	0	3133XGH49	FEDERAL HOME LOAN BANK SYSTEM	US3133XGH492	-90,000	1.021412	1.000000
0	0	0	0	0	50,000	0	3133XGLE2	FEDERAL HOME LOAN BANK SYSTEM		50,000	1.048788	1.000000
0	0	-4,206,894	0	0	-4,000,000	0	3133XGYT5	FEDERAL HOME LOAN BANK SYSTEM	US3133XGYT55	-4,000,000	1.051723	1.000000
0	0	0	0	0	870,000	904,788	3133XHPH9	FEDERAL HOME LOAN BANK SYSTEM	US3133XHPH91	870,000	1.039987	1.000000
0	0	0	0	0	675,000	0	3133XJVL9	FEDERAL HOME LOAN BANK SYSTEM		675,000	1.048604	1.000000
0	0	-5,299,026	0	0	-5,135,000	0	3133XJXU7	FEDERAL HOME LOAN BANK SYSTEM	US3133XJXU76	-5,135,000	1.031943	1.000000
0	0	-102,522	0	0	-100,000	0	3133XKQX6	FEDERAL HOME LOAN BANK SYSTEM		-100,000	1.025224	1.000000
0	0	-915,932	0	0	-885,000	0	3133XKQD2	FEDERAL HOME LOAN BANK SYSTEM	US3133XKQD25	-1,285,000	1.034952	1.000000
0	0	-594,674	0	0	-560,000	0	3133XLPJ9	FEDERAL HOME LOAN BANK SYSTEM		-560,000	1.061225	1.000000
0	0	-17,454,453	0	0	-16,935,000	0	3133XME56	FEDERAL HOME LOAN BANK SYSTEM	US3133XME560	-16,935,000	1.030673	1.000000
0	0	-12,062,726	0	0	-11,815,000	0	3133XMSQ5	FEDERAL HOME LOAN BANK SYSTEM	US3133XMSQ58	-11,815,000	1.020121	1.000000
0	0	-12,062,050	0	0	-11,770,000	0	3133XNHZ5	FEDERAL HOME LOAN BANK SYSTEM	US3133XNHZ59	-11,770,000	1.024813	1.000000
0	0	-22,693,766	0	0	-22,075,000	0	3133XNTD1	FEDERAL HOME LOAN BANK SYSTEM	US3133XNTD10	-22,075,000	1.028030	1.000000
0	0	-1,326,001	0	0	-1,350,000	0	3133XP2W3	FEDERAL HOME LOAN BANK SYSTEM	US3133XP2W36	-1,350,000	0.981482	1.000000

0	0	0	0	200,000	0	3134A1GH7	FEDERAL HOME LOAN MTG CORP	US3134A1GH78	200,000	1,115145	1,000000
0	0	-1,017	0	-1,000	0	3134A2UJ5	FREDDIE MAC	US3134A2UJ51	-1,000	1,017189	1,000000
0	0	-120,089	0	-111,000	0	3134A33L8	FEDERAL HOME LOAN MTG CORP	US3134A33L82	-160,000	1,081949	1,000000
0	0	-11,369,066	0	-10,397,000	0	3134A35H5	FEDERAL HOME LOAN MTG CORP	US3134A35H52	-10,397,000	1,093495	1,000000
68,199	0	-2,401,786	0	-2,035,000	-68,199	3134A4AA2	FEDERAL HOME LOAN MTG CORP	US3134A4AA29	-2,035,000	1,213752	1,000000
0	0	-697,232	0	-640,000	0	3134A4DY7	FEDERAL HOME LOAN MTG CORP	US3134A4DY77	-642,000	1,068133	1,000000
0	0	-16,437,918	0	-15,503,000	0	3134A4EW0	FEDERAL HOME LOAN MTG CORP	US3134A4EW03	-15,485,000	1,060306	1,000000
0	0	-14,227,037	0	-12,975,000	0	3134A4FM1	FREDDIE MAC	US3134A4FM12	-12,975,000	1,096496	1,000000
0	0	-58,834,643	0	-55,070,000	0	3134A4HF4	FEDERAL HOME LOAN MTG CORP	US3134A4HF43	-55,070,000	1,068361	1,000000
0	0	-37,496,552	0	-34,501,000	0	3134A4JT2	FREDDIE MAC	US3134A4JT29	-33,701,000	1,088825	1,000000
0	0	-9,264,716	0	-8,693,000	0	3134A4QD9	FEDERAL HOME LOAN MTG CORP	US3134A4QD93	-8,743,000	1,066995	1,000000
0	0	-1,223,790	0	-1,180,000	0	3134A4SA3	FREDDIE MAC	US3134A4SA37	-1,180,000	1,037110	1,000000
0	0	-43,474	0	-42,000	0	3134A4UK8	FREDDIE MAC	US3134A4UK80	-42,000	1,035087	1,000000
0	0	-37,122	0	-36,000	0	3134A4UM4	FREDDIE MAC	US3134A4UM47	-36,000	1,031178	1,000000
0	0	-2,465,768	0	-2,441,000	0	3134A4UJ0	FREDDIE MAC	US3134A4UJ05	-2,441,000	1,010146	1,000000
0	0	-1,050,136	0	-996,000	0	3134A4UJ6	FREDDIE MAC	US3134A4UJ62	-996,000	1,054354	1,000000
0	0	-20,702,805	0	-20,020,000	0	3134A4UJ2	FREDDIE MAC	US3134A4UJ29	-20,091,000	1,034096	1,000000
0	0	-1,019	0	-1,000	0	3134A4VA9	FREDDIE MAC	US3134A4VA99	-1,000	1,018541	1,000000
0	0	-134,294,665	0	-129,700,000	0	3134A4VB7	FREDDIE MAC	US3134A4VB72	-129,700,000	1,035428	1,000000
0	0	-30,326	0	-30,000	0	3134A4VC5	FREDDIE MAC	US3134A4VC55	-30,000	1,010881	1,000000
0	0	-75,305,367	0	-73,469,000	0	3134A4VE1	FREDDIE MAC	US3134A4VE12	-73,469,000	1,024716	1,000000
0	0	-61,036	0	-60,000	-1	3134A4VG6	FREDDIE MAC	US3134A4VG69	-60,000	1,017293	1,000000
1	0	-104,385	0	-100,000	0	31359M2D4	FEDERAL NATIONAL MORTGAGE ASSO		-100,000	1,043848	1,000000
261,408	0	-3,179,703	0	-3,291,000	-261,408	31359M2S1	FEDERAL NATIONAL MORTGAGE ASSO		-3,291,000	1,046631	1,000000
0	0	-1,875,578	0	-1,778,000	0	31359M5H2	FEDERAL NATIONAL MORTGAGE ASSO	US31359M5H21	-1,778,000	1,054881	1,000000
0	0	0	0	18,000	0	31359M5Z2	FEDERAL NATIONAL MORTGAGE ASSO	US31359M5Z29	18,000	1,038452	1,000000
0	0	-1,039,580	0	-1,000,000	0	31359MA45	FEDERAL NATIONAL MORTGAGE ASSO	US31359MA453	-1,000,000	1,039580	1,000000
0	0	0	0	25,000	26,228	31359MC50	FEDERAL NATIONAL MORTGAGE ASSO	US31359MC509	25,000	1,049108	1,000000
0	0	-15,504,732	0	-15,196,000	0	31359MC90	FEDERAL NATIONAL MORTGAGE ASSO	US31359MC921	-15,196,000	1,020317	1,000000
0	0	0	0	48,000	0	31359MEU3	FEDERAL NATIONAL MTG ASSN	US31359MEU36	48,000	1,130386	1,000000
0	0	-8,640,794	0	-8,229,000	0	31359MEV1	FEDERAL NATIONAL MTG ASSN	US31359MEV19	-8,229,000	1,066109	1,000000
0	0	-43,554,134	0	-41,831,000	0	31359MF40	FEDERAL NATIONAL MORTGAGE ASSO	US31359MF403	-20,931,000	1,041193	1,000000
0	0	-907,167	0	-830,000	0	31359MFG3	FEDERAL NATIONAL MORTGAGE ASSO	US31359MFG33	-4,830,000	1,092973	1,000000
27,856	0	-370,844	0	-314,000	-27,856	31359MFJ7	FEDERAL NATIONAL MTGE ASSN	US31359MFJ71	-314,000	1,269111	1,000000
0	0	-56,801	0	-44,000	0	31359MFP3	FEDERAL NATIONAL MTG ASSN	US31359MFP32	-44,000	1,263663	1,000000
0	0	0	0	0	0	31359MFS7	FEDERAL NATIONAL MTG ASSN	US31359MFS70	2,000	1,078716	1,000000
0	0	-99,035,017	0	-91,695,000	0	31359MGJ6	FEDERAL NATIONAL MORTGAGE ASSO	US31359MGJ62	-91,695,000	1,080048	1,000000
0	0	-484,802	0	-450,000	0	31359MGT4	FEDERAL NATIONAL MTG ASSN	US31359MGT45	-450,000	1,077338	1,000000
1,856,119	0	-3,745,422	0	-3,233,000	-1,856,119	31359MJH7	FEDERAL NATIONAL MTG ASSN	US31359MJH79	-5,336,000	1,070426	1,000000
0	0	0	0	49,000	51,758	31359MLS0	FEDERAL NATIONAL MTG ASSN	US31359MLS07	-951,000	1,056276	1,000000
0	0	-2,747,575	0	-2,617,000	0	31359MM26	FEDERAL NATIONAL MORTGAGE ASSO	US31359MM268	-5,832,000	1,049895	1,000000
0	0	-1,741,362	0	-1,594,000	0	31359MMQ3	FEDERAL NATIONAL MORTGAGE ASSO	US31359MMQ32	-1,594,000	1,092448	1,000000
0	0	0	0	309,000	0	31359MNU3	FEDERAL NATIONAL MORTGAGE ASSO	US31359MNU35	309,000	1,044792	1,000000
0	0	0	0	2,000	2,057	31359MPF4	FEDERAL NATIONAL MTG ASSN	US31359MPF40	-11,598,000	1,028657	1,000000
0	0	-1,909,281	0	-1,867,000	0	31359MRG0	FEDERAL NATIONAL MORTGAGE ASSO	US31359MRG05	-1,867,000	1,022636	1,000000
0	0	0	0	5,200,000	358,976	31359MSL8	FANNIE MAE	US31359MSL80	5,200,000	1,022723	1,000000
204	0	-2,789,299	0	-2,717,000	-204	31359MTG8	FEDERAL NATIONAL MORTGAGE ASSO	US31359MTG86	-2,717,000	1,026684	1,000000
0	0	0	0	200,000	0	31359MU68	FEDERAL NATIONAL MORTGAGE ASSO	US31359MU683	200,000	1,045254	1,000000
0	0	-1,054,861	0	-1,043,000	0	31359MUQ4	FANNIE MAE	US31359MUQ40	-1,043,000	1,011372	1,000000
0	0	0	0	400,000	0	31359MVE0	FEDERAL NATIONAL MORTGAGE ASSO	US31359MVE01	400,000	1,016147	1,000000
0	0	-96,821	0	-95,000	0	31359MWJ8	FEDERAL NATIONAL MORTGAGE ASSO	US31359MWJ88	-95,000	1,019166	1,000000
0	0	-1,947,096	0	-1,900,000	0	31359MXH1	FEDERAL NATIONAL MORTGAGE ASSO	US31359MXH14	-1,900,000	1,024787	1,000000
0	0	-232,689	0	-225,000	0	31359MYN7	FEDERAL NATIONAL MORTGAGE ASSO	US31359MYN72	-225,000	1,034175	1,000000
0	0	-6,386,242	0	-6,100,000	0	31359MZ30	FEDERAL NATIONAL MORTGAGE ASSO	US31359MZ302	-6,100,000	1,048925	1,000000
0	0	0	0	95,268,000	0	31359MZL0	FEDERAL NATIONAL MORTGAGE ASSO	US31359MZL08	95,268,000	1,056048	1,000000
0	0	-1,050	0	-1,000	0	31364GBZ1	FEDERAL NATIONAL MTG ASSN-MTN	US31364GBZ19	-1,000	1,050174	1,000000
0	0	0	0	200,000	0	3136F7DG9	FANNIE MAE	US3136F7DG98	200,000	1,057249	1,000000
0	0	-18,050,526	0	-17,767,000	0	3137EAA85	FREDDIE MAC	US3137EAA858	-18,167,000	1,049728	1,000000
0	0	-75,142,538	0	-73,037,000	0	3137EAAK5	FREDDIE MAC	US3137EAAK57	-71,537,000	1,028828	1,000000
0	0	-28,873,078	0	-27,643,000	0	3137EAAP4	FREDDIE MAC	US3137EAAP45	-27,643,000	1,044499	1,000000
0	0	-5,073,849	0	-4,894,000	0	3137EAA07	FREDDIE MAC	US3137EAA071	-4,894,000	1,043143	1,000000
0	0	0	0	3,833,000	0	3137EAAAX7	FREDDIE MAC	US3137EAAAX78	3,833,000	1,054478	1,000000
0	0	-880,515	0	-860,000	0	3137EAAZ2	FREDDIE MAC	US3137EAAZ27	-860,000	1,031084	1,000000
0	0	-51,861,994	0	-50,000,000	0	3137EABA6	FREDDIE MAC	US3137EABA66	-50,000,000	1,037240	1,000000
0	0	0	0	26,505,000	0	3137EABB4	FREDDIE MAC	US3137EABB40	23,505,000	1,016813	1,000000
8,576,049	0	-20,974,478	0	-28,875,000	-8,576,049	3137EABE8	FREDDIE MAC	US3137EABE88	-28,875,000	1,023395	1,000000
0	0	-14,707,213	0	-14,596,000	0	3137EABF5	FREDDIE MAC	US3137EABF53	-14,596,000	1,007688	1,000000
0	0	-3,410,773	0	-3,400,000	0	3137EABG3	FREDDIE MAC	US3137EABG33	-3,400,000	1,003188	1,000000
0	0	-3,260,444	0	-3,323,000	0	3137EABH1	FREDDIE MAC	US3137EABH17	-3,323,000	0,990203	1,000000
182,207	0	-306,519	0	-500,000	-182,207	3137EABJ7	FREDDIE MAC	US3137EABJ72	-500,000	0,981453	1,000000
0	0	-310,332	0	-315,000	0	3137EABK4	FREDDIE MAC	US3137EABK44	-315,000	0,985180	1,000000
0	0	-994,279	0	-1,000,000	0	3137EABL2	FREDDIE MAC	US3137EABL22	-1,000,000	0,994279	1,000000
38,876	0	-214,412	0	-244,000	-38,876	31398ABX9	FEDERAL NATIONAL MORTGAGE ASSO	US31398ABX90	-244,000	1,038065	1,000000
0	0	-2,425,364	0	-2,345,000	0	31398AGU0	FEDERAL NATIONAL MORTGAGE ASSO	US31398AGU07	-2,345,000	1,034271	1,000000

0	0	-809,616	0	0	-784,000	0	31398AHZ8	FEDERAL NATIONAL MORTGAGE ASSO	US31398AHZ84	-784,000	1,032675	1.000000	
0	0	-758,191	0	0	-735,000	0	31398AJX1	FEDERAL NATIONAL MORTGAGE ASSO	US31398AJX19	-735,000	1,031562	1.000000	
0	0	-7,873,938	0	0	-7,778,000	0	31398AKX9	FEDERAL NATIONAL MORTGAGE ASSO	US31398AKX99	-7,778,000	1,012334	1.000000	
0	0	-2,991,992	0	0	-3,015,000	0	31398AMV1	FEDERAL NATIONAL MORTGAGE ASSO	US31398AMV16	-3,015,000	0.992369	1.000000	
0	0	-1,247,855	0	0	-1,287,000	0	31398AMV9	FEDERAL NATIONAL MORTGAGE ASSO	US31398AMV99	-1,287,000	0.968583	1.000000	
0	0	0	0	0	6,000	5,906	31398APG1	FEDERAL NATIONAL MORTGAGE ASSO	US31398APG12	-1,244,000	0.984252	1.000000	
0	0	0	0	0	278,000	0	31398APV8	FEDERAL NATIONAL MORTGAGE ASSO	US31398APV86	-322,000	0.986080	1.000000	
0	0	-2,005,627	0	0	-2,100,000	0	31398ARH7	FEDERAL NATIONAL MORTGAGE ASSO	US31398ARH76	-5,100,000	0.996065	1.000000	
0	0	0	0	0	25,000	0	880591CW0	TENNESSEE VALLEY AUTHORITY	US880591DN91	25,000	1.093866	1.000000	
0	0	0	0	0	2,923,000	0	880591DN9	TENNESSEE VALLEY AUTHORITY-MTN	US880591DN91	2,923,000	1.076193	1.000000	
0	0	0	0	0	16,000	0	880591DT8	TENNESSEE VALLEY AUTHORITY	US880591DT81	16,000	1.105563	1.000000	
1,288,037	0	-25,799,318	0	0	-26,113,000	-1,288,037	912810PW2	U.S. TREASURY BOND	US912810PW27	-26,113,000	0.961106	1.000000	
0	0	0	0	0	432	436	912828BM1	U.S. TREASURY NOTE	US912828BM17	432	1.008589	1.000000	
0	0	0	0	0	118	119	912828BQ2	U.S. TREASURY NOTE	US912828BQ20	118	1.007977	1.000000	
359	0	0	0	0	-351	-356	912828BZ2	U.S. TREASURY NOTE	US912828BZ20	-351	1.015176	1.000000	
17,605	0	0	0	0	-17,000	-17,605	912828GB0	U.S. TREASURY NOTE	US912828GB00	-17,000	1.035604	1.000000	
5,208	0	0	0	0	-5,000	-5,208	912828GY0	U.S. TREASURY NOTE	US912828GY00	-5,000	1.041683	1.000000	
0	0	0	0	0	500	483	912828HR4	U.S. TREASURY NOTE	US912828HR40	500	0.986637	1.000000	
0	0	0	0	0	500	494	912828HU7	U.S. TREASURY NOTE	US912828HU79	500	0.988317	1.000000	
289	0	0	0	0	-300	-289	912828HV5	U.S. TREASURY NOTE	US912828HV51	-300	0.954825	1.000000	
0	0	0	0	0	127,065,000	126,193,040	912828HX1	U.S. TREASURY NOTE	US912828HX18	127,065,000	0.993138	1.000000	
0	0	0	0	0	40,092,000	39,616,725	912828HZ6	U.S. TREASURY NOTE	US912828HZ65	40,092,000	0.988145	1.000000	
0	0	0	0	0	0	0	912828JA9	U.S. TREASURY NOTE	US912828JA96	176,249,000	0.999766	1.000000	
0	0	0	0	0	315,000	0	912810DF2	U.S. TREASURY BOND	CALLABLE 08-15-08	US912810DF22	315,000	1.055513	1.000000
0	0	0	0	0	1,321,000	0	912810DJ4	U.S. TREASURY BOND	CALLABLE 05-15-09	US912810DJ44	1,321,000	1.108390	1.000000
0	0	-4,917,256	0	0	-4,258,000	0	912810DL9	U.S. TREASURY BOND	CALLABLE 08-15-09	US912810DL99	-4,258,000	1.154828	1.000000
0	0	-3,934,509	0	0	-3,199,000	0	912810DN5	U.S. TREASURY BOND	US912810DN55	-3,199,000	1.136139	1.000000	
0	0	0	51,828	0	2,046,000	0	912810DS4	U.S. TREASURY BOND	US912810DS43	348,000	1.459591	1.000000	
0	0	0	16,760	0	90,000	125,600	912810DT2	U.S. TREASURY BOND	US912810DT26	-510,000	1.395651	1.000000	
42,955	0	-1,216,306	17,242	0	1,266,000	0	912810DV7	UNITED STATES TREASURY BONDS R/M/D	9.25 02/15/2016	US912810DV71	1,266,000	1.387050	1.000000
1,199,517	0	0	0	0	-1,024,400	-42,955	912810DW5	U.S. TREASURY BOND	US912810DW54	-1,724,400	1.229267	1.000000	
3,781,479	0	0	0	0	11,513,000	0	912810DX3	UNITED STATES TREASURY NOTE/BOND	7.500% 20161115	US912810DX38	11,988,000	1.249675	1.000000
0	0	0	675	0	-889,000	-1,199,517	912810DY1	U.S. TREASURY BOND	US912810DY11	-894,000	1.349288	1.000000	
0	0	0	416	0	-2,729,000	-3,781,479	912810DZ8	UNITED STATES TREASURY BONDS R/M/D	8.875 08/15/2017	US912810DZ85	-2,744,000	1.385665	1.000000
0	0	0	70,285	0	290,000	8,832	912810EA2	UNITED STATES TREASURY BONDS R/M/D	9.125 05/15/2018	US912810EA26	3,265,000	1.404236	1.000000
31,441	0	-4,242,910	0	0	2,319,000	3,249,341	912810EB0	UNITED STATES TREASURY BONDS R/M/D	9.00 11/15/2018	US912810EB09	3,519,000	1.401182	1.000000
0	0	0	0	0	-3,018,000	-31,441	912810EC8	UNITED STATES TREASURY BONDS R/M/D	8.875 02/15/2019	US912810EC81	-18,000	1.416286	1.000000
227,622	0	-2,825,445	58,108	0	425,000	49,832	912810ED6	UNITED STATES TREASURY BONDS R/M/D	8.125 08/15/2019	US912810ED64	-2,086,000	1.354909	1.000000
0	0	0	0	0	-2,185,000	-227,622	912810EE4	UNITED STATES TREASURY BONDS R/M/D	8.50 02/15/2020	US912810EE48	-2,185,000	1.397284	1.000000
221,366	0	-802,656	0	0	2,766,000	241,457	912810EF1	UNITED STATES TREASURY BONDS R/M/D	8.75 05/15/2020	US912810EF13	2,766,000	1.403822	1.000000
2,904,536	0	0	0	0	-717,000	-221,366	912810EG9	UNITED STATES TREASURY BONDS R/M/D	8.75 08/15/2020	US912810EG95	-717,000	1.428207	1.000000
0	0	0	0	0	-2,155,000	-2,904,536	912810EH7	UNITED STATES TREASURY BONDS R/M/D	7.875 02/15/2021	US912810EH78	-2,155,000	1.347813	1.000000
0	0	0	41,446	0	3,081,000	4,180,685	912810EJ3	UNITED STATES TREASURY BONDS R/M/D	8.125 05/15/2021	US912810EJ35	3,081,000	1.356925	1.000000
1,713,233	0	0	2,699	0	8,277,000	0	912810EK0	U.S. TREASURY BOND	US912810EK08	6,777,000	1.380237	1.000000	
0	0	0	0	0	-1,269,000	-1,713,233	912810EL8	U.S. TREASURY BOND	US912810EL80	-1,369,000	1.350065	1.000000	
0	0	0	0	0	259,000	0	912810EM6	U.S. TREASURY BOND	US912810EM63	259,000	1.297596	1.000000	
0	0	0	0	0	3,686,000	0	912810EN4	U.S. TREASURY BOND	US912810EN47	3,686,000	1.322540	1.000000	
0	0	0	12,895	0	289,000	0	912810EP9	UNITED STATES TREASURY BONDS R/M/D	7.125 02/15/2023	US912810EP94	-211,000	1.287960	1.000000
5,550,755	0	0	129,567	0	-4,647,000	-5,550,755	912810EQ7	UNITED STATES TREASURY BONDS R/M/D	6.25 08/15/2023	US912810EQ77	-8,497,000	1.194481	1.000000
0	0	0	0	0	2,474,000	0	912810ESS	UNITED STATES TREASURY BONDS R/M/D	7.50 11/15/2024	US912810ESS4	2,474,000	1.330550	1.000000
0	0	0	54,866	0	109,000	148,825	912810ET1	UNITED STATES TREASURY BONDS R/M/D	7.625 02/15/2025	US912810ET17	-1,091,000	1.365367	1.000000
0	0	0	0	0	888,000	0	912810EV6	UNITED STATES TREASURY BONDS R/M/D	6.875 08/15/2025	US912810EV62	888,000	1.277505	1.000000
153,220	0	-881,082	0	0	5,848,000	549,694	912810EV4	UNITED STATES TREASURY BONDS R/M/D	6.00 02/15/2026	US912810EV46	5,948,000	1.170636	1.000000
384,753	0	0	19,694	0	-918,000	-153,220	912810EX2	UNITED STATES TREASURY BONDS R/M/D	6.75 08/15/2026	US912810EX29	1,484,000	1.267539	1.000000
370,562	0	-4,511,172	0	0	-323,000	-384,753	912810EY0	UNITED STATES TREASURY BONDS R/M/D	6.50 11/15/2026	US912810EY02	-1,112,000	1.222146	1.000000
0	0	0	0	0	-5,890,000	-370,562	912810EZ7	U.S. TREASURY BOND	US912810EZ77	-3,890,000	1.254944	1.000000	
0	0	0	0	0	4,391,000	0	912810FA1	UNITED STATES TREASURY BONDS R/M/D	6.375 08/15/2027	US912810FA17	5,191,000	1.226394	1.000000
7,768,025	0	0	98,089	0	-5,578,000	-7,768,025	912810FB9	UNITED STATES TREASURY BONDS R/M/D	6.125 11/15/2027	US912810FB99	-10,663,000	1.180910	1.000000
7,334,104	0	0	0	0	-5,579,000	-7,334,104	912810FC3	UNITED STATES TREASURY BONDS R/M/D	5.50 08/15/2028	US912810FC39	-2,327,000	1.114775	1.000000
0	0	0	0	0	3,029,000	0	912810FF0	UNITED STATES TREASURY BONDS R/M/D	5.25 11/15/2028	US912810FF04	5,913,000	1.069483	1.000000
0	0	0	19,713	0	208,000	225,107	912810FG8	UNITED STATES TREASURY BONDS R/M/D	5.25 02/15/2029	US912810FG88	518,000	1.082247	1.000000
0	0	0	86,128	0	15,000	0	912810FJ2	UNITED STATES TREASURY BONDS R/M/D	6.125 08/15/2029	US912810FJ26	4,948,000	1.204578	1.000000
0	0	0	23,720	0	93,000	112,894	912810FM5	U.S. TREASURY BOND	US912810FM54	1,957,000	1.213916	1.000000	
0	0	0	52,376	0	7,509,000	8,318,376	912810FP8	UNITED STATES TREASURY BONDS R/M/D	5.375 02/15/2031	US912810FP85	8,941,000	1.107788	1.000000
0	0	0	53,072	0	426,000	272,184	912810FT0	U.S. TREASURY BOND	US912810FT08	736,000	0.983071	1.000000	
1,555,998	0	-5,540,470	17,403	0	-6,946,000	-1,555,998	912810PT9	U.S. TREASURY BOND	US912810PT97	-5,961,000	1.022664	1.000000	
19,278,817	0	-37,111,012	1,123,956	0	-53,611,000	-19,278,817	912810PW6	U.S. TREASURY BOND	US912810PW67	-58,348,000	1.051833	1.000000	
0	0	0	950,181	0	41,504,400	39,890,118	912810PW2	U.S. TREASURY BOND	US912810PW27	53,396,400	0.981106	1.000000	
0	0	0	0	0	428,000	434,177	9128274V1	UNITED STATES TREASURY NOTES R/M/D	4.75 11/15/2008	US9128274V18	428,000	1.014433	1.000000
2,587,137	0	0	0	0	-2,440,000	-2,587,137	9128275N8	UNITED STATES TREASURY NOTES R/M/D	5.00 08/15/2009	US9128275N82	-2,440,000	1.080302	1.000000
325	0	-8,995,644	0	0	-6,416,300	-325	9128275Z1	U.S. TREASURY NOTE	US9128275Z13	-6,416,300	1.084156	1.000000	
713,186	0	-14,278,491	43,344	0	-13,860,000	-713,186	9128276J6	UNITED STATES TREASURY NOTE R/M/D	5.75 08/15/2010	US9128276J61	-11,360,000	1.081651	1.000000
0	0	0	0	0	8,325,000	0	9128276T4	UNITED STATES TREASURY NOTE R/M/D	5.00 02/15/2011	US9128276T44	9,333,000	1.072487	1.000000
0	0	0	41,498	0	15,321,000	12,435,885	9128277B2	UNITED STATES TREAS NTS R/M/D	5.00 08/15/2011	US9128277B27	13,402,000	1.075258	1.000000

0	0	0	441,409	0	14,739,000	4,746,750	9128277L0	U S TREASURY NOTE	US9128277L09	-5,701,000	1,074,102	1,000000
10,999,099	0	-9,672,216	391,197	0	-19,527,000	-10,998,099	912828AJ9	U S TREASURY NOTE	US912828AJ96	-34,886,000	1,058802	1,000000
0	0	0	231,367	0	12,833,000	1,936,417	912828AP5	U S TREASURY NOTE		2,654,000	1,031810	1,000000
0	0	0	0	0	2,467,000	0	912828AU4	U S TREASURY NOTE	US912828AU42	2,547,000	1,033277	1,000000
1,803,962	0	-2,224,284	289,051	0	-3,976,000	-1,803,962	912828BA7	U S TREASURY NOTE	US912828BA78	-15,078,000	1,012631	1,000000
0	0	-2,804,099	0	0	-2,770,000	0	912828BG4	U S TREASURY NOTE		-2,770,000	1,012299	1,000000
1,266,634	0	0	-463,044	0	-1,205,000	-1,266,634	912828BH2	U S TREASURY NOTE		-23,109,000	1,051148	1,000000
0	0	-9,910,180	0	0	-9,811,000	0	912828BK5	U S TREASURY NOTE	US912828BK50	-9,811,000	1,010107	1,000000
123,048	0	0	0	0	-122,000	-123,048	912828BM1	U S TREASURY NOTE	US912828BM17	-122,000	1,008591	1,000000
456	0	0	0	0	-452	-456	912828BQ2	U S TREASURY NOTE		-452	1,008026	1,000000
4,521,703	0	-2,901,592	20,651	0	-6,751,589	-4,521,703	912828BR0	U S TREASURY NOTE	US912828BR04	-4,999,566	1,040244	1,000000
76,814	0	-31,059,780	0	0	-30,422,000	-76,814	912828BT6	U S TREASURY NOTE		-30,422,000	1,023489	1,000000
0	0	0	0	0	1,710,000	302,964	912828BV1	U S TREASURY NOTE	US912828BV16	1,710,000	1,020458	1,000000
361	0	0	0	0	-356	-361	912828BZ2	U S TREASURY NOTE	US912828BZ20	-356	1,015194	1,000000
0	0	0	1,977	0	4,442,000	4,607,425	912828CA6	U S TREASURY NOTE	US912828CA69	10,647,000	1,037241	1,000000
596,050	0	-1,427,854	0	0	-2,004,000	-596,050	912828CC2	U S TREASURY NOTE	US912828CC28	-2,004,000	1,009932	1,000000
0	0	0	0	0	805,000	522,617	912828CE8	U S TREASURY NOTE		805,000	1,012887	1,000000
231,035	0	-536,991	0	0	-757,000	-231,035	912828CH1	U S TREASURY NOTE		2,743,000	1,017208	1,000000
0	0	0	0	0	2,985,000	3,190,609	912828CJ7	U S TREASURY NOTE	US912828CJ78	8,055,000	1,068880	1,000000
1,009,691	0	-246,526	0	0	-1,214,000	-1,009,691	912828CL2	U S TREASURY NOTE		2,936,000	1,036431	1,000000
205,769	0	-10,960,282	0	0	-10,853,000	-205,769	912828CN8	U S TREASURY NOTE		-10,853,000	1,028843	1,000000
16,646,749	0	0	0	0	-16,265,000	-16,646,749	912828CS7	U S TREASURY NOTE		-16,265,000	1,023471	1,000000
3,076,105	0	-9,549,367	240,009	0	-12,028,000	-3,076,105	912828CT5	U S TREASURY NOTE		-23,438,000	1,049676	1,000000
141,555	0	-878,112	0	0	-1,000,000	-141,555	912828CV0	U S TREASURY NOTE		-1,000,000	1,019667	1,000000
77	0	-7,504,851	0	0	-7,375,000	-77	912828CX6	U S TREASURY NOTE		3,625,000	1,017590	1,000000
0	0	-457,608	0	0	-450,000	0	912828DB3	U S TREASURY NOTE		-450,000	1,016907	1,000000
0	0	0	82,891	0	12,827,000	13,344,698	912828DC1	U S TREASURY NOTE		18,951,000	1,040360	1,000000
0	0	-1,658,889	0	0	-1,808,000	0	912828DE7	U S TREASURY NOTE		-9,408,000	1,031647	1,000000
1,655,104	0	-3,057,536	0	0	-4,667,000	-1,655,104	912828DG2	U S TREASURY NOTE		-16,867,000	1,031690	1,000000
0	0	-3,862,452	0	0	-3,763,000	0	912828DL1	U S TREASURY NOTE		-3,763,000	1,026429	1,000000
0	0	0	337,756	0	17,172,000	17,737,777	912828DM9	U S TREASURY NOTE	US912828DP20	872,000	1,032948	1,000000
0	0	0	0	0	2,102,000	2,173,843	912828DP2	U S TREASURY NOTE		2,122,000	1,034178	1,000000
258,406	0	-6,398,621	0	0	-6,456,000	-258,406	912828DR8	U S TREASURY NOTE		-6,456,000	1,031138	1,000000
0	0	0	0	0	10,132,000	10,397,936	912828DU1	U S TREASURY NOTE		11,632,000	1,026247	1,000000
0	0	0	329,158	0	4,315,000	4,430,738	912828DV9	U S TREASURY NOTE		20,734,000	1,026822	1,000000
0	0	0	314,268	0	18,364,000	19,023,619	912828DX5	U S TREASURY NOTE		3,214,000	1,035919	1,000000
0	0	0	62,449	0	4,471,000	4,650,051	912828DZ0	U S TREASURY NOTE	US912828EC08	1,471,000	1,040047	1,000000
0	0	-3,789,646	0	0	-3,728,000	0	912828E0C	U S TREASURY NOTE		-3,728,000	1,016536	1,000000
0	0	0	0	0	3,851,000	4,014,334	912828ED8	U S TREASURY NOTE		3,851,000	1,042413	1,000000
21,564	0	-3,711,481	0	0	-3,581,000	-21,564	912828EE6	U S TREASURY NOTE		-3,249,000	1,042459	1,000000
0	0	0	0	0	10,226,000	10,576,832	912828EG1	U S TREASURY NOTE	US912828EG12	10,226,000	1,034308	1,000000
0	0	0	0	0	25,900,000	3,106,165	912828EJ5	U S TREASURY NOTE	US912828EJ50	25,900,000	1,042096	1,000000
0	0	0	0	0	2,525,000	3,367	912828EL0	U S TREASURY NOTE	US912828EL07	2,525,000	1,012648	1,000000
0	0	-3,313,466	0	0	-3,174,000	0	912828EM8	U S TREASURY NOTE	US912828EM89	-3,174,000	1,043940	1,000000
5,348,235	0	-11,414,021	487,553	0	-16,019,000	-5,348,235	912828EN6	U S TREASURY NOTE	US912828EN62	-39,319,000	1,046368	1,000000
0	0	0	1,060	0	621,000	658,116	912828EQ9	U S TREASURY NOTE		571,000	1,059768	1,000000
0	0	0	195,020	0	1,279,000	1,349,437	912828ES5	U S TREASURY NOTE	US912828ES59	-7,656,000	1,055072	1,000000
0	0	0	0	0	17,889,000	108,792	912828EV8	U S TREASURY NOTE	US912828EV88	19,950,000	1,029797	1,000000
0	0	0	170,513	0	2,163,000	2,286,102	912828EW6	U S TREASURY NOTE	US912828EW61	-2,867,000	1,056913	1,000000
576,380	0	-1,086,376	515,111	0	-1,559,000	-576,380	912828EX4	U S TREASURY NOTE	US912828EX45	-8,359,000	1,055008	1,000000
109,937	0	-5,854,804	0	0	-5,630,000	-109,937	912828FA3	U S TREASURY NOTE	US912828FA33	370,000	1,059457	1,000000
0	0	0	74,288	0	7,696,000	8,159,638	912828FD7	U S TREASURY NOTE	US912828FD71	4,196,000	1,060114	1,000000
5,502,240	0	-4,765,355	0	0	-10,000,000	-5,502,240	912828FE5	U S TREASURY NOTE	US912828FE54	8,200,000	1,026780	1,000000
0	0	0	43,380	0	8,857,000	9,607,390	912828FF2	U S TREASURY NOTE	US912828FF20	7,082,000	1,084723	1,000000
0	0	0	0	0	458,000	467,142	912828FG0	U S TREASURY NOTE	US912828FG03	456,000	1,024435	1,000000
10,744,474	0	-269,892	401,463	0	-10,192,000	-10,744,474	912828FH8	U S TREASURY NOTE	US912828FH85	-9,029,000	1,080383	1,000000
2,304,588	0	-4,846,255	0	0	-6,862,000	-2,304,588	912828FJ4	U S TREASURY NOTE	US912828FJ42	-6,962,000	1,024183	1,000000
0	0	0	686,637	0	1,294,000	1,402,793	912828FK1	U S TREASURY NOTE	US912828FK15	-30,341,000	1,084075	1,000000
49,111	0	-742,767	0	0	-775,000	-49,111	912828FM7	U S TREASURY NOTE		-775,000	1,021778	1,000000
0	0	0	0	0	9,638,000	0	912828FN5	U S TREASURY NOTE	US912828FN53	9,638,000	1,071424	1,000000
0	0	0	0	0	351,000	366,525	912828FP0	U S TREASURY NOTE	US912828FP02	2,351,000	1,044230	1,000000
0	0	0	263,747	0	12,576,000	13,569,621	912828FQ8	U S TREASURY NOTE	US912828FQ84	1,464,000	1,079009	1,000000
2,735,434	0	0	175,414	0	-2,582,000	-2,735,434	912828FS4	U S TREASURY NOTE		-9,367,000	1,059425	1,000000
44,143	0	-525,128	0	0	-580,000	-44,143	912828FT2	U S TREASURY NOTE		-580,000	1,016555	1,000000
0	0	0	0	0	1,019,000	1,072,069	912828FU9	U S TREASURY NOTE		2,199,000	1,052079	1,000000
0	0	0	0	0	4,818,000	4,895,712	912828FV7	U S TREASURY NOTE		4,818,000	1,016129	1,000000
0	0	0	78,836	0	43,000	45,266	912828FW6	U S TREASURY NOTE	US912828FW52	-3,067,000	1,053173	1,000000
596,595	0	-7,427,633	0	0	-7,757,000	-596,595	912828FX3	U S TREASURY NOTE		-7,757,000	1,033161	1,000000
0	0	0	171,300	1,568,336	4,710,000	4,944,736	912828FY1	U S TREASURY NOTE		-1,834,000	1,049638	1,000000
0	0	0	0	0	446,000	462,402	912828FZ8	U S TREASURY NOTE		446,000	1,036776	1,000000
10,617	0	-16,100,477	0	0	-15,075,000	-10,617	912828GA2	U S TREASURY NOTE		-15,075,000	1,068729	1,000000
0	0	0	0	0	24,085,000	12,881,098	912828GB0	U S TREASURY NOTE		24,085,000	1,035604	1,000000
0	0	0	0	0	131,000	140,176	912828GC8	U S TREASURY NOTE		9,966,000	1,070048	1,000000
27,965	0	-69,997	0	0	-114,000	-27,965	912828GE4	U S TREASURY NOTE		-114,000	1,034754	1,000000

185,320	0	-18,877,343	0	0	-17,802,000	-185,320	912828GF1	U S TREASURY NOTE		-9,802,000	1.070816	1.000000
0	0	0	0	0	10,230,000	7,214,355	912828GG9	U S TREASURY NOTE		-15,870,000	1.051266	1.000000
0	0	0	668,397	0	10,024,000	10,616,704	912828GH7	U S TREASURY NOTE	US912828GH76	-1,307,000	1.059128	1.000000
328,976	0	0	0	0	-319,000	-328,976	912828GJ3	U S TREASURY NOTE		-319,000	1.031274	1.000000
1,505,144	0	-110,700	63,635	0	-1,521,000	-1,505,144	912828GK0	U S TREASURY NOTE		-4,521,000	1.062357	1.000000
909,856	0	0	0	0	-966,000	-909,856	912828GL8	U S TREASURY NOTE		-886,000	1.026926	1.000000
74,167	0	-3,719,047	0	0	-3,590,000	-74,167	912828GM6	U S TREASURY NOTE		-3,590,000	1.054099	1.000000
256,312	0	0	0	0	-250,000	-256,312	912828GN9	U S TREASURY NOTE		-250,000	1.025246	1.000000
1,458	0	-432,887	41,957	0	-413,000	-1,458	912828GO7	U S TREASURY NOTE		-2,238,000	1.051199	1.000000
0	0	0	0	0	46,000	47,737	912828GR5	U S TREASURY NOTE	US912828GR58	46,000	1.037780	1.000000
0	0	0	326,341	0	7,756,000	8,045,421	912828GS3	U S TREASURY NOTE	US912828GS32	-9,023,000	1.037316	1.000000
31,506	0	0	0	0	-30,000	-31,506	912828GT1	U S TREASURY NOTE		4,410,000	1.050188	1.000000
0	0	0	81,223	0	95,000	102,641	912828GU8	U S TREASURY NOTE		-3,755,000	1.060432	1.000000
41,641	0	-12,461,905	0	0	-11,933,000	-41,641	912828GV6	U S TREASURY NOTE		-11,933,000	1.047812	1.000000
0	0	0	169,225	0	273,000	295,456	912828GW4	U S TREASURY NOTE		-7,567,000	1.082255	1.000000
0	0	0	0	0	700,000	729,178	912828GY0	U S TREASURY NOTE		700,000	1.041683	1.000000
0	0	0	376,160	0	2,551,000	337,924	912828GZ7	U S TREASURY NOTE		-13,024,000	1.068708	1.000000
74,463	0	-1,198,772	982,959	0	-1,193,000	-74,463	912828HA1	U S TREASURY NOTE		3,364,000	1.067255	1.000000
0	0	0	20,613	0	2,225,000	2,274,307	912828HB9	U S TREASURY NOTE		1,225,000	1.029886	1.000000
641,285	0	-81,486	70,036	0	-862,000	-841,285	912828HC7	U S TREASURY NOTE		7,363,000	1.044439	1.000000
369,042	0	-2,129,965	0	0	15,291,000	15,711,659	912828HD5	U S TREASURY NOTE		15,291,000	1.027510	1.000000
0	0	0	39,812	0	-2,388,000	-369,042	912828HE3	U S TREASURY NOTE		4,612,000	1.046488	1.000000
3,066,169	0	-10,467,074	0	0	7,368,000	599,831	912828HF0	U S TREASURY NOTE	US912828HF02	5,418,000	1.020048	1.000000
0	0	0	608,050	0	-13,175,000	-3,066,169	912828HG8	U S TREASURY NOTE	US912828HG84	-12,465,000	1.027191	1.000000
0	0	0	0	0	23,407,000	23,809,447	912828HH6	U S TREASURY NOTE	US912828HH67	-3,968,000	1.017163	1.000000
0	0	0	0	0	886,000	30,306	912828HJ2	U S TREASURY NOTE	US912828HJ24	886,000	1.025288	1.000000
177	0	-1,277,288	392,489	0	-1,254,000	-177	912828HK9	U S TREASURY NOTE	US912828HK96	-7,585,000	1.018688	1.000000
0	0	0	88,239	0	551,000	1,302	912828HL7	U S TREASURY NOTE	US912828HL79	-3,749,000	1.025312	1.000000
0	0	0	176,224	0	26,007,000	26,727,391	912828HM5	U S TREASURY NOTE	US912828HM52	17,443,000	1.027700	1.000000
0	0	0	0	0	66,755,000	51,797,869	912828HP8	U S TREASURY NOTE	US912828HP83	66,755,000	1.000469	1.000000
67,582	0	-1,559,775	0	0	-1,646,000	-67,582	912828HQ6	U S TREASURY NOTE	US912828HQ66	19,354,000	0.988673	1.000000
12,029,081	0	-9,813,088	203,732	0	-22,595,900	-12,029,081	912828HR4	U S TREASURY NOTE	US912828HR40	-14,238,800	0.966642	1.000000
0	0	0	150,961	0	15,353,000	15,288,113	912828HS2	U S TREASURY NOTE	US912828HS23	7,780,000	0.995774	1.000000
752,546	0	-10,008,801	158,837	7,001,845	-10,989,000	-752,546	912828HT0	U S TREASURY NOTE	US912828HT06	6,371,000	0.979265	1.000000
0	0	0	127,210	0	377,300	372,897	912828HU7	U S TREASURY NOTE	US912828HU78	-6,097,700	0.988329	1.000000
0	0	0	89,409	0	994,600	959,619	912828HV5	U S TREASURY NOTE	US912828HV51	17,864,800	0.964829	1.000000
0	0	0	1,659,786	0	15,969,000	15,859,416	912828HX1	U S TREASURY NOTE	US912828HX18	-11,501,000	0.993138	1.000000
0	0	0	2,448,868	0	51,189,000	30,580,962	912828HY9	U S TREASURY NOTE	US912828HY90	5,612,000	0.990528	1.000000
0	0	0	6,051,218	199,352	75,697,000	74,799,641	912828HZ6	U S TREASURY NOTE	US912828HZ65	18,269,000	0.988145	1.000000
0	0	0	16,379,650	0	0	0	912828JA9	U S TREASURY NOTE	US912828JA96	-66,802,000	0.999796	1.000000
0	0	0	4,473,698	0	0	0	912828JB7	U S TREASURY NOTE	US912828JB79	64,430,000	1.004297	1.000000
0	0	0	0	0	518,000	0	465139QB4	ISRAEL GOVERNMENT AID BOND AID-ISRAEL		518,000	0.891799	1.000000
0	0	0	0	0	522,000	0	465139DY6	ISRAEL GOVERNMENT AID BOND AID-ISRAEL		522,000	1.000000	1.000000
0	0	0	0	0	1,000	0	465139KA0	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES		1,000	0.809156	1.000000
0	0	0	0	0	354,000	0	465139KD4	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	US465139KD44	354,000	0.762167	1.000000
0	0	0	0	0	4,165,000	0	465139LR2	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	US465139LR21	4,165,000	0.937499	1.000000
0	0	0	0	0	318,000	0	465139LV3	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES		318,000	0.860079	1.000000
0	0	0	0	0	1,100,000	0	465139LZ4	ISRAEL GOVERNMENT AID BOND 0.000% 20140815 SERIES# 7-Z	US465139LZ47	1,100,000	0.782173	1.000000
0	0	0	0	0	962,000	0	465139QR7	ISRAEL GOVERNMENT AID BOND AID-ISRAEL		962,000	1.000000	1.000000
0	0	0	0	0	521,000	0	76118EFF2	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT FUS76118EFF25		521,000	0.848689	1.000000
0	0	0	0	0	522,000	0	76118EFH8	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT FUS76118EFH80		522,000	0.808343	1.000000
0	0	0	0	0	7,852,000	0	76118EFJ4	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT FUS76118EFJ47		7,852,000	0.789482	1.000000
0	0	0	0	0	9,054,000	0	76118EFL9	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT FUS76118EFL92		9,054,000	0.747134	1.000000
0	0	0	0	0	180,000	0	76118EFM7	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT FUS76118EFM75		180,000	0.728856	1.000000
0	0	0	0	0	8,218,000	0	76118EFN5	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT FUS76118EFN58		8,218,000	0.705070	1.000000
0	0	0	0	0	1,000	271	86331TCCL7	STRIP RCPTS-ISRAEL ST 1994-2 AMORTIZING ON 6.80% GTRDM US86331TCCL70		1,000	0.968007	1.000000
0	0	0	0	0	517,000	0	86331TCQ6	STRIP RCPTS-ISRAEL ST 1994-2 AMORTIZING ON 6.80% GTD RME US86331TCQ67		517,000	0.901423	1.000000
0	0	0	0	0	200,000	0	911759GZ5	US DEPARTMENT OF HOUSING AND U	US911759GZ53	200,000	1.057921	1.000000
0	0	0	0	0	506,000	533,834	912828EX4	U S TREASURY NOTE	US912828EX45	506,000	1.055008	1.000000
0	0	0	0	0	502,000	511,742	912828FR6	U S TREASURY NOTE		502,000	1.019406	1.000000
0	0	0	0	0	513,000	529,043	912828GJ3	U S TREASURY NOTE		513,000	1.031274	1.000000
0	0	0	0	0	5,325,000	0	912828HB9	U S TREASURY NOTE		5,325,000	1.029886	1.000000
0	0	0	0	0	560,000	22,831	912828HS2	U S TREASURY NOTE	US912828HS23	560,000	0.995774	1.000000
502,278	0	-4,019,233	0	0	-4,483,000	-502,278	912828BM1	U S TREASURY NOTE	US912828BM17	-4,483,000	1.008591	1.000000
33,790	0	-54,898	0	0	-87,000	-33,790	912828FR6	U S TREASURY NOTE		-87,000	1.019406	1.000000
3,422	0	-55,016	0	0	-87,000	-3,422	912828FT2	U S TREASURY NOTE		-87,000	1.016555	1.000000
3,566,514	0	-2,686,407	0	0	-6,133,000	-3,566,514	912828FV7	U S TREASURY NOTE		-6,133,000	1.016129	1.000000
0	0	0	0	0	0	0	912828NS2	WIPRIN STRIP 10-31-08		5,833,000	0.989844	1.000000
72,546	0	0	0	0	-71,000	-72,546	912828FM7	U S TREASURY NOTE		0	1.021778	1.000000
27,964	0	-45,433	0	0	-72,000	-27,964	912828FR6	U S TREASURY NOTE		0	1.019406	1.000000
2,793	0	-89,383	0	0	-71,000	-2,793	912828FT2	U S TREASURY NOTE		0	1.016555	1.000000
1,745,749	0	-1,304,872	0	0	-5,002,000	-1,745,749	912828FV7	U S TREASURY NOTE		0	1.016129	1.000000
0	0	0	0	0	0	0	9128335T3	TINT 10-31-08		758,000	0.990938	1.000000
0	0	-5,412,639	0	0	-3,657,000	0	912810DP0	U.S. TREASURY BOND	US912810DP04	-3,657,000	1.480076	1.000000

0	0	0	0	0	9,896,000	0	912810DS4	U S TREASURY BOND			US912810DS43	9,896,000	1,459,591	1.000000
1,109,483	0	0	0	0	-795,000	-1,109,483	912810DT2	U.S. TREASURY BOND			US912810DT26	-795,000	1,395,551	1.000000
0	0	0	0	0	1,886,000	0	912810DV7	UNITED STATES TREASURY BONDS R/M/D	9.25	02/15/2016	US912810DV71	1,886,000	1,387,050	1.000000
3,019	0	-85,486	0	0	-72,000	-3,019	912810DW5	U.S. TREASURY BOND			US912810DW54	-72,000	1,229,267	1.000000
0	0	0	750	0	936,000	0	912810DX3	UNITED STATES TREASURY NOTE/BOND	7.500%	20161115	US912810DX38	906,000	1,249,675	1.000000
0	0	0	0	0	7,521,000	1,199,517	912810DY1	U.S. TREASURY BOND			US912810DY11	7,521,000	1,349,288	1.000000
0	0	0	0	0	7,987,000	3,781,479	912810DZ2	UNITED STATES TREASURY BONDS R/M/D	8.875	09/15/2017	US912810DZ85	7,987,000	1,385,665	1.000000
0	0	0	0	0	930,000	28,324	912810EA2	UNITED STATES TREASURY BONDS R/M/D	9.125	05/15/2018	US912810EA26	930,000	1,404,236	1.000000
3,249,341	0	-6,404,803	0	0	-6,690,000	-3,249,341	912810EB0	UNITED STATES TREASURY BONDS R/M/D	9.00	11/15/2018	US912810EB09	-6,690,000	1,401,182	1.000000
101,742	0	-13,729,710	0	0	-9,766,000	-101,742	912810EC8	UNITED STATES TREASURY BONDS R/M/D	8.875	02/15/2019	US912810EC81	-9,766,000	1,416,286	1.000000
0	0	0	814,434	0	2,695,000	315,994	912810ED6	UNITED STATES TREASURY BONDS R/M/D	8.125	08/15/2019	US912810ED64	1,955,000	1,354,909	1.000000
510,144	0	-6,332,356	0	0	-4,897,000	-510,144	912810EE4	UNITED STATES TREASURY BONDS R/M/D	8.50	02/15/2020	US912810EE48	-4,897,000	1,397,284	1.000000
241,457	0	0	0	0	-172,000	-241,457	912810EF1	UNITED STATES TREASURY BONDS R/M/D	8.75	05/15/2020	US912810EF13	-172,000	1,403,822	1.000000
1,852	0	-6,717	214,301	0	-6,000	-1,852	912810EG9	UNITED STATES TREASURY BONDS R/M/D	8.75	08/15/2020	US912810EG95	-7,506,000	1,428,207	1.000000
0	0	0	782,457	0	3,372,000	2,904,536	912810EH7	UNITED STATES TREASURY BONDS R/M/D	8.75	02/15/2021	US912810EH78	-25,028,000	1,347,813	1.000000
0	0	0	0	0	2,147,000	2,913,317	912810EJ3	UNITED STATES TREASURY BONDS R/M/D	8.125	05/15/2021	US912810EJ35	2,147,000	1,359,925	1.000000
0	0	0	138,023	0	141,000	0	912810EK0	U.S. TREASURY BOND			US912810EK08	-4,859,000	1,380,237	1.000000
0	0	0	0	0	75,202,000	1,713,233	912810EL8	U.S. TREASURY BOND			US912810EL80	75,202,000	1,350,065	1.000000
0	0	0	0	0	89,014,000	0	912810EM8	U.S. TREASURY BOND			US912810EM83	89,014,000	1,297,596	1.000000
0	0	0	0	0	85,775,000	0	912810EN4	U.S. TREASURY BOND			US912810EN47	85,775,000	1,322,540	1.000000
0	0	0	0	0	13,310,000	0	912810EP9	UNITED STATES TREASURY BONDS R/M/D	7.125	02/15/2023	US912810EP94	39,610,000	1,287,980	1.000000
0	0	0	48,957	0	5,745,000	5,550,755	912810EQ7	UNITED STATES TREASURY BONDS R/M/D	6.25	08/15/2023	US912810EQ77	3,685,000	1,194,481	1.000000
0	0	0	0	0	100,000	0	912810ES3	UNITED STATES TREASURY BONDS R/M/D	7.50	11/15/2024	US912810ES34	100,000	1,330,550	1.000000
117,755	0	-399,719	136,594	0	-379,000	-117,755	912810ET1	UNITED STATES TREASURY BONDS R/M/D	7.625	02/15/2025	US912810ET17	-5,379,000	1,365,587	1.000000
0	0	0	0	0	327,000	0	912810EV6	UNITED STATES TREASURY BONDS R/M/D	6.875	08/15/2025	US912810EV62	327,000	1,277,505	1.000000
0	0	0	0	0	10,469,000	984,053	912810EW4	UNITED STATES TREASURY BONDS R/M/D	6.00	02/15/2026	US912810EW46	10,469,000	1,170,636	1.000000
497,027	0	-2,858,149	0	0	-2,647,000	-497,027	912810EX2	UNITED STATES TREASURY BONDS R/M/D	6.75	08/15/2026	US912810EX29	-2,647,000	1,267,539	1.000000
0	0	0	393,913	0	25,170,000	944,719	912810EY0	UNITED STATES TREASURY BONDS R/M/D	6.50	11/15/2026	US912810EY02	9,076,000	1,222,146	1.000000
0	0	0	0	0	612,000	788,026	912810EZ7	U.S. TREASURY BOND			US912810EZ70	612,000	1,254,944	1.000000
0	0	0	0	0	39,256,000	0	912810FA1	UNITED STATES TREASURY BONDS R/M/D	6.375	08/15/2027	US912810FA17	39,256,000	1,228,364	1.000000
0	0	0	0	0	6,887,000	8,251,017	912810FB9	UNITED STATES TREASURY BONDS R/M/D	6.125	11/15/2027	US912810FB99	31,987,000	1,180,910	1.000000
0	0	0	0	0	6,952,000	7,373,121	912810FE3	UNITED STATES TREASURY BONDS R/M/D	5.50	08/15/2028	US912810FE39	12,202,000	1,114,775	1.000000
0	0	0	0	0	5,186,000	0	912810FF0	UNITED STATES TREASURY BONDS R/M/D	5.25	11/15/2028	US912810FF04	11,436,000	1,069,483	1.000000
165,639	0	-8,466,007	324,725	0	-7,969,000	-185,639	912810FG8	UNITED STATES TREASURY BONDS R/M/D	5.25	02/15/2029	US912810FG86	-16,466,000	1,082,247	1.000000
0	0	0	0	0	9,968,000	0	912810FJ2	UNITED STATES TREASURY BONDS R/M/D	6.125	08/15/2029	US912810FJ26	9,968,000	1,204,577	1.000000
112,894	0	-50,984	0	0	-135,000	-112,894	912810FM5	U.S. TREASURY BOND			US912810FM54	6,865,000	1,213,915	1.000000
0	0	0	403,584	0	5,335,000	5,910,046	912810FP8	UNITED STATES TREASURY BONDS R/M/D	5.375	02/15/2031	US912810FP85	-3,865,000	1,107,788	1.000000
0	0	0	6,393,880	0	72,217,000	46,141,510	912810FT0	U S TREASURY BOND			US912810FT08	-105,783,000	9,983,071	1.000000
2,197,388	0	-7,830,899	0	0	-8,812,000	-2,197,388	912810FT9	U.S. TREASURY BOND			US912810FT97	-2,312,000	1,022,664	1.000000
790,773	0	-1,522,206	2,715,734	0	-2,199,000	-790,773	912810PU6	U.S. TREASURY BOND			US912810PU27	-67,829,000	1,051,833	1.000000
18,127,100	0	-52,368,799	7,683,677	0	-73,348,700	-18,127,100	912810PW2	U.S. TREASURY BOND			US912810PW27	137,110,200	9,981,106	1.000000
50,722	0	0	0	0	-50,000	-50,722	9128274V1	UNITED STATES TREASURY NOTES R/M/D	4.75	11/15/2008	US9128274V18	-50,000	1,014,433	1.000000
1,075	0	0	0	0	-1,000	-1,075	9128277B2	UNITED STATES TREAS NTS R/M/D	5.00	08/15/2011	US9128277B27	-1,000	1,075,262	1.000000
0	0	0	0	0	524,000	530,619	912828BA7	U S TREASURY NOTE			US912828BA78	524,000	1,012,631	1.000000
0	0	0	0	0	18,646,000	19,599,710	912828BH2	U S TREASURY NOTE			US912828BH04	18,646,000	1,051,146	1.000000
4,035,760	0	-2,232,748	0	0	-6,026,000	-4,035,760	912828BR6	U S TREASURY NOTE			US912828BR04	-6,026,000	1,040,244	1.000000
22,958,292	0	-8,138,938	0	0	-30,000,000	-22,958,292	912828CA6	U S TREASURY NOTE			US912828CA69	-30,000,000	1,037,241	1.000000
0	0	0	0	0	126,000	128,168	912828CH1	U S TREASURY NOTE			US912828CH78	126,000	1,017,206	1.000000
9,891,274	0	-22,175,119	0	0	-30,000,000	-9,891,274	912828CJ7	U S TREASURY NOTE			US912828CJ76	-30,000,000	1,068,880	1.000000
0	0	0	0	0	200,000	205,769	912828CN8	U S TREASURY NOTE			US912828CN84	200,000	1,028,843	1.000000
13,480,955	0	-8,862,857	141,762	0	-21,477,000	-13,480,955	912828DC1	U S TREASURY NOTE			US912828DC10	-28,285,000	1,040,380	1.000000
17,823,573	0	-14,664,897	682,988	0	-31,452,000	-17,823,573	912828DM9	U S TREASURY NOTE			US912828DM99	-64,497,000	1,032,948	1.000000
2,313,457	0	-2,947,409	0	0	-5,087,000	-2,313,457	912828DP2	U S TREASURY NOTE			US912828DP20	-5,087,000	1,034,178	1.000000
0	0	0	0	0	324,000	332,504	912828DU1	U S TREASURY NOTE			US912828DU99	324,000	1,028,247	1.000000
1,151,068	0	0	0	0	-1,121,000	-1,151,068	912828DV9	U S TREASURY NOTE			US912828DV99	-1,121,000	1,026,822	1.000000
0	0	0	0	0	51,000	52,832	912828DX5	U S TREASURY NOTE			US912828DX50	51,000	1,035,919	1.000000
0	0	0	0	0	4,700,000	4,699,343	912828ED8	U S TREASURY NOTE			US912828ED80	4,700,000	1,042,413	1.000000
5,130	0	-1,055,093	0	0	-1,018,000	-5,130	912828EE6	U S TREASURY NOTE			US912828EE60	-1,018,000	1,042,459	1.000000
687,783	0	0	0	0	-660,000	-687,783	912828EJ5	U S TREASURY NOTE			US912828EJ50	-660,000	1,042,096	1.000000
2,243,261	0	-4,767,490	0	0	-6,719,000	-2,243,261	912828EN6	U S TREASURY NOTE			US912828EN62	-6,719,000	1,046,398	1.000000
0	0	0	0	0	3,525,000	3,735,683	912828EQ8	U S TREASURY NOTE			US912828EQ89	3,525,000	1,059,768	1.000000
173,032	0	0	0	0	-184,000	-173,032	912828ES5	U S TREASURY NOTE			US912828ES59	-184,000	1,055,072	1.000000
0	0	0	0	0	540,000	3,321	912828EV8	U S TREASURY NOTE			US912828EV88	540,000	1,029,797	1.000000
4,846,921	0	-67,144,877	0	0	-68,115,000	-4,846,921	912828EW6	U S TREASURY NOTE			US912828EW61	-68,115,000	1,059,913	1.000000
0	0	0	0	0	500,000	530,057	912828FD7	U S TREASURY NOTE			US912828FD71	500,000	1,060,114	1.000000
0	0	0	0	0	511,000	554,293	912828FF2	U S TREASURY NOTE			US912828FF20	511,000	1,084,723	1.000000
0	0	0	0	0	2,900,000	3,133,140	912828FH8	U S TREASURY NOTE			US912828FH85	2,900,000	1,080,393	1.000000
23,105	0	-48,587	0	0	-70,000	-23,105	912828FJ4	U S TREASURY NOTE			US912828FJ42	-70,000	1,024,183	1.000000
487,834	0	0	0	0	-450,000	-487,834	912828FK1	U S TREASURY NOTE			US912828FK15	-450,000	1,084,075	1.000000
89,804	0	0	0	0	-96,000	-89,804	912828FP0	U S TREASURY NOTE			US912828FP02	-96,000	1,044,230	1.000000
880,472	0	0	0	0	-816,000	-880,472	912828FQ3	U S TREASURY NOTE			US912828FQ34	-816,000	1,079,009	1.000000
3,781	0	-47,877	0	0	-50,000	-3,781	912828FY1	U S TREASURY NOTE			US912828FY10	-50,000	1,033,161	1.000000
0	0	0	0	0	615,000	645,650	912828FY1	U S TREASURY NOTE			US912828FY10	615,000	1,046,838	1.000000
0	0	0	0	0	10,000	10,687	912828GA2	U S TREASURY NOTE			US912828GA20	10,000	1,068,729	1.000000

20,820	0	-2,120,811	0	0	-2,000,000	-20,820	912828GF1	U S TREASURY NOTE		-2,000,000	1,070816	1,000000
3,920,169	0	0	0	0	-3,728,000	-3,620,169	912828GG9	U S TREASURY NOTE		-3,729,000	1,051266	1,000000
0	0	0	0	0	152,000	157,739	912828GR5	U S TREASURY NOTE		152,000	1,037760	1,000000
537,472	0	-659,590	82	0	-1,154,000	-537,472	912828GS3	U S TREASURY NOTE	US912828GR58	-1,157,000	1,037316	1,000000
318,389	0	-5,125,681	0	0	-5,101,000	-318,389	912828HA1	U S TREASURY NOTE		4,899,000	1,067255	1,000000
4,636,209	0	-26,758,733	0	0	-30,000,000	-4,636,209	912828HE3	U S TREASURY NOTE		-30,000,000	1,046498	1,000000
2,327,263	0	-7,944,849	0	0	-10,000,000	-2,327,263	912828HG8	U S TREASURY NOTE	US912828HG84	-10,000,000	1,027191	1,000000
24,120,188	0	-132,537,775	266,732	0	-154,010,000	-24,120,188	912828HH6	U S TREASURY NOTE	US912828HH67	-153,292,500	1,017193	1,000000
198,554,855	0	-180,345,264	0	0	-369,216,400	-198,554,855	912828HR4	U S TREASURY NOTE	US912828HR40	-360,216,400	0,966642	1,000000
0	0	0	197,706	0	169,399,700	167,422,634	912828HU7	U S TREASURY NOTE	US912828HU78	159,399,700	0,988329	1,000000
0	0	0	0	0	400	386	912828HV5	U S TREASURY NOTE	US912828HV51	400	0,984825	1,000000
0	0	0	0	0	41,872,000	41,584,661	912828HX1	U S TREASURY NOTE	US912828HX18	41,872,000	0,993138	1,000000
0	0	0	593,737	0	11,424,000	8,824,843	912828HY9	U S TREASURY NOTE	US912828HY90	-3,576,000	0,990528	1,000000
88,106,995	0	0	8,345,326	5,308,123	-89,164,000	-88,106,995	912828HZ6	U S TREASURY NOTE	US912828HZ65	-44,964,000	0,988145	1,000000
0	0	0	4,398,395	0	0	0	912828JA9	U S TREASURY NOTE	US912828JA96	21,650,000	0,999766	1,000000
0	0	0	0	0	1,000	0	3128X2SP1	FREDDIE MAC		1,000	0,707089	1,000000
0	0	0	0	0	6,645,000	0	3133M9FC1	FEDERAL HOME LOAN BANK	US3133M9FC16	6,645,000	1,061099	1,000000
0	0	0	0	0	2,000	0	3133MAWE5	FEDERAL HOME LOAN BANK		2,000	1,288029	1,000000
0	0	0	0	0	5,000	0	3133XFLG9	FEDERAL HOME LOAN BANK SYSTEM		5,000	1,049711	1,000000
0	0	0	0	0	5,000	0	31359MJH7	FEDERAL NATIONAL MTG ASSN	US31359MJH79	-5,103,000	1,070426	1,000000
0	0	-5,482,388	0	0	-5,103,000	0	31364FSY8	FEDERAL NATIONAL MTG ASSN-MITN	US31364FSY87	1,000	1,088022	1,000000
0	0	0	0	0	1,000	0	3138F6KZ1	FANNIE MAE		48,000	1,010506	1,000000
0	0	0	0	0	48,000	0	3138F8UV9	FEDERAL NATIONAL MORTGAGE ASSO		2,000	1,025035	1,000000
0	0	0	0	0	2,000	0	465139CN1	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES		7,654,000	0,965629	1,000000
0	0	0	0	0	1,000	0	465139JW4	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES		1,000	0,906288	1,000000
0	0	0	0	0	1,000	0	465139LSD	ISRAEL GOVERNMENT AID BOND 0.000% 20110215 SERIES# 7-Z	US465139LSD4	1,000	0,918772	1,000000
0	0	0	0	0	2,338,000	0	465139NK5	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES		2,338,000	0,952921	1,000000
0	0	0	0	0	2,000	0	465139NY5	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES		2,000	0,713321	1,000000
0	0	0	0	0	31,676,000	0	465139RZ8	STATE OF ISRAEL AID CL 11-Z ZERO COUPON GUARANTEED NOTES	US465139RZ82	31,676,000	0,952921	1,000000
0	0	0	0	0	1,000	0	76116EBX7	RESOLUTION FDG CORP FED CPN STRIPS SER-A-INT PMT ON 8	US76116EBX76	1,000	0,858460	1,000000
0	0	0	0	0	11,368,000	0	76116EEW6	RESOLUTION FUNDING CORP INTERE	US76116EEW66	11,368,000	0,997621	1,000000
0	0	0	0	0	1,000	0	76116EFA3	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS GENTIC IN	US76116EFA38	1,000	0,944019	1,000000
0	0	0	0	0	1,000	0	76116EFN5	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT	US76116EFN58	1,000	0,705070	1,000000
0	0	0	0	0	1,000	0	85331TCR4	STRIP RECEIPT 1994-2		1,000	0,878964	1,000000
0	0	0	0	0	5,000,000	0	911759GV4	US DEPARTMENT OF HOUSING AND U		5,000,000	1,015987	1,000000
0	0	0	0	0	13,000	0	912828NF0	WPRIN STRIP 06-30-08		13,000	0,998438	1,000000
2,033	0	-14,199,980	0	0	-13,971,000	-2,033	912828EG0	U S TREASURY NOTE	US912828EG08	-13,971,000	1,016536	1,000000
0	0	-11,066,821	0	0	-11,100,000	0	912833CU2	TINT 08-15-08		-11,100,000	0,998119	1,000000
2,134,499	0	-33,807,896	0	0	-36,733,000	-2,134,499	912833GE4	TINT 05-15-2009		-36,733,000	0,978477	1,000000
54,417	0	0	0	0	-59,000	-54,417	912833JW1	TINT 05-15-11	US912833JW10	-59,000	0,922314	1,000000
67,911	0	0	0	0	-68,000	-67,911	912795F22	U S TREASURY BILL	US912795F222	0	0,998693	1,000000
38,880	0	-28,911	0	0	-68,000	-38,880	912795F71	U S TREASURY BILL	US912795F719	0	0,999919	1,000000
1,991	0	-7,795,894	0	0	-7,833,000	-1,991	912795G39	U S TREASURY BILL	US912795G394	0	0,995517	1,000000
2,714	0	-67,428	0	0	-69,000	-2,714	912828FT2	U S TREASURY NOTE		0	1,016555	1,000000
40,707	0	-30,422	0	0	-70,000	-40,707	912828FV7	U S TREASURY NOTE		0	1,016129	1,000000
0	0	-71,538	0	0	-89,000	0	912828FZ8	U S TREASURY NOTE		0	1,036776	1,000000
9,176,487	0	0	0	0	-8,861,000	-8,176,487	912828GB0	U S TREASURY NOTE		0	1,035604	1,000000
0	0	-2,000	0	0	-2,000	0	912795E72	U S TREASURY BILL	US912795E720	-2,000	0,999851	1,000000
0	0	-1,999	9,583,374	0	-2,000	0	912795E80	U S TREASURY BILL	US912795E803	1,000	0,999500	1,000000
0	0	0	0	0	1,000	999	912795E98	U S TREASURY BILL	US912795E985	1,000	0,999003	1,000000
0	0	0	0	0	1,000	248	912795F22	U S TREASURY BILL	US912795F222	1,000	0,998693	1,000000
998	0	0	0	0	-1,000	-998	912795F30	U S TREASURY BILL	US912795F305	-1,000	0,998347	1,000000
998	0	0	0	0	-1,000	-998	912795F48	U S TREASURY BILL	US912795F487	-1,000	0,998026	1,000000
998	0	0	0	0	-1,000	-998	912795F55	U S TREASURY BILL	US912795F552	-1,000	0,997688	1,000000
997	0	0	0	0	-1,000	-997	912795F63	U S TREASURY BILL	US912795F636	-1,000	0,997328	1,000000
997	0	0	0	0	-1,000	-997	912795F71	U S TREASURY BILL	US912795F719	-1,000	0,996919	1,000000
997	0	0	0	0	-1,000	-997	912795F89	U S TREASURY BILL	US912795F891	-1,000	0,996562	1,000000
996	0	0	0	0	-1,000	-996	912795F97	U S TREASURY BILL	US912795F974	-1,000	0,996198	1,000000
996	0	0	0	0	-1,000	-996	912795G21	U S TREASURY BILL	US912795G212	-1,000	0,995867	1,000000
0	0	0	4,074,733	0	1,000	996	912795G39	U S TREASURY BILL	US912795G394	1,000	0,995517	1,000000
0	0	0	17,789	0	885,000	0	912795G47	U S TREASURY BILL	US912795G477	5,635,000	0,995104	1,000000
0	0	0	0	0	1,000	0	912795G54	U S TREASURY BILL	US912795G543	1,000	0,994796	1,000000
0	0	0	5,898,225	0	1,000	0	912795G62	U S TREASURY BILL	US912795G626	1,000	0,994300	1,000000
0	0	0	0	0	1,000	0	912795G70	U S TREASURY BILL	US912795G709	1,000	0,993962	1,000000
0	0	0	0	0	1,000	0	912795G88	U S TREASURY BILL	US912795G881	1,000	0,993578	1,000000
0	0	0	0	0	1,500,000	0	912795G96	U S TREASURY BILL	US912795G964	1,500,000	0,993156	1,000000
0	0	0	0	0	1,000	0	912795H20	U S TREASURY BILL	US912795H202	1,000	0,992766	1,000000
0	0	0	10,539	0	180,000	0	912795H38	U S TREASURY BILL	US912795H384	1,000	0,992413	1,000000
0	0	0	0	0	1,300	0	912795H46	U S TREASURY BILL	US912795H467	1,300	0,992021	1,000000
0	0	0	0	0	500	0	912795H53	U S TREASURY BILL	US912795H533	500	0,991561	1,000000
0	0	0	6,703	0	151,000	0	912795H61	U S TREASURY BILL	US912795H616	37,000	0,991094	1,000000
0	0	0	0	0	1,000	0	912795H79	U S TREASURY BILL	US912795H798	1,000	0,990690	1,000000
0	0	0	988,058	0	597,000	990	912795H87	U S TREASURY BILL	US912795H871	1,000	0,990230	1,000000
0	0	0	347,960	0	0	0	912795Q79	U S TREASURY BILL		1,000	0,978261	1,000000

0	0	0	0	0	1,000	0	912795R29	U S TREASURY BILL	US912795R292	1,000	0.999214	1.000000
0	0	0	391,641	0	0	0	TBW424	US TREASURY BILL FORWARD		-5,634,000	0.995260	1.000000
0	0	0	0	0	5,365,000	415,608	3128X1KG1	FREDDIE MAC	US3128X1KG10	5,365,000	1.013674	1.000000
0	0	0	0	0	2,000	0	3128X2TM7	FREDDIE MAC	US3128X2TM79	2,000	1.051952	1.000000
0	0	0	0	0	1,000,000	0	3128X33E1	FREDDIE MAC	US3128X33E17	1,000,000	1.046860	1.000000
0	0	0	0	0	5,500,000	0	3128X3L7E	FREDDIE MAC	US3128X3L7E4	5,500,000	1.036792	1.000000
0	0	0	0	0	1,000,000	0	31331L6T0	FEDERAL FARM CREDIT BANK	US31331L6T01	1,000,000	1.102177	1.000000
0	0	0	0	0	500,000	0	31331RKP9	FEDERAL FARM CREDIT BANK MTN	US31331RKP90	500,000	1.092672	1.000000
0	0	0	0	0	255,000	0	31331RP90	FEDERAL FARM CREDIT BANK	US31331RP905	255,000	1.086909	1.000000
0	0	0	0	0	775,000	0	31331RU99	FEDERAL FARM CREDIT BANK-MTN		775,000	1.083573	1.000000
0	0	0	0	0	66,000	0	31331SC43	FEDERAL FARM CREDIT BANK		66,000	0.992809	1.000000
0	0	0	0	0	5,000,000	0	31331SM83	FEDERAL FARM CREDIT BANK		5,000,000	0.998604	1.000000
0	0	0	0	0	11,825,000	0	31331SU27	FEDERAL FARM CREDIT BANK		11,825,000	1.026265	1.000000
0	0	0	0	0	2,135,000	0	31331TZ87	FEDERAL FARM CREDIT BANK	US31331TZ876	2,135,000	1.074151	1.000000
337,881	0	0	0	0	-320,000	-337,881	31331V2U9	FEDERAL FARM CREDIT BANK	US31331V2U92	-320,000	1.055879	1.000000
0	0	0	0	0	850,000	0	31331V4E3	FEDERAL FARM CREDIT BANK		850,000	1.054243	1.000000
0	0	0	0	0	420,000	0	31331V5G7	FEDERAL FARM CREDIT BANK		420,000	1.035845	1.000000
0	0	0	0	0	17,140,000	0	31331V7M2	FEDERAL FARM CREDIT BANK		17,140,000	1.041013	1.000000
236,027	0	-12,662,517	0	0	-12,315,000	-236,027	31331V8U4	FEDERAL FARM CREDIT BANK	US31331V8U44	-12,315,000	1.049009	1.000000
10,741	0	0	0	0	-10,000	-10,741	31331VJ80	FEDERAL FARM CREDIT BANK	US31331VJ801	-10,000	1.074085	1.000000
0	0	0	0	0	2,375,000	0	31331VMG8	FEDERAL FARM CREDIT BANK		2,375,000	1.033536	1.000000
0	0	-264,646	0	0	-257,000	0	31331X3S9	FEDERAL FARM CREDIT BANK	US31331X3S91	-257,000	1.026652	1.000000
0	0	0	0	0	343,000	0	31331XFK3	FEDERAL FARM CREDIT BANK		343,000	1.018573	1.000000
0	0	0	0	0	1,855,000	1,934,557	31331XLG5	FEDERAL FARM CREDIT BANK	US31331XLG50	1,855,000	1.042688	1.000000
0	0	0	0	0	6,975,000	0	31331XNC2	FEDERAL FARM CREDIT BANK		6,975,000	1.048751	1.000000
0	0	0	0	0	9,000,000	0	31331XRS3	FEDERAL FARM CREDIT BANK		9,000,000	1.033743	1.000000
0	0	-460,487	0	0	-500,000	0	31331YG46	FEDERAL FARM CREDIT BANK		-500,000	0.990973	1.000000
0	0	-42,180,720	0	0	-41,850,000	0	31339X2M5	FEDERAL HOME LOAN BANK SYSTEM	US31339X2M59	-41,850,000	1.007903	1.000000
0	0	0	0	0	720,000	0	31339Y7K2	FEDERAL HOME LOAN BANK SYSTEM	US31339Y7K21	720,000	1.056972	1.000000
0	0	0	0	0	1,805,000	0	31339YNZ1	FEDERAL HOME LOAN BANK SYSTEM		1,805,000	1.064081	1.000000
0	0	0	0	0	620,000	0	31339YT77	FEDERAL HOME LOAN BANK STEP COUPON	US31339YT773	620,000	1.057626	1.000000
0	0	0	0	0	455,000	0	3133M8VF2	FEDERAL HOME LOAN BANK	US3133M8VF24	455,000	1.085545	1.000000
0	0	0	0	0	10,000	0	3133M8PH1	FEDERAL HOME LOAN BANK	US3133M8PH10	10,000	1.094794	1.000000
0	0	0	0	0	5,185,000	0	3133M83V2	FEDERAL HOME LOAN BANK	US3133M83V27	5,185,000	1.149100	1.000000
0	0	0	0	0	500,000	0	3133M8SD5	FEDERAL HOME LOAN BANK		500,000	1.168263	1.000000
0	0	0	0	0	200,000	0	3133MBN60	FEDERAL HOME LOAN BANK SYSTEM	US3133MBN601	200,000	1.241397	1.000000
6,814	0	-42,924,465	0	0	-40,030,000	-6,814	3133MNVV0	FEDERAL HOME LOAN BANK	US3133MNVV09	-40,030,000	1.072478	1.000000
0	0	-72,005,754	0	0	-70,295,000	0	3133MTZL5	FEDERAL HOME LOAN BANK SYSTEM	US3133MTZL50	-70,295,000	1.024337	1.000000
0	0	0	0	0	7,815,000	0	3133X03L1	FEDERAL HOME LOAN BANK SYSTEM	US3133X03L17	7,815,000	1.037180	1.000000
0	0	-72,358,276	0	0	-70,590,000	0	3133X1BV8	FEDERAL HOME LOAN BANK SYSTEM	US3133X1BV87	-70,590,000	1.025050	1.000000
0	0	0	0	0	34,855,000	0	3133X26Y6	FEDERAL HOME LOAN BANK SYSTEM	US3133X26Y64	34,855,000	1.045452	1.000000
0	0	-13,017,548	0	0	-12,115,000	0	3133X7FK5	FEDERAL HOME LOAN BANK SYSTEM	US3133X7FK56	-12,115,000	1.074488	1.000000
0	0	0	0	0	58,635,000	0	3133X9DC15	FEDERAL HOME LOAN BANK SYSTEM	US3133X9DC15	58,635,000	1.010147	1.000000
0	0	-9,942,515	0	0	-9,670,000	0	3133X9VB3	FEDERAL HOME LOAN BANK SYSTEM	US3133X9VB30	-9,670,000	1.028181	1.000000
0	0	0	0	0	1,175,000	1,211,947	3133XBB20	FEDERAL HOME LOAN BANK SYSTEM	US3133XBB207	1,175,000	1.031444	1.000000
0	0	0	0	0	10,000	0	3133XBT39	FEDERAL HOME LOAN BANK SYSTEM	US3133XBT399	10,000	1.054266	1.000000
0	0	-1,747,857	0	0	-1,690,000	0	3133XCQZ9	FEDERAL HOME LOAN BANK SYSTEM	US3133XCQZ93	-1,690,000	1.034235	1.000000
0	0	0	0	0	17,050,000	0	3133XD2Y6	FEDERAL HOME LOAN BANK SYSTEM	US3133XD2Y63	17,050,000	1.010334	1.000000
0	0	0	0	0	11,530,000	0	3133XD4N8	FEDERAL HOME LOAN BANK SYSTEM	US3133XD4N80	11,530,000	0.963729	1.000000
0	0	-20,916	0	0	-20,000	0	3133XECU1	FEDERAL HOME LOAN BANK SYSTEM	US3133XECU19	-20,000	1.045780	1.000000
0	0	0	0	0	2,835,000	3,004,051	3133XFJF4	FEDERAL HOME LOAN BANK SYSTEM	US3133XFJF44	2,835,000	1.059630	1.000000
0	0	0	0	0	26,425,000	356,685	3133XFLP1	FEDERAL HOME LOAN BANK SYSTEM	US3133XFLP18	26,425,000	1.080885	1.000000
0	0	0	0	0	38,245,000	0	3133XFP91	FEDERAL HOME LOAN BANK SYSTEM		38,245,000	1.067748	1.000000
0	0	-2,462,180	0	0	-2,350,000	0	3133XFYK6	FEDERAL HOME LOAN BANK SYSTEM	US3133XFYK63	-2,350,000	1.047736	1.000000
1,927,053	0	-169,411	0	0	-1,880,000	-1,927,053	3133XGAY0	FEDERAL HOME LOAN BANK SYSTEM	US3133XGAY07	-1,880,000	1.058820	1.000000
0	0	0	0	0	70,000	0	3133XGDD3	FEDERAL HOME LOAN BANK SYSTEM	US3133XGDD33	70,000	1.068519	1.000000
0	0	-554,737	0	0	-535,000	0	3133XGNJ9	FEDERAL HOME LOAN BANK SYSTEM	US3133XGNJ92	-535,000	1.036862	1.000000
0	0	-192,530,882	0	0	-181,385,000	0	3133XGVF8	FEDERAL HOME LOAN BANK SYSTEM	US3133XGVF86	-181,385,000	1.060346	1.000000
904,788	0	-2,911,662	0	0	-3,670,000	-904,788	3133XHPH9	FEDERAL HOME LOAN BANK SYSTEM	US3133XHPH91	-3,670,000	1.039987	1.000000
0	0	0	0	0	18,445,000	0	3133XHW57	FEDERAL HOME LOAN BANK SYSTEM	US3133XHW572	18,445,000	1.054599	1.000000
0	0	0	0	0	9,690,000	0	3133XHW7	FEDERAL HOME LOAN BANK SYSTEM		9,690,000	1.029213	1.000000
0	0	-26,834,000	0	0	-27,790,000	0	3133XHZK1	FEDERAL HOME LOAN BANK SYSTEM	US3133XHZK11	-27,790,000	1.037587	1.000000
0	0	0	0	0	43,325,000	0	3133XJW38	FEDERAL HOME LOAN BANK SYSTEM	US3133XJW388	43,325,000	1.047278	1.000000
0	0	-10,887,874	0	0	-10,620,000	0	3133XKQX6	FEDERAL HOME LOAN BANK SYSTEM		-10,620,000	1.025224	1.000000
0	0	0	0	0	50,000,000	0	3133XLDG5	FEDERAL HOME LOAN BANK SYSTEM		50,000,000	1.082571	1.000000
0	0	0	0	0	52,890,000	0	3133XLF81	FEDERAL HOME LOAN BANK SYSTEM		52,890,000	1.097498	1.000000
0	0	-1,189,347	0	0	-1,100,000	0	3133XLJF9	FEDERAL HOME LOAN BANK SYSTEM		-1,100,000	1.081225	1.000000
0	0	0	0	0	87,000,000	0	3133XLMM1	FEDERAL HOME LOAN BANK SYSTEM		87,000,000	1.061382	1.000000
0	0	-103,332,492	0	0	-99,995,000	0	3133XML66	FEDERAL HOME LOAN BANK SYSTEM	US3133XML666	-99,995,000	1.033377	1.000000
0	0	-5,151,096	0	0	-5,000,000	0	3133XMQ87	FEDERAL HOME LOAN BANK SYSTEM	US3133XMQ871	-5,000,000	1.030220	1.000000
0	0	0	0	0	21,000,000	0	3133XN5N5	FEDERAL HOME LOAN BANK SYSTEM		21,000,000	1.057674	1.000000
0	0	-135,722	0	0	-150,000	0	3133XNHZ5	FEDERAL HOME LOAN BANK SYSTEM	US3133XNHZ59	-150,000	1.024813	1.000000
0	0	-804,815	0	0	-820,000	0	3133XP2W3	FEDERAL HOME LOAN BANK SYSTEM	US3133XP2W36	-820,000	0.961482	1.000000
0	0	-26,873,991	0	0	-27,425,000	0	3133XQU34	FEDERAL HOME LOAN BANK SYSTEM	US3133XQU346	-27,425,000	0.979909	1.000000

0	0	-5,023,488	0	0	-4,643,000	0	3134A33L8	FEDERAL HOME LOAN MTG CORP	US3134A33L82	-4,643,000	1,081949	1.000000
0	0	-3,308,916	0	0	-3,026,000	0	3134A35H5	FEDERAL HOME LOAN MTG CORP	US3134A35H52	-3,026,000	1,093495	1.000000
0	0	0	0	0	450,000	541,029	3134A3U46	FEDERAL HOME LOAN MTG CORP	US3134A3U467	450,000	1,202288	1.000000
0	0	0	0	0	4,550,000	5,522,570	3134A4AA2	FEDERAL HOME LOAN MTG CORP	US3134A4AA29	4,550,000	1,213752	1.000000
0	0	-41,867	0	0	-36,000	0	3134A4FM1	FREDDIE MAC	US3134A4FM12	-36,000	1,096496	1.000000
0	0	-48,952,873	0	0	+46,766,000	0	3134A4HF4	FEDERAL HOME LOAN MTG CORP	US3134A4HF43	+46,766,000	1,068361	1.000000
0	0	-75,151,780	0	0	-69,148,000	0	3134A4JT2	FREDDIE MAC	US3134A4JT29	-69,148,000	1,086825	1.000000
28	0	-6,391,422	0	0	-5,505,000	-28	3134A4KX1	FREDDIE MAC	US3134A4KX12	-5,505,000	1,161026	1.000000
0	0	-67,787,251	0	0	-63,531,000	0	3134A4QD9	FEDERAL HOME LOAN MTG CORP	US3134A4QD93	-63,531,000	1,066995	1.000000
0	0	-67,794,866	0	0	-65,369,000	0	3134A4SA3	FREDDIE MAC	US3134A4SA37	-65,369,000	1,037110	1.000000
0	0	-142,923,577	0	0	-138,336,000	0	3134A4TZ7	FREDDIE MAC	US3134A4TZ78	-138,336,000	1,033163	1.000000
0	0	-31,530,820	0	0	-30,462,000	0	3134A4UK8	FREDDIE MAC	US3134A4UK80	-30,462,000	1,035087	1.000000
0	0	-73,455,997	0	0	-71,255,000	0	3134A4UM4	FREDDIE MAC	US3134A4UM47	-71,255,000	1,031178	1.000000
0	0	-1,549,043	0	0	-1,502,000	0	3134A4US1	FREDDIE MAC	US3134A4US17	-1,502,000	1,031320	1.000000
0	0	-142,755,282	0	0	-135,396,000	0	3134A4UU6	FREDDIE MAC	US3134A4UU62	-135,396,000	1,054354	1.000000
0	0	-82,312,567	0	0	-80,258,000	0	3134A4UV2	FREDDIE MAC	US3134A4UV29	-80,258,000	1,034096	1.000000
0	0	-57,499,971	0	0	-56,269,000	0	3134A4UX0	FREDDIE MAC	US3134A4UX02	-56,269,000	1,021877	1.000000
0	0	-49,740,909	0	0	-48,039,000	0	3134A4VB7	FREDDIE MAC	US3134A4VB72	-48,039,000	1,035428	1.000000
0	0	-20,899,805	0	0	-20,477,000	0	3134A4VC5	FREDDIE MAC	US3134A4VC55	-20,477,000	1,010881	1.000000
0	0	-130,827,564	0	0	-127,872,000	0	3134A4VE1	FREDDIE MAC	US3134A4VE12	-127,872,000	1,024716	1.000000
0	0	0	0	0	2,000	2,035	3134A4VG6	FREDDIE MAC	US3134A4VG69	2,000	1,017294	1.000000
0	0	-3,802,288	0	0	-3,425,000	0	3134A4VJ0	FREDDIE MAC	US3134A4VJ09	-3,425,000	1,051763	1.000000
1,388,285	0	-62,164,775	0	0	-61,450,000	-1,388,285	3134A4ZT4	FREDDIE MAC	US3134A4ZT45	-61,450,000	1,033719	1.000000
0	0	0	0	0	193,899,000	0	3134A4ZZ0	FREDDIE MAC	US3134A4ZZ05	193,899,000	0,984780	1.000000
0	0	0	0	0	505,000	0	31359UV9	FEDERAL NATL MTGE ASSN SERIES SM-2016-A	US31359UV905	505,000	1,263707	1.000000
0	0	-32,269,530	0	0	-30,914,000	0	31359M2D4	FEDERAL NATIONAL MORTGAGE ASSO	US31359M2D42	-30,914,000	1,043848	1.000000
0	0	0	0	0	250,000	281,408	31359M2S1	FEDERAL NATIONAL MORTGAGE ASSO	US31359M2S12	250,000	1,046631	1.000000
57,425	0	-18,770,892	0	0	-18,033,000	-57,425	31359M4D5	FEDERAL NATIONAL MORTGAGE ASSO	US31359M4D52	-18,033,000	1,044092	1.000000
0	0	0	0	0	1,330,000	0	31359M7X5	FEDERAL NATIONAL MORTGAGE ASSO	US31359M7X52	1,330,000	1,031462	1.000000
0	0	-19,845,391	0	0	-19,188,000	0	31359MA45	FEDERAL NATIONAL MORTGAGE ASSO	US31359MA453	-19,188,000	1,039580	1.000000
0	0	-3,798,899	0	0	-3,723,000	0	31359MC92	FEDERAL NATIONAL MORTGAGE ASSO	US31359MC921	-3,723,000	1,020317	1.000000
0	0	-6,100	0	0	-6,000	0	31359ME41	FEDERAL NATIONAL MORTGAGE ASSO	US31359ME414	-6,000	1,016703	1.000000
0	0	0	0	0	18,979,000	0	31359MEU3	FEDERAL NATIONAL MTG ASSN	US31359MEU36	18,979,000	1,130386	1.000000
0	0	-2,332,647	0	0	-2,188,000	0	31359MEV1	FEDERAL NATIONAL MTG ASSN	US31359MEV19	-2,188,000	1,068109	1.000000
0	0	0	0	0	412,000	0	31359MEY5	FEDERAL NATIONAL MORTGAGE ASSO	US31359MEY57	412,000	1,060974	1.000000
0	0	-42,889	0	0	-41,000	0	31359MF40	FEDERAL NATIONAL MORTGAGE ASSO	US31359MF403	-41,000	1,041193	1.000000
0	0	0	0	0	1,423,000	1,805,944	31359MFJ7	FEDERAL NATIONAL MTG ASSN	US31359MFJ71	1,423,000	1,269110	1.000000
0	0	-342,453	0	0	-271,000	0	31359MFP3	FEDERAL NATIONAL MTG ASSN	US31359MFP32	-271,000	1,263663	1.000000
0	0	0	0	0	24,000	0	31359MFS7	FEDERAL NATIONAL MTG ASSN	US31359MFS70	24,000	1,109768	1.000000
0	0	-5,733,976	0	0	-5,309,000	0	31359MGJ6	FEDERAL NATIONAL MORTGAGE ASSO	US31359MGJ62	-5,309,000	1,080048	1.000000
0	0	-6,063,499	0	0	-5,125,000	0	31359MGK3	FEDERAL NATIONAL MTG ASSN	US31359MGK36	-5,125,000	1,183110	1.000000
0	0	0	0	0	1,910,000	1,989,088	31359MH89	FANNIE MAE	US31359MH896	1,910,000	1,041407	1.000000
0	0	0	0	0	1,734,000	1,856,119	31359MH79	FEDERAL NATIONAL MTG ASSN	US31359MH799	1,734,000	1,070426	1.000000
49,412	0	-156,802,330	0	0	-148,495,000	-49,412	31359MLO	FEDERAL NATIONAL MTG ASSN	US31359MLO7	-148,495,000	1,056276	1.000000
0	0	-45,514,666	0	0	-41,663,000	0	31359MMQ3	FEDERAL NATIONAL MORTGAGE ASSO	US31359MMQ32	-41,663,000	1,092448	1.000000
1,259	0	-91,387,938	0	0	-88,824,000	-1,259	31359MPF4	FEDERAL NATIONAL MTG ASSN	US31359MPF40	-88,824,000	1,028654	1.000000
0	0	0	0	0	820,000	852,885	31359MQV8	FEDERAL NATIONAL MORTGAGE ASSO	US31359MQV80	820,000	1,040226	1.000000
0	0	-104,855,103	0	0	-100,542,000	0	31359MRG0	FEDERAL NATIONAL MORTGAGE ASSO	US31359MRG05	-100,542,000	1,022636	1.000000
16,152	0	-5,243,051	0	0	-4,884,000	-16,152	31359MS61	FEDERAL NATIONAL MORTGAGE ASSO	US31359MS612	-4,884,000	1,076623	1.000000
5,879	0	-80,354,732	0	0	-78,272,000	-5,879	31359MTG8	FEDERAL NATIONAL MORTGAGE ASSO	US31359MTG86	-78,272,000	1,029684	1.000000
0	0	-4,777,584	0	0	-4,707,000	0	31359MTZ6	FEDERAL NATIONAL MORTGAGE ASSO	US31359MTZ67	-4,707,000	1,014989	1.000000
0	0	-89,299,839	0	0	-89,538,000	0	31359MUT8	FEDERAL NATIONAL MORTGAGE ASSO	US31359MUT88	-89,538,000	0,997340	1.000000
0	0	-120,752,874	0	0	-118,482,000	0	31359MWJ8	FEDERAL NATIONAL MORTGAGE ASSO	US31359MWJ88	-118,482,000	1,019166	1.000000
0	0	-1,957,344	0	0	-1,910,000	0	31359MXH1	FEDERAL NATIONAL MORTGAGE ASSO	US31359MXH14	-1,910,000	1,024787	1.000000
0	0	0	0	0	38,641,000	0	31359MXK6	FEDERAL NATIONAL MORTGAGE ASSO	US31359MXK63	38,641,000	1,045042	1.000000
0	0	-32,139,000	0	0	-32,198,000	0	31359MZC0	FEDERAL NATIONAL MORTGAGE ASSO	US31359MZC09	-32,198,000	0,988168	1.000000
0	0	0	0	0	1,879,000	0	31359MZL0	FEDERAL NATIONAL MORTGAGE ASSO	US31359MZL08	1,879,000	1,056048	1.000000
0	0	-383,754	0	0	-350,000	0	31384FPY1	FEDERAL NATIONAL MORTGAGE ASSO	US31384FPY15	-350,000	1,099439	1.000000
0	0	0	0	0	6,309,000	0	31384GBF5	FEDERAL NATIONAL MTG ASSN-MTN	US31384GBF54	6,309,000	1,063757	1.000000
0	0	0	0	0	4,100,000	0	3138F3V78	FEDERAL NATIONAL MORTGAGE ASSO	US3138F3V781	4,100,000	1,037806	1.000000
0	0	-3,988,933	0	0	-3,879,000	0	3137EAAA7	FREDDIE MAC	US3137EAAA75	-3,879,000	1,030918	1.000000
0	0	-20,879,099	0	0	-19,890,000	0	3137EAA85	FREDDIE MAC	US3137EAA858	-19,890,000	1,049728	1.000000
0	0	-210,803	0	0	-200,000	0	3137EAA1D	FREDDIE MAC	US3137EAA1D5	-200,000	1,053015	1.000000
0	0	-91,446,810	0	0	-85,874,000	0	3137EAAF6	FREDDIE MAC	US3137EAAF62	-85,874,000	1,067381	1.000000
629,476	0	0	0	0	-580,000	-629,476	3137EAA64	FREDDIE MAC	US3137EAA646	-580,000	1,085303	1.000000
0	0	-25,466,217	0	0	-24,400,000	0	3137EAA1M	FREDDIE MAC	US3137EAA1M4	-24,400,000	1,043697	1.000000
0	0	-1,420,518	0	0	-1,360,000	0	3137EAA1P	FREDDIE MAC	US3137EAA1P5	-1,360,000	1,044499	1.000000
0	0	-4,355,123	0	0	-4,175,000	0	3137EAA1R	FREDDIE MAC	US3137EAA1R0	-4,175,000	1,043143	1.000000
0	0	0	0	0	825,000	853,738	3137EAA58	FREDDIE MAC	US3137EAA583	825,000	1,034835	1.000000
0	0	-9,205,634	0	0	-8,800,000	0	3137EAA1T	FREDDIE MAC	US3137EAA1T6	-8,800,000	1,046095	1.000000
0	0	-112,460,110	0	0	-104,560,000	0	3137EAA1V	FREDDIE MAC	US3137EAA1V3	-104,560,000	1,075556	1.000000
0	0	0	0	0	225,000	0	3137EAA1X	FREDDIE MAC	US3137EAA1X7	225,000	1,054478	1.000000
0	0	0	0	0	1,250,000	1,07,907	3137EAA1Y	FREDDIE MAC	US3137EAA1Y5	1,250,000	1,079072	1.000000
0	0	-6,329,238	0	0	-6,102,000	0	3137EABA6	FREDDIE MAC	US3137EABA65	-6,102,000	1,037240	1.000000

0	0	0	0	8,380,000	8,576,049	3137EABE8	FREDDIE MAC	US3137EABE88	8,380,000	1.023395	1.000000
0	0	-1,713,070	0	-1,700,000	0	3137EABF5	FREDDIE MAC	US3137EABF53	-1,700,000	1.007688	1.000000
63,078,344	0	-106,809,194	0	-173,095,000	-63,078,344	3137EABJ7	FREDDIE MAC		-173,495,000	0.981453	1.000000
0	0	0	0	524,000	543,946	31398ABX9	FEDERAL NATIONAL MORTGAGE ASSO	US31398ABX90	524,000	1.038005	1.000000
0	0	-2,882,535	0	-2,666,000	0	31398ADM1	FEDERAL NATIONAL MORTGAGE ASSO	US31398ADM18	-2,666,000	1.081228	1.000000
0	0	-109,690	0	-106,000	0	31398AFA5	FEDERAL NATIONAL MORTGAGE ASSO	US31398AFA51	-105,000	1.044392	1.000000
0	0	-57,227,586	0	-65,000,000	0	31398AGU0	FEDERAL NATIONAL MORTGAGE ASSO	US31398AGU07	-65,000,000	1.034271	1.000000
0	0	-111,591,943	0	-108,081,000	0	31398AHZ8	FEDERAL NATIONAL MORTGAGE ASSO	US31398AHZ84	-108,081,000	1.032675	1.000000
0	0	-172,097	0	-170,000	0	31398AKX9	FEDERAL NATIONAL MORTGAGE ASSO	US31398AKX99	-170,000	1.012334	1.000000
0	0	-163,147,180	0	-164,297,000	0	31398AKY7	FEDERAL NATIONAL MORTGAGE ASSO	US31398AKY72	-164,297,000	0.993002	1.000000
0	0	-43,264,311	0	-43,597,000	0	31398AMV1	FEDERAL NATIONAL MORTGAGE ASSO	US31398AMV16	-43,597,000	0.992369	1.000000
0	0	-254,041,421	0	-262,011,000	0	31398AMW9	FEDERAL NATIONAL MORTGAGE ASSO	US31398AMW99	-262,011,000	0.969583	1.000000
5,906	0	-23,622	0	-30,000	-5,906	31398APG1	FEDERAL NATIONAL MORTGAGE ASSO	US31398APG12	-30,000	0.984252	1.000000
0	0	0	0	23,050,000	0	880591CK6	TENNESSEE VALLEY AUTHORITY		23,050,000	1.131985	1.000000
0	0	0	0	27,020,000	0	880591EA6	TENNESSEE VALLEY AUTHORITY		27,020,000	1.091005	1.000000
0	0	0	0	9,945,000	9,558,197	912810PW2	U.S. TREASURY BOND	US912810PW27	9,945,000	0.961106	1.000000
0	0	0	0	68	69	912828BM1	U S TREASURY NOTE	US912828BM17	68	1.008610	1.000000
0	0	0	0	57	57	912828BQ2	U S TREASURY NOTE		57	1.007946	1.000000
22	0	-15	0	-36	-22	912828BR0	U S TREASURY NOTE	US912828BR04	-35	1.040165	1.000000
0	0	0	0	512	520	912828BZ2	U S TREASURY NOTE	US912828BZ20	512	1.015195	1.000000
0	0	0	0	124,999,600	17,915,174	912828HV5	U S TREASURY NOTE	US912828HV51	124,999,600	0.964829	1.000000
0	0	0	0	680,489,000	448,111,597	912828HY9	U S TREASURY NOTE	US912828HY90	680,489,000	0.990528	1.000000
0	0	0	0	240,815,000	237,960,230	912828HZ6	U S TREASURY NOTE	US912828HZ65	240,815,000	0.988145	1.000000
0	0	0	0	0	0	912828JA9	U S TREASURY NOTE	US912828JA96	-426,185,000	0.999796	1.000000
0	0	0	0	30,439	0	3133T45P7	FHLMG 1722 1722-R SERIES 1722 FEDERAL HOME LOAN MTGE GOLD		30,439	1.019778	1.000000
0	0	0	0	5,000	0	3133T58F5	FHLMG 1749 1749-R SERIES 1749 FEDERAL HOME LOAN MTGE GOLD		5,000	1.020794	1.000000
0	0	0	0	15,347	0	3133T5D83	FHLMG 1752 1752-R SERIES 1752 FEDERAL HOME LOAN MTGE GOLD		15,347	1.019381	1.000000
0	0	0	0	256	0	3133T5D91	FHLMG 1752 1752-RS SERIES 1752 FEDERAL HOME LOAN MTGE GOLD		256	1.019410	1.000000
0	0	0	0	12,236	0	3133T5HJ5	FHLMG 1723 1723-R SER 1723 FEDERAL HOME LOAN MTGE GOLD		12,236	1.004547	1.000000
0	0	0	0	25,000	0	3133T5N82	FHLMG 1755 1755-R CMO SER 1755 FEDERAL HOME LOAN MTGE GOLD		25,000	1.021219	1.000000
0	0	0	0	12,147	0	3133T5UM3	FH G94-095 35-R CMO SERIES 35 FEDERAL HOME LOAN MTG-GNMA		12,147	1.031826	1.000000
0	0	0	0	24,000	0	3133T5XB4	FHLMG 1764 1764-R CMO SER 1764 FEDERAL HOME LOAN MTGE GOLD		24,000	1.013399	1.000000
0	0	0	0	7,000	0	3133T5YL1	FHLMG 1768 1768-R SERIES 1768 FEDERAL HOME LOAN MTGE GOLD		7,000	1.005937	1.000000
0	0	0	0	15,000	0	3133T5Z39	FEDERAL HOME LOAN MORTGAGE CORPORATION CMO/SERIES 17	US5133T5Z891	15,000	1.005576	1.000000
0	0	0	0	40,000	0	31359H5U4	FNR 94-093 93-R CMO RESID 93 FEDERAL NATIONAL MTGE ASSN		40,000	1.107539	1.000000
0	0	0	0	50,000	0	31359HCK8	FNR 94-043 43-R CMO RESID 43 FEDERAL NATIONAL MTGE ASSN		50,000	1.013946	1.000000
0	0	0	0	968	0	31359HU93	FNR 94-086 86-R RESID 86 FEDERAL NATIONAL MTGE ASSN		968	1.006252	1.000000
0	0	0	0	35,000	0	31359HVV7	FNR 94-082 82-R CMO RESID 82 FEDERAL NATIONAL MTGE ASSN		35,000	1.046361	1.000000
0	0	0	0	27,603	0	31359LAP0	FNR G94-009 09-R RESID SER 09 FEDERAL NATL MTGE ASSN		27,603	1.014074	1.000000
0	0	0	0	427	0	31359LCT0	FNR G94-010 10-R RESID SER 10 FEDERAL NATL MTGE ASSN		427	1.008791	1.000000
0	0	0	0	10,000	0	31359LLE3	FNR 95-001 01-R RESID 95-01 FEDERAL NATIONAL MTGE ASSN		10,000	1.257525	1.000000
0	0	0	0	1	0	31397T5B4	FHR-3424 R FREDDIE MAC		1	0.736884	1.000000
0	0	0	0	75,773,144	0	F00M30037	RELO FHLMC GOLD (15 YEAR)		75,773,144	0.998759	1.000000
0	0	0	0	102,053	0	F00N31465	RELO FHLMC GOLD (30 YEAR)		102,053	0.973368	1.000000
0	0	0	0	9,454,221	0	F00N31499	RELO FHLMC GOLD (30 YEAR)		9,454,221	0.973368	1.000000
0	0	0	0	19,584,838	0	F00N31500	RELO FHLMC GOLD (30 YEAR)		19,584,838	0.973368	1.000000
0	0	0	0	23,379,035	0	F00N31501	RELO FHLMC GOLD (30 YEAR)		23,379,035	0.973368	1.000000
0	0	0	0	41,610,896	0	F00N31502	RELO FHLMC GOLD (30 YEAR)		41,610,896	0.973368	1.000000
0	0	0	0	7,400,759	0	F00N32204	RELO FHLMC GOLD (30 YEAR)		7,400,759	0.973368	1.000000
0	0	0	0	4,645	0	N00929277	FNMA RELO 30 YEAR		4,645	0.948593	1.000000
0	0	-190,346,365	0	-173,000,000	0	912828EE6	U S TREASURY NOTE		-173,000,000	1.042459	1.000000
0	0	0	0	75,000,000	78,479,879	912828EN6	U S TREASURY NOTE	US912828EN62	75,000,000	1.046398	1.000000
0	0	0	0	5,000,000	0	539830AD1	LOCKHEED MARTIN CORP-CORP BD	US539830AD16	5,000,000	1.111471	1.000000
0	0	0	0	20,000,000	0	820076AZ2	MOTOROLA INC MAKE WHOLE CALL	US620076AZ29	20,000,000	0.878001	1.000000
18,959,907	0	-93,063,327	21,809	-106,500,000	-18,956,907	912810PL6	U S TREASURY BOND		-106,500,000	1.051633	1.000000
0	0	0	0	12,000,000	12,302,955	912828GP9	U S TREASURY NOTE		12,000,000	1.025246	1.000000
0	0	0	0	5,000,000	5,255,994	912828GQ7	U S TREASURY NOTE		5,000,000	1.051199	1.000000
0	0	-8,544,425	0	-5,400,000	0	912828HH6	U S TREASURY NOTE	US912828HH67	-8,400,000	1.017193	1.000000
0	0	0	0	20,000,000	0	92343VAK0	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	US92343VAK08	20,000,000	1.001647	1.000000
0	0	-15,349,815	0	-13,500,000	0	92344GAM8	VERIZON GLOBAL FUNDING CORP MAKE WHOLE CALL	US92344GAM87	-13,500,000	1.137009	1.000000
0	0	0	0	5	0	31364HAV9	FNMA SMBS SPEC PREM J-2 #954545TRIPPED MORTGAGE BACKED S		5	4.354973	1.000000
0	0	0	0	9	0	31364HDJ3	FNMA SMBS TRUST 29 CLASS 1 PRINCIPAL ONLY		9	0.934674	1.000000
0	0	0	0	39,087	0	05947UBA5	BACM 2000-2 A1 BANC OF AMERICA COMMERCIAL MOR		39,087	1.010284	1.000000
0	0	0	0	25,000	0	07383FQ35	BSCMS 2004-PWR5 A3 BEAR STEARNS COMMERCIAL MORTGA		25,000	0.952147	1.000000
0	0	0	0	122,000	0	07388NAC0	BSCMS 2006-T24 A3 BEAR STEARNS COMMERCIAL MORTGA	US07388NAC02	122,000	0.970944	1.000000
0	0	0	15,786	52,902	0	073945AA5	BSCMS 2007-T28 A1 BEAR STEARNS COMMERCIAL MORTGA		0	1.009189	1.000000
0	0	0	0	1,750,000	0	190749AE1	CWCI 2006-C1 A4 CW CAPITAL COBALT LTD		1,750,000	0.948976	1.000000
0	0	0	0	30,000	0	20047EBG8	COMM 2006-C8 A2B COMMERCIAL MORTGAGE PASS THROU		30,000	0.977976	1.000000
0	0	0	22,746	151,000	0	20173QAE1	GCFC 2007-G99 A4 GREENWICH CAPITAL COMMERCIAL F	US20173QAE17	0	0.969588	1.000000
0	0	0	227,124	1,417,710	0	22540ALK2	CSFB 99-1 A2 CMO SER 99-1 CS FIRST BOSTON MTGE SEC CO	US22540ALK24	0	1.024565	1.000000
0	0	0	0	85,000	0	22541SAC2	CSFB 2004-C1 A3 CS FIRST BOSTON MORTGAGE SECUR		85,000	1.015334	1.000000
0	0	0	220,591	1,398,307	0	337368AB4	FUNCM 99-C2 A2 CMO SER 99-C2 FIRST UNION-CHASE COMM MTG	US337368AB43	0	1.013538	1.000000
0	0	0	0	35,642	0	361849VP4	GMACC 02-C2 A2 CMO SER 02-C2 GMAC COMM MTG SECURITIES INC		35,642	0.996462	1.000000
0	0	0	61,258	395,000	0	36248LAE1	GSMS 2007-GG10 A4 GS MORTGAGE SECURITIES CORP II	US36248LAE11	0	0.993382	1.000000

0	0	0	0	0	0	100,000	0	36828QNT9	GE	CAPITAL COMMERCIAL MORTGAGE		100,000	0.988001	1.000000
0	0	0	0	0	0	234,000	0	36828QNU6	GE	CAPITAL COMMERCIAL MORTGAGE	US36828QNU66	234,000	0.968586	1.000000
0	0	0	0	0	0	325,000	0	396789ER6	GC	CF 2003-C2 A3		325,000	0.970182	1.000000
0	0	0	184,512	0	1,172,501	0	42332QAB9	HFC	MC 1999-PH1 A2	HELLER FINANCIAL COMMERCIAL MO	US42332QAB95	0	1.018412	1.000000
0	0	0	0	0	53,393	0	46625MA58	JPM	CC 2003-LN1 A1	JP MORGAN CHASE COMMERCIAL MOR	US46625MA583	110,123	0.971190	1.000000
0	0	0	0	0	5,000	0	46625MN96	JPM	CC 2003-CB7 A3	JP MORGAN CHASE COMMERCIAL MOR		5,000	0.944076	1.000000
0	0	0	0	0	920,000	0	46629MAE5	JPM	CC 2006-LDP8 A3B	JP MORGAN CHASE COMMERCIAL MOR	US46629MAE57	920,000	0.967294	1.000000
0	0	0	0	0	1,735,000	0	46630EAB6	JPM	CC 2006-CB17 A3	JP MORGAN CHASE COMMERCIAL MOR		1,735,000	0.977504	1.000000
0	0	0	0	0	12,000	0	501773CT0	LBC	MT 99-C1 B CMO SER 99-C1	LB COMMERCIAL MORTGAGE TRUS		12,000	1.011690	1.000000
0	0	0	0	0	190,000	0	50180JAB1	LB	US 2007-C2 A2	LB-US COMMERCIAL MORTGAGE TRU		190,000	0.990001	1.000000
0	0	0	0	0	450,000	0	50180JAD7	LB	US 2007-C2 A3	LB-US COMMERCIAL MORTGAGE TRU	US50180JAD72	0	0.956476	1.000000
0	0	0	0	0	346,068	0	52108H3D4	LB	US 2005-C2 A2	LB-US COMMERCIAL MORTGAGE TRU	US52108H3D48	346,068	1.001901	1.000000
0	0	0	0	0	665,000	0	52108HDF8	LB	US 01-C2 A2 CMO SER 01-C2	LB-US COMMERCIAL MORTGAGE	US52108HDF82	665,000	1.041654	1.000000
0	0	0	163,441	0	1,045,000	0	52108HE34	LB	US 2004-C4 A3	LB-US COMMERCIAL MORTGAGE TRU	US52108HE344	0	0.993148	1.000000
0	0	0	0	0	0	0	52108HGZ1	LB	US 01-C7 A-5	LB-US COMMERCIAL MORTGAGE TST	US52108HGZ10	150,000	1.027031	1.000000
0	0	0	0	0	60,000	0	52108HK90	LB	US 2004-C6 A5	LB-US COMMERCIAL MORTGAGE TRU		60,000	0.942877	1.000000
0	0	0	0	0	30,000	0	52108HSZ3	LB	US 2003-C5 A3	LB-US COMMERCIAL MORTGAGE TST		30,000	0.962947	1.000000
0	0	0	0	0	120,000	0	52108HZX5	LB	US 2004-C2 A3	LB-US COMMERCIAL MORTGAGE TRU		120,000	0.952532	1.000000
0	0	0	0	0	1,000,000	0	52108MDH3	LB	US 2006-C1 A4	LB-US COMMERCIAL MORTGAGE TRU		0	0.974038	1.000000
0	0	0	0	0	90,000	0	52108RAE2	LB	US 2006-C4 A4	LB-US COMMERCIAL MORTGAGE TRU	US52108RAE27	0	1.021207	1.000000
0	0	0	0	0	14,260	0	52108PAB1	LB	US 2007-C6 A2	LB-US COMMERCIAL MORTGAGE TRU		3,804,000	0.988257	1.000000
0	0	0	0	0	3,804,000	0	59022HAT9	ML	MT 2002-MW1 A3	MERRILL LYNCH MORTGAGE TRUST		60,000	0.979829	1.000000
0	0	0	0	0	60,000	0	80688BAD0	ML	CF 2007-8 A3	MERRILL LYNCH/COUNTRYWIDE COMM	US80688BAD01	180,000	0.982583	1.000000
0	0	0	0	0	3,238,863	0	817451FJ3	MSC	2006-HQ8 A3	MORGAN STANLEY CAPITAL I		3,238,863	1.001037	1.000000
0	0	0	0	0	180,000	0	817453AR6	MSC	2006-IQ11 A2	MORGAN STANLEY CAPITAL I		180,000	1.003063	1.000000
0	0	0	0	0	60,000	0	817453ASA4	MSC	2006-IQ11 A3	MORGAN STANLEY CAPITAL I		60,000	0.963042	1.000000
0	0	0	0	0	295,000	0	81745MT29	MSC	2004-HQ4 A5	MORGAN STANLEY CAPITAL I	US81745MT290	295,000	0.959670	1.000000
0	0	0	0	0	28,927	0	81749WHF0	MS	DWC 01-TOP3 A4 SR 01-TOP3	MORGAN STANLY DEAN WITTER C	US81749WHF05	28,927	1.002347	1.000000
0	0	0	0	0	1,211,854	0	863572KZ5	SAS	CF H CMO SER 99-CFL	STRUCTURED ASSET SECS CORP		1,211,854	1.005634	1.000000
0	0	0	0	0	40,000	0	87248AAC2	TIA	A 2007-C4 A3	TIAA RETAIL COMMERCIAL TRUST	US87248AAC27	40,000	0.984780	1.000000
5,476,755	0	0	0	0	-5,500,000	-5,476,755	912828HS2	U S	TREASURY NOTE			-5,500,000	0.995774	1.000000
489,633	0	0	0	0	-500,000	-489,633	912828HT0	U S	TREASURY NOTE			-500,000	0.979265	1.000000
0	0	0	0	0	2,500,000	2,470,822	912828HU7	U S	TREASURY NOTE			2,500,000	0.988329	1.000000
2,894,486	0	0	0	0	-3,000,000	-2,894,486	912828HV5	U S	TREASURY NOTE			-3,000,000	0.964829	1.000000
2,482,844	0	-2,482,844	0	0	-5,000,000	-2,482,844	912828HX1	U S	TREASURY NOTE			-5,000,000	0.993138	1.000000
988,145	0	0	0	0	-1,000,000	-988,145	912828HZ6	U S	TREASURY NOTE			-1,000,000	0.988145	1.000000
0	0	0	24,418,150	0	16,000,000	15,703,242	3137EABJ7	FRE	DDIE MAC			-49,000,000	0.981453	1.000000
0	0	0	0	0	9,496,000	9,988,208	912810PU6	U S	TREASURY BOND			7,236,000	1.051833	1.000000
0	0	0	0	0	8,290,000	8,191,725	912828HZ6	U S	TREASURY NOTE			-5,710,000	0.988145	1.000000
1	0	-14,093	0	0	-13,000	-1	912827SZ1	U S	TREASURY NOTE			-13,000	1.084155	1.000000
0	0	0	0	0	110,000	118,982	9128276J6	UN	ITED STATES TREASURY NOTE R/MD	5.75 08/15/2010		110,000	1.081651	1.000000
0	0	0	214,589	0	220,000	0	9128276T4	UN	ITED STATES TREASURY NOTE R/MD	5.00 02/15/2011		220,000	1.072487	1.000000
0	0	0	0	0	132	133	912828BQ2	U S	TREASURY NOTE			132	1.008034	1.000000
0	0	-171,414	0	0	-167,000	0	912828DL1	U S	TREASURY NOTE			-167,000	1.026429	1.000000
0	0	0	0	0	135,000	139,614	912828DP2	U S	TREASURY NOTE			135,000	1.034178	1.000000
231,546	0	-5,733,584	0	0	-5,785,000	-231,546	912828DR8	U S	TREASURY NOTE			-5,785,000	1.031138	1.000000
4,105	0	0	0	0	-4,000	-4,105	912828DU1	U S	TREASURY NOTE			-4,000	1.026247	1.000000
414,368	0	0	0	0	-400,000	-414,368	912828DX5	U S	TREASURY NOTE			-400,000	1.035919	1.000000
0	0	0	0	0	447,000	464,901	912828DZ0	U S	TREASURY NOTE			447,000	1.040047	1.000000
166,786	0	0	0	0	-160,000	-166,786	912828ED8	U S	TREASURY NOTE			-160,000	1.042413	1.000000
103,431	0	0	0	0	-100,000	-103,431	912828EG1	U S	TREASURY NOTE			-100,000	1.034308	1.000000
0	0	0	0	0	410,000	49,171	912828EJ5	U S	TREASURY NOTE			410,000	1.042096	1.000000
0	0	-1,650,743	0	0	-1,610,000	0	912828EM8	U S	TREASURY NOTE			-1,610,000	1.043940	1.000000
4,239	0	0	0	0	-4,000	-4,239	912828EQ0	U S	TREASURY NOTE			-4,000	1.059787	1.000000
0	0	0	0	0	1,185,000	1,250,260	912828ES5	U S	TREASURY NOTE			1,185,000	1.055072	1.000000
120,526	0	-225,407	0	0	-326,000	-120,526	912828EX4	U S	TREASURY NOTE			-326,000	1.055008	1.000000
0	0	0	0	0	22,000	23,323	912828FD7	U S	TREASURY NOTE			22,000	1.060114	1.000000
390,056	0	-0,689	0	0	-370,000	-390,056	912828FH6	U S	TREASURY NOTE			-370,000	1.080393	1.000000
515,120	0	0	0	0	-460,000	-515,120	912828GR5	U S	TREASURY NOTE			-460,000	1.051286	1.000000
0	0	0	0	0	133,000	138,022	912828GR5	U S	TREASURY NOTE			133,000	1.037780	1.000000
0	0	0	0	0	119,000	281	912828HL7	U S	TREASURY NOTE			119,000	1.025312	1.000000
0	0	0	0	0	465,000	360,812	912828HP8	U S	TREASURY NOTE			465,000	1.000469	1.000000
0	0	0	0	0	4,000	3,867	912828HR4	U S	TREASURY NOTE			4,000	0.986642	1.000000
0	0	0	0	0	394,000	392,335	912828HS2	U S	TREASURY NOTE			394,000	0.995774	1.000000
0	0	0	0	0	20,500	20,261	912828HU7	U S	TREASURY NOTE			20,500	0.988329	1.000000
39,726	0	0	0	0	-40,000	-39,726	912828HX1	U S	TREASURY NOTE			-40,000	0.993138	1.000000
0	0	0	0	0	0	0	912828JA9	U S	TREASURY NOTE			6,550,000	0.998786	1.000000
0	0	0	0	0	8,660,309	0	31395TV43	FRE	DDIE MAC			8,660,309	0.925436	1.000000
94,100,163	0	0	0	0	-95,000,000	-94,100,163	912828HY9	U S	TREASURY NOTE			-95,000,000	0.990528	1.000000
0	0	0	0	0	1	1	52108MES8	LB	US 2006-C1 IUU1	LB-US COMMERCIAL MORTGAGE TRU		1	1.002388	1.000000
0	0	0	0	0	1	1	52108MEU3	LB	US 2006-C1 IUU2	LB-US COMMERCIAL MORTGAGE TRU		1	1.000206	1.000000
0	0	0	0	0	1	1	52108MEW9	LB	US 2006-C1 IUU3	LB-US COMMERCIAL MORTGAGE TRU		1	0.995958	1.000000
0	0	0	0	0	1	1	52108MFA6	LB	US 2006-C1 IUU5	LB-US COMMERCIAL MORTGAGE TRU		1	0.988634	1.000000
0	0	0	0	0	1	1	52108MFG3	LB	US 2006-C1 IUU8	LB-US COMMERCIAL MORTGAGE TRU		1	0.980276	1.000000

0	0	0	0	0	1	0	52108MFJ7	LBUBS 2006-C1 IU9	LB-UBS COMMERCIAL MORTGAGE TRU		1	0.969948	1.000000
0	0	0	5,309,887	0	10,000,000	0	52109RBS9	LBUBS 2007-C7 C	LB-UBS COMMERCIAL MORTGAGE TRU	USS2109RBS94	0	0.772817	1.000000
0	0	0	5,077,182	0	10,000,000	0	52109RBT7	LBUBS 2007-C7 D	LB-UBS COMMERCIAL MORTGAGE TRU	USS2109RBT77	0	0.748647	1.000000
0	0	0	6,491,935	0	13,583,000	0	52109RBU4	LBUBS 2007-C7 E	LB-UBS COMMERCIAL MORTGAGE TRU	USS2109RBU41	0	0.725487	1.000000
0	0	0	0	0	2,000,000	2,054,382	912828HG8	U S TREASURY NOTE		US912828HG84	2,000,000	1.027191	1.000000
0	0	0	0	0	29,000,000	28,032,621	912828HR4	U S TREASURY NOTE		US912828HR40	29,000,000	0.966642	1.000000
0	0	0	0	0	50,500,000	49,801,342	912828HZ6	U S TREASURY NOTE		US912828HZ65	50,500,000	0.988145	1.000000
0	0	0	0	0	60,000,000	0	52524NAC1	LBFRG 2007-LLFA A2	LEHMAN BROTHERS FLOATING RATE	USS2524NAC11	60,000,000	0.886353	1.000000
0	0	0	0	0	25,208,000	0	52524NAE7	LBFRG 2007-LLFA A3	LEHMAN BROTHERS FLOATING RATE	USS2524NAE76	25,208,000	0.838676	1.000000
0	0	0	0	0	14,878,000	0	52524NAN7	LBFRG 2007-LLFA C	LEHMAN BROTHERS FLOATING RATE	USS2524NAN75	14,878,000	0.786518	1.000000
0	0	0	0	0	13,756,000	0	52524NAU1	LBFRG 2007-LLFA F	LEHMAN BROTHERS FLOATING RATE	USS2524NAU19	13,756,000	0.784160	1.000000
0	0	0	0	0	13,756,000	0	52524NAW7	LBFRG 2007-LLFA G	LEHMAN BROTHERS FLOATING RATE		13,756,000	0.729278	1.000000
0	0	0	0	0	51,761,000	0	52524NAY3	LBFRG 2007-LLFA H	LEHMAN BROTHERS FLOATING RATE		51,761,000	0.724443	1.000000
0	0	0	0	0	49,013,000	0	52524NBA4	LBFRG 2007-LLFA J	LEHMAN BROTHERS FLOATING RATE		49,013,000	0.727273	1.000000
78,491	0	0	0	0	-79,670	-78,491	F00B11431	FHLMC GOLD -SEASONED 15 YR			-79,670	0.985203	1.000000
111,268	0	0	0	0	-112,940	-111,268	F00B11948	FHLMC GOLD -SEASONED 15 YR			-112,940	0.985203	1.000000
20,630	0	0	0	0	-20,840	-20,630	F00B12288	FHLMC GOLD -SEASONED 15 YR			-20,840	0.985203	1.000000
1,467,729	0	0	0	0	-1,489,773	-1,467,729	F00B12434	FHLMC GOLD -SEASONED 15 YR			-1,489,773	0.985203	1.000000
1,162,433	0	0	0	0	-1,179,882	-1,162,433	F00B12998	FHLMC GOLD -SEASONED 15 YR			-1,179,882	0.985203	1.000000
982,742	0	0	0	0	-977,201	-962,742	F00B13265	FHLMC GOLD -SEASONED 15 YR			-977,201	0.985203	1.000000
56,981	0	0	0	0	-57,238	-56,981	F00B13807	FHLMC GOLD -SEASONED 15 YR			-57,238	0.985203	1.000000
330,536	0	0	0	0	-325,350	-320,536	F00B13818	FHLMC GOLD -SEASONED 15 YR			-325,350	0.985203	1.000000
186,431	0	0	0	0	-159,231	-156,431	F00B13903	FHLMC GOLD -SEASONED 15 YR			-159,231	0.985203	1.000000
1,118,294	0	0	0	0	-1,135,089	-1,118,294	F00B14971	FHLMC GOLD -SEASONED 15 YR			-1,135,089	0.985203	1.000000
2,135,119	0	0	0	0	-2,167,185	-2,135,119	F00B15346	FHLMC GOLD -SEASONED 15 YR			-2,167,185	0.985203	1.000000
2,286,663	0	0	0	0	-2,321,006	-2,286,663	F00B15759	FHLMC GOLD -SEASONED 15 YR			-2,321,006	0.985203	1.000000
605,252	0	0	0	0	-614,343	-605,252	F00B17222	FHLMC GOLD -SEASONED 15 YR			-614,343	0.985203	1.000000
390,366	0	0	0	0	-395,627	-390,366	F00B18043	FHLMC GOLD -SEASONED 15 YR			-395,627	0.985203	1.000000
198,919	0	0	0	0	-201,907	-198,919	F00B19064	FHLMC GOLD -SEASONED 15 YR			-201,907	0.985203	1.000000
220,197	0	0	0	0	-223,504	-220,197	F00E01641	FHLMC GOLD -SEASONED 15 YR		USS1294KZE80	-223,504	0.985203	1.000000
17,827	0	0	0	0	-18,094	-17,827	F00E91637	FHLMC GOLD -SEASONED 15 YR		US912828GVZA13	-18,094	0.985203	1.000000
1,867	0	0	0	0	-1,895	-1,867	F00E98214	FHLMC GOLD -SEASONED 15 YR			-1,895	0.985207	1.000000
129,610	0	0	0	0	-131,557	-129,610	F00E98629	FHLMC GOLD -SEASONED 15 YR			-131,557	0.985203	1.000000
156,197	0	0	0	0	-156,543	-156,197	F00G11678	FHLMC GOLD -SEASONED 15 YR			-156,543	0.985203	1.000000
7,693,880	0	0	0	0	-7,809,436	-7,693,880	F00G11917	FHLMC GOLD -SEASONED 15 YR			-7,809,436	0.985203	1.000000
72,862,210	0	0	0	0	-73,956,536	-72,862,210	F00G12480	FHLMC GOLD -SEASONED 15 YR			-73,956,536	0.985203	1.000000
49,895	0	0	0	0	-50,645	-49,895	F00G12787	FHLMC GOLD -SEASONED 15 YR			-50,645	0.985203	1.000000
1,621,901	0	0	0	0	-1,646,261	-1,621,901	F00G12863	FHLMC GOLD -SEASONED 15 YR			-1,646,261	0.985203	1.000000
16,934,839	0	0	0	0	-17,139,182	-16,934,839	F00G12943	FHLMC GOLD -SEASONED 15 YR			-17,139,182	0.985203	1.000000
1,637,993	0	0	0	0	-1,662,594	-1,637,993	F00G13165	FHLMC GOLD -SEASONED 15 YR			-1,662,594	0.985203	1.000000
63,666	0	0	0	0	-64,825	-63,666	F00G18020	FHLMC GOLD -SEASONED 15 YR			-64,825	0.985203	1.000000
0	0	0	0	0	1,469,389	723,823	F00J01322	FHLMC GOLD -SEASONED 15 YR			1,469,389	0.985203	1.000000
0	0	0	0	0	2,450,696	1,207,217	F00J02928	FHLMC GOLD -SEASONED 15 YR			2,450,696	0.985203	1.000000
300,035	0	0	0	0	-304,541	-300,035	F00J06174	FHLMC GOLD -SEASONED 15 YR			-304,541	0.985203	1.000000
0	0	0	0	0	-1	-1	N00745413	FNMA 30YR (PRE-PAYMENTS)			-1	1.006953	1.000000
0	0	0	0	0	0	0	F00M80835	FHLMC PC GOLD 7YR BALLOON			0	0.985146	1.000000
0	0	0	0	0	4,379,593	0	13973XAA1	CARAT 2007-1 A2	CAPITAL AUTO RECEIVABLES ASSET		0	1.008425	1.000000
0	0	0	0	0	7,079,000	0	13973XAD5	CARAT 2007-1 B	CAPITAL AUTO RECEIVABLES ASSET		7,079,000	0.923206	1.000000
0	0	0	0	0	41,195,000	0	13974DAD8	CARAT 2007-3 A4	CAPITAL AUTO RECEIVABLES ASSET	US13974DAD84	31,425,000	1.002665	1.000000
0	0	0	0	0	5,800,000	0	14041NBX8	COMET 2005-B1 B1	CAPITAL ONE MULT-ASSET EXECUT		5,800,000	0.853717	1.000000
0	0	0	0	0	3,485,887	0	14042CAC8	COPAR 2006-2 A3	CAPITAL ONE PRIME AUTO RECEIVA		0	1.006973	1.000000
0	0	0	0	0	4,245,000	0	161571AL8	CHAIT 2005-A4 A4	CHASE ISSUANCE TRUST	US161571AL87	4,245,000	1.008940	1.000000
0	0	0	0	0	14,000,000	0	161571CH5	CHAIT 2007-A17 A	CHASE ISSUANCE TRUST		0	1.015340	1.000000
0	0	0	0	0	2,293,238	0	23383VDJ6	DCAT 2006-A A3	DAIMLER CHRYSLER AUTO TRUST		0	1.007735	1.000000
0	0	0	0	0	1,000,000	0	23383VDK3	DCAT 2006-A A4	DAIMLER CHRYSLER AUTO TRUST	US23383VDK35	1,000,000	1.023236	1.000000
0	0	0	0	0	20,000,000	0	233882AF6	DCAT 2007-A A4	DAIMLER CHRYSLER AUTO TRUST		0	1.004201	1.000000
0	0	0	0	0	30,000,000	0	254683AG0	DCENT 2008-A3 A3	DISCOVER CARD MASTER TRUST		26,500,000	1.005533	1.000000
0	0	0	0	0	335,116	0	31869QAH1	FARGT 2003-2 A4	FIRST AUTO RECEIVABLES GROUP T		335,116	0.981205	1.000000
0	0	0	0	0	580,000	0	34527RLR2	FORDO 2008-A A4	FORD CREDIT AUTO OWNER TRUST	US34527RLR20	580,000	1.008579	1.000000
0	0	0	0	0	6,500,000	0	34528CAD7	FORDO 2008-C A3	FORD CREDIT AUTO OWNER TRUST	US34528CAD74	6,500,000	1.014109	1.000000
0	0	0	0	0	1,940,000	0	34529WAE1	FORDO 2007-B A3A	FORD CREDIT AUTO OWNER TRUST		1,940,000	1.016130	1.000000
0	0	0	0	0	0	0	43812NAD9	HAROT 2005-B A4	HONDA AUTO RECEIVABLES OWNER T		3,275,000	1.010478	1.000000
0	0	0	0	0	2,500,000	0	83937UAD1	NAVOT 2005-A A4	NAVISTAR FINANCIAL CORP OWNER	US83937UAD19	2,500,000	0.993496	1.000000
0	0	0	0	0	10,000,000	0	654746AD8	NAROT 2007-B A4	NISSAN AUTO RECEIVABLES OWNER	US654746AD81	10,000,000	1.008452	1.000000
0	0	0	0	0	10,000	0	66361YAF0	PEGTF 01-1 A8 ASSETBK	PSE&G TRANSITION FUNDING LLC	US66361YAF07	10,000	1.055938	1.000000
0	0	0	0	0	8,116,461	0	705220AK7	PECO 2000-A A3 CMO SER 00-A	PECO ENERGY TRANSITION TRUST	US705220AK79	0	1.048107	1.000000
0	0	0	0	0	8,200,000	0	705220AL5	PECO 2000-A A4 CMO SER 00-A	PECO ENERGY TRANSITION TRUST	US705220AL52	0	1.070834	1.000000
0	0	0	0	0	1	1	912828DX5	U S TREASURY NOTE			1	1.039082	1.000000
0	0	0	0	0	1	1	912828ED8	U S TREASURY NOTE			1	1.040174	1.000000
0	0	0	0	0	-44,500,000	0	912828HX1	U S TREASURY NOTE		US912828HX18	-4,500,000	0.993138	1.000000
21,298,353	0	0	0	0	-21,500,000	-21,298,353	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	-7,500,000	0.990528	1.000000
0	0	0	0	0	704,121	0	929274AD0	WESTO 2004-2 A4	WFS FINANCIAL OWNER TRUST		704,121	1.001205	1.000000
0	0	0	0	0	0	0	912810EQ7	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023		US912810EQ77	0	1.175938	1.000000
0	0	0	0	0	387,000	401,441	912828GS3	U S TREASURY NOTE		US912828GS32	387,000	1.037316	1.000000

-44,194,627

0	0	0	0	0	500,000	483,321	912828HR4	U S TREASURY NOTE		US912828HR40	500,000	0.968642	1.000000
239,424	0	-19,835,617	0	0	-20,500,000	-239,424	912828HT0	U S TREASURY NOTE		US912828HT06	-20,500,000	0.979285	1.000000
34,550,916	0	-37,287,253	0	0	-72,700,000	-34,530,916	912828HZ8	U S TREASURY NOTE		US912828HZ05	-72,700,000	0.988145	1.000000
0	0	0	0	0	70,844	0	31282XB26	FHGMAC TRUST 000147 PO CLASS 1PRINCIPAL ONLY			70,844	0.740372	1.000000
0	0	0	0	0	140,415	0	31282XDK4	FHGMAC TRUST 000148 PO CLASS 1PRINCIPAL ONLY			140,415	0.763061	1.000000
0	0	0	0	0	8,237	0	31282XE56	FHGMAC TRUST 000150 PO CLASS 1PRINCIPAL ONLY			8,237	0.834200	1.000000
0	0	0	0	0	12	0	31282XQL8	FHGMAC TRUST 000169 PO CLASS 1PRINCIPAL ONLY			12	0.827006	1.000000
0	0	0	0	0	20	0	31282XVL2	FHS 176 176-PO PRINCIPAL ONLY FHLMC STRIPPED PC			20	0.802964	1.000000
0	0	0	0	0	351,872	0	31282XYN5	FHS 179 179-PO PRINCIPAL ONLY FHLMC STRIPPED			351,872	0.820281	1.000000
0	0	0	0	0	371,489	0	31283FAB5	FHGS 3 3-PO SER 3 FEDERAL HOME LOAN MTG-GNMA			371,489	0.877944	1.000000
0	0	0	0	0	960,254	0	3128CVLT9	FHS 214 PO FREDDIE MAC			960,254	0.795021	1.000000
0	0	0	0	0	1,934,384	0	3128CVXJ8	FHS 220 PO FREDDIE MAC STRIP			1,934,384	0.788509	1.000000
0	0	0	0	0	2,779,520	0	3128HWC62	FHR-242 PO FREDDIE MAC			2,779,520	0.774101	1.000000
0	0	0	0	0	3,109	0	3129053M2	FHR 1096 1096-H CMO SER 1096 FEDERAL HOME LOAN MTGE GOLD			3,109	27.324106	1.000000
0	0	0	0	0	263	0	3129084A1	FHLMG 1226 1226 M CMO SER 1226FEDERAL HOME LOAN MTGE GOL			263	1.955039	1.000000
0	0	0	0	0	766	0	3129084E3	FHLMG 1226 1226-G CMO SER 1226FEDERAL HOME LOAN MTGE GOL			766	1.878153	1.000000
0	0	0	0	0	1,223	0	312908QQ2	FHLMG 1210 1210-U CMO SER 1210FEDERAL HOME LOAN MTGE GOL			1,223	0.867576	1.000000
0	0	0	0	0	38,900	0	312909BH6	FHR 205 205-B SERIES 205 FEDERAL HOME LOAN MTG			38,900	0.872725	1.000000
0	0	0	0	0	431	0	312911GT1	FHLMG 1343 1343-IB SERIES 1343FEDERAL HOME LOAN MTGE GOLD			431	2.043465	1.000000
0	0	0	0	0	358	0	312915G96	FHLMG 1500 1500-FD SERIES 1500FEDERAL HOME LOAN MTGE GOLD			358	0.951410	1.000000
0	0	0	0	0	205,621	0	3133TAAS1	FHR 210 210-A SERIES 210 FEDERAL HOME LOAN MTG			205,621	0.768951	1.000000
0	0	0	0	0	3,278,412	0	31351B7M1	FHS 201 PO CMO SERIES PO FEDERAL HOME LOAN MTGE			3,278,412	0.764612	1.000000
0	0	0	0	0	20,612	0	31351BDR3	FHS 184 184 PO PRINCIPAL ONLY FHLMC STRIPPED			20,612	0.785105	1.000000
0	0	0	0	0	100,741	0	31351BMJ1	FHS 191 PO CMO SERIES PO FEDERAL HOME LOAN MTGE			100,741	0.810659	1.000000
0	0	0	0	0	23,030	0	31351BR56	FHS 194 PO FREDDIE MAC			23,030	0.773472	1.000000
0	0	0	0	0	6,634,016	0	31351BTN5	FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE			6,634,016	0.807443	1.000000
0	0	0	0	0	3,857	0	313598GW1	FNR 99-124 124-M CMO SER 124 FEDERAL NATIONAL MTGE ASSN		US313598GW19	3,857	0.823154	1.000000
0	0	0	0	0	1,041	0	31364HAH0	FNMA SMBS D-2 SERIES D STRIPPED MORTGAGE-BACKED			1,041	1.145433	1.000000
0	0	0	0	0	2,644,448	0	31364HG76	FNMA TRUST 000257 PO CLASS 1 PRINCIPAL ONLY			2,644,448	0.791505	1.000000
0	0	0	0	0	5,829	0	31364HJ32	FNMA TRUST 000263 PO CLASS 1 PRINCIPAL ONLY			5,829	0.771900	1.000000
0	0	0	0	0	286,237	0	31364HK30	FNMA TRUST 000267 PO CLASS 1 PRINCIPAL ONLY			286,237	0.776381	1.000000
0	0	0	0	0	1,060	0	31364HKY2	FNMA SMBS TRUST 000108 CLASS 1PRINCIPAL ONLY			1,060	0.924552	1.000000
0	0	0	0	0	346,175	0	31364HL54	FNMA TRUST 000272 PO CLASS 1 PRINCIPAL ONLY			346,175	0.763959	1.000000
0	0	0	0	0	486,725	0	31364HM38	FNMA TRUST 000275 PO CLASS 1 PRINCIPAL ONLY			486,725	0.821581	1.000000
0	0	0	0	0	3,364,657	0	31364HM79	FNMA SMBS TRUST 277 CLASS 1 PRINCIPAL ONLY			3,364,657	0.813959	1.000000
0	0	0	0	0	4,627	0	31364HN94	FN S 282-1 282-1 CMO SERIES 1FEDERAL NATIONAL MTGE ASSN			4,627	0.799936	1.000000
0	0	0	0	0	1,089,044	0	31364HP50	FNMA SMBS TRUST 284 CLASS 1 PRINCIPAL ONLY			1,089,044	0.816687	1.000000
0	0	0	0	0	316,878	0	31364J4X8	FNS 311-1 CMO SERIES 311 FANNIEMAE STRIP		US31364J4X85	316,878	0.757424	1.000000
0	0	0	0	0	1,043,515	0	3136FABE9	FNS 000314 PO CLASS 1 PRINCIPAL ONLY			1,043,515	0.801635	1.000000
0	0	0	0	0	402,089	0	3136FADJ6	FNS 316 PO FEDERAL NATL MTGE ASSN			402,089	0.787285	1.000000
0	0	0	0	0	3,477,094	0	3136FAHA1	FNT 319-PO FEDERAL NATL MTGE ASSN			3,477,094	0.778564	1.000000
0	0	0	0	0	162,536	0	31393W3P2	FHR 2650 MS FREDDIE MAC			162,536	0.795988	1.000000
0	0	0	0	0	110,973	0	31394PJ3	FHR 2738 SJ FREDDIE MAC			110,973	0.941125	1.000000
0	0	0	0	0	578,282	0	31394TW76	FHR 2764 S FREDDIE MAC			578,282	0.826731	1.000000
0	0	0	0	0	15,959	0	31395GSC7	FHR 2872 SJ FREDDIE MAC		US31395GSC77	15,959	0.784331	1.000000
0	0	0	0	0	13,576	0	31396HBK5	FHR 2866 SR FREDDIE MAC		US31396HBK59	13,576	0.858014	1.000000
0	0	0	0	0	1,078,057	0	31396FSJ3	FHR 3085 US FREDDIE MAC			1,078,057	1.277080	1.000000
0	0	0	0	0	1,293	0	31396LV98	FNR 2006-115 EF FANNIE MAE			1,293	0.981477	1.000000
0	0	0	0	0	636,252	0	31396PBW0	FNR 2006-123 SD FANNIE MAE			636,252	1.178762	1.000000
0	0	0	0	0	647,975	0	31396RKZ9	FHR 3153 JR FREDDIE MAC			647,975	1.054724	1.000000
0	0	0	0	0	2,779,066	0	31396RM38	FHR 3153 LM FREDDIE MAC			2,779,066	1.221696	1.000000
0	0	0	0	0	1,060,795	0	31397ABE2	FHR 3202 HK FREDDIE MAC			1,060,795	1.085487	1.000000
0	0	0	0	0	85,895	0	31397JZB3	FHR-3336F NO FREDDIE MAC			85,895	0.785046	1.000000
0	0	0	0	0	27,554	0	N00231594	FNMA SF 30 YEAR			27,554	1.089896	1.000000
0	0	0	0	0	865,077	0	N00257268	FNMA SF 30 YEAR			865,077	1.089896	1.000000
0	0	0	0	0	825,573	0	N00293378	FNMA SF 30 YEAR			825,573	1.089896	1.000000
0	0	0	0	0	533,146	0	N00293380	FNMA SF 30 YEAR			533,146	1.089896	1.000000
0	0	0	0	0	997,222	0	N00966940	FNMA SF 30 YEAR			997,222	1.089896	1.000000
0	0	0	0	0	850,382	0	N00973452	FNMA SF 30 YEAR			850,382	1.089896	1.000000
75,099,049	0	0	0	0	197,500,000	195,829,287	912828HY9	U S TREASURY NOTE SERIES K-2013		US912828HY90	197,500,000	0.990528	1.000000
0	0	0	0	0	-76,000,000	-75,099,049	912828HZ6	U S TREASURY NOTE		US912828HZ65	-76,000,000	0.988145	1.000000
0	0	0	0	0	3,425,037	0	F00H00619	10 IO/20 YEAR AM POOLS			3,425,037	0.962743	1.000000
0	0	0	0	0	1,878,035	0	F00P50554	GOLD PC 30YR-FHLMC (PRE-PAY)			1,878,035	1.016557	1.000000
0	0	0	0	0	3,813,533	0	I00003953	GNMA II-JUMBOS			3,813,533	1.002881	1.000000
0	0	0	0	0	272,178	244,327	N00933071	FNMA 15 YEAR			272,178	1.031417	1.000000
0	0	0	0	0	6,511,951	0	N00940152	10 IO/20YEAR AM POOLS			6,511,951	1.012432	1.000000
244,277	0	0	0	0	-236,836	-244,277	N00881615	FNMA 15 YEAR			-236,836	1.031417	1.000000
0	0	0	0	0	10,000,000	0	00204AB03	ARGF 2005-2A A5 ARG FUNDING CORP			10,000,000	0.900953	1.000000
0	0	0	0	0	10,750,000	0	02582JD00	AMXCA 2005-5 A AMERICAN EXPRESS CREDIT ACCOUN			10,750,000	0.889681	1.000000
0	0	0	0	0	8,000,000	0	05522AAA3	BACCT 2006-C4 C4 BA CREDIT CARD TRUST			8,000,000	0.948372	1.000000
0	0	0	0	0	1,800,000	0	06423RBS4	BOIT 2004-A7 A7 BANK ONE ISSUANCE TRUST			1,800,000	0.981630	1.000000
0	0	0	0	0	40,000,000	0	14041NCS8	COMET 2006-A5 A CAPITAL ONE MULTI-ASSET EXECUT		US14041NCS80	40,000,000	0.935745	1.000000
0	0	0	0	0	12,579,000	0	14041NCV1	COMET 2006-A7 A7 CAPITAL ONE MULTI-ASSET EXECUT			12,579,000	0.968193	1.000000
0	0	0	0	0	14,550,000	0	14041NDS7	COMET 2007-A4 A4 CAPITAL ONE MULTI-ASSET EXECUT			14,550,000	0.938012	1.000000

0	0	0	0	0	2,000,000	0	17305ECM5	CCOIT 2005-A3 A3	CITIBANK CREDIT CARD ISSUANCE	US17305ECM57	2,000,000	0.978410	1.000000
0	0	0	0	0	50,000,000	0	254683AD7	DCENT 2007-A2 A2	DISCOVER CARD MASTER TRUST		50,000,000	0.948289	1.000000
0	0	0	0	0	29,000,000	0	254684AC7	DCMT 2006-2 A2	DISCOVER CARD MASTER TRUST I		29,000,000	0.957732	1.000000
0	0	0	0	0	5,000,000	0	42805RAS8	HERTZ 2005-2 A5	HERTZ VEHICLE FINANCING LLC		5,000,000	0.855440	1.000000
0	0	0	0	0	1,700,000	0	55264TDR9	MBNAS 2006-B1 B1	MBNA CREDIT CARD MASTER NOTE T		1,700,000	0.898867	1.000000
0	0	0	0	0	17,527	0	64031QBN0	NSLT 2005-1 A2	NELNET STUDENT LOAN TRUST		17,527	0.903093	1.000000
0	0	0	0	0	2,160,000	0	74490BAJ6	PMNT 2005-C2A C	PROVIDIAN MASTER NOTE TRUST		2,160,000	0.901507	1.000000
0	0	0	0	0	16,000,000	0	78442GPA8	SLMA 2005-3 A4	SLM STUDENT LOAN TRUST		0	0.987716	1.000000
0	0	0	0	0	2,600,000	0	78442GQX7	SLMA 2005-9 A4	SLM STUDENT LOAN TRUST		2,600,000	0.983188	1.000000
0	0	0	0	0	230,000	0	86837YAC7	SWIFT 2005-A12 C	SUPERIOR WHOLESALE INVENTORY F		230,000	0.901857	1.000000
0	0	0	0	0	250,000	0	870752AA0	SMRTF 2007-1 A	SWIFT MASTER AUTO RECEIVABLES	US870752AA04	250,000	0.973959	1.000000
0	0	0	0	0	180,000	0	0556NOK12	C/P BNP PARIBAS FIN INC			180,000	0.991564	1.000000
0	0	0	0	0	43,000	0	17307RF25	CITIGROUP FUNDING INC			43,000	0.977787	1.000000
0	0	0	0	6,439,451	0	2177M1AF4	0	CORAL CP TRUST			6,439,451	1.000000	1.000000
0	0	0	0	848,929	0	2177M3AF0	0	CORAL CP TRUST			848,929	1.000000	1.000000
0	0	0	0	5,078,245	0	2177M4AE1	0	CORAL CP TRUST			5,078,245	1.000000	1.000000
0	0	0	0	3,824,250	0	2177M6AF3	0	CORAL CP TRUST			3,824,250	1.000000	1.000000
0	0	0	0	765,185	0	22861DAJ4	0	CRIMSON COMMERCIAL PAPER TRUST			765,185	1.000000	1.000000
0	0	0	0	219,732	0	22861EAJ2	0	CRIMSON COMMERCIAL PAPER TRSTE			219,732	1.000000	1.000000
0	0	0	0	195,071	0	22861FAK6	0	CRIMSON COMMERCIAL PAPER TRSTD			195,071	1.004800	1.000000
0	0	0	0	818	0	22861LAG2	0	CRIMSON COMMERCIAL PAPER TRSTF			818	1.000000	1.000000
0	0	0	0	94,434	0	22861RAG9	0	CRIMSON COMMERCIAL PAPER TRSTD			94,434	1.000000	1.000000
0	0	0	0	19,000	0	313384D89	0	FEDERAL HOME LOAN BANK D/N			19,000	0.994702	1.000000
0	0	0	0	29,000	0	313384H85	0	FEDERAL HOME LOAN BANK D/N	US133384H853		29,000	0.992706	1.000000
0	0	0	0	43,000	0	313384M55	0	FEDERAL HOME LOAN BANK D/N	US133384M556		43,000	0.990656	1.000000
0	0	0	0	8,000	0	313384Q44	0	FEDERAL HOME LOAN BANK D/N			8,000	0.989007	1.000000
0	0	0	0	97,000	0	313384YE3	0	FEDERAL HOME LOAN BANK D/N	US133384YE33		97,000	0.999222	1.000000
0	0	0	0	1,000	0	313384YU7	0	FEDERAL HOME LOAN BANK D/N	US133384YU74		1,000	0.998446	1.000000
0	0	0	0	1,000	0	313396J81	0	FEDERAL HOME LOAN MTGE D/N	US133396J814		1,000	0.992087	1.000000
0	0	0	0	10,000	0	313396YU1	0	FEDERAL HOME LOAN MTGE D/N			10,000	0.998446	1.000000
0	0	0	0	1,000	0	313396ZR7	0	FEDERAL HOME LOAN MTGE D/N	US133396ZR74		1,000	0.997148	1.000000
0	0	0	0	2,000	0	313588Q99	0	FEDERAL NATL MTGE ASSN D/N			2,000	0.988691	1.000000
0	0	0	0	6,000	0	313588YP4	0	FEDERAL NATL MTGE ASSN D/N	US133588YP42		6,000	0.998723	1.000000
0	0	0	0	84,000	0	313588YV1	0	FEDERAL NATL MTGE ASSN D/N			84,000	0.998310	1.000000
0	0	0	0	3,695,000	0	36959HF28	0	C/P G.E. CAPITAL CORP			3,695,000	1.000000	1.000000
0	0	0	0	98,000	0	36959HF28	0	C/P G.E. CAPITAL CORP	US36959HFG74		98,000	0.998223	1.000000
0	0	0	0	5,000	0	36959HFQ5	0	C/P G.E. CAPITAL CORP	US36959HFQ56		5,000	0.997158	1.000000
0	0	0	0	25,000	0	36959HFV2	0	C/P G.E. CAPITAL CORP	US36959HFV25		25,000	0.997752	1.000000
0	0	0	0	59,000	0	36959HG19	0	C/P G.E. CAPITAL CORP			59,000	0.996319	1.000000
0	0	0	0	77,000	0	36959HGf8	0	C/P G.E. CAPITAL CORP			77,000	0.994541	1.000000
0	0	0	0	1,000	0	36959HGR2	0	C/P G.E. CAPITAL CORP			1,000	0.993596	1.000000
0	0	0	0	105,000	0	36959HGx9	0	C/P G.E. CAPITAL CORP	US36959HGx98		105,000	0.995755	1.000000
0	0	0	0	2,000	0	36959HH18	0	C/P G.E. CAPITAL CORP	US36959HH187		2,000	0.996067	1.000000
0	0	0	0	8,000	0	36959HHf7	0	C/P G.E. CAPITAL CORP			8,000	0.991120	1.000000
0	0	0	0	73,000	0	36959HJ24	0	C/P G.E. CAPITAL CORP			73,000	0.988960	1.000000
0	0	0	0	9,000	0	36959HJW8	0	C/P G.E. CAPITAL CORP			9,000	0.992167	1.000000
0	0	0	0	23,000	0	36959HK30	0	C/P G.E. CAPITAL CORP			23,000	0.986846	1.000000
0	0	0	0	33,000	0	36959HK63	0	C/P G.E. CAPITAL CORP			33,000	0.986700	1.000000
0	0	0	0	23,000	0	36959HLH8	0	C/P G.E. CAPITAL CORP			23,000	0.988940	1.000000
0	0	0	0	33,000	0	36959HM12	0	C/P G.E. CAPITAL CORP	US36959HM120		33,000	0.988018	1.000000
0	0	0	0	12,000	0	36959HMP9	0	C/P G.E. CAPITAL CORP			12,000	0.986967	1.000000
0	0	0	0	3,000	0	36959RG17	0	C/P GENERAL ELECTRIC CAPITAL SERVICES			3,000	0.996496	1.000000
0	0	0	0	56,000	0	36959RHL2	0	C/P GENERAL ELECTRIC CAPITAL SERVICES			56,000	0.994953	1.000000
0	0	0	0	7,000	0	36959RL37	0	C/P GENERAL ELECTRIC CAPITAL SERVICES	US36959RL378		7,000	0.988792	1.000000
0	0	0	0	28,000	0	36959RLE3	0	C/P GENERAL ELECTRIC CAPITAL SERVICES			28,000	0.988450	1.000000
0	0	0	0	38,000	0	36959RLH6	0	C/P GENERAL ELECTRIC CAPITAL SERVICES	US36959RLH65		38,000	0.988053	1.000000
0	0	0	0	12,000	0	36959RLQ6	0	C/P GENERAL ELECTRIC CAPITAL SERVICES			12,000	0.987361	1.000000
0	0	0	0	188,000	0	36959RLU7	0	C/P GENERAL ELECTRIC CAPITAL SERVICES			188,000	0.987221	1.000000
0	0	0	0	66,000	0	36959RM10	0	C/P GENERAL ELECTRIC CAPITAL SERVICES			4,126,000	0.987664	1.000000
0	0	0	0	12,000	0	36959RNP6	0	C/P GENERAL ELECTRIC CAPITAL SERVICES			12,000	0.981983	1.000000
0	0	0	0	70,165	0	89233GF27	0	C/P TOYOTA MOTOR CREDIT CORP	US89233GF270		70,165	1.000000	1.000000
0	0	0	0	447,000	457,810	912828FJ4	0	U S TREASURY NOTE	US912828FJ42		447,000	1.024183	1.000000
0	0	0	0	398	0	F001B0392	0	FHLMC GOLD ARM 30YR			398	0.979962	1.000000
0	0	0	0	4,431,268	0	F001B4108	0	FHLMC GOLD ARM 30YR			4,431,268	1.000797	1.000000
0	0	0	0	0	0	F001B7508	0	FHLMC GOLD ARM 30YR			3,303,033	1.019287	1.000000
0	0	0	0	0	0	F00605891	0	FHLMC ARMS			0	1.002037	1.000000
0	0	0	0	0	0	F00780447	0	FHLMC ARMS			971,082	1.001336	1.000000
0	0	0	0	17	0	F00788657	0	FHLMC - ARM			17	1.011855	1.000000
0	0	0	0	0	0	F00788825	0	FHLMC ARMS			0	1.014229	1.000000
0	0	0	0	3,877,519	0	F00972285	0	FHLMC ARMS			3,877,519	1.003690	1.000000
0	0	0	0	782	0	N00223535	0	FNMA ARMS			782	1.015892	1.000000
0	0	0	0	40	0	N00597196	0	FNMA ARMS			40	0.994317	1.000000
0	0	0	0	1,636	0	N00675481	0	FNMA ARMS			1,636	0.968443	1.000000
0	0	0	0	733	0	N00675490	0	FNMA ARMS			733	0.966823	1.000000

0	0	0	0	0	214	0	N0087863	FNMA ARMS		214	0.994453	1.000000	
0	0	0	0	0	3,033,950	0	N00751502	FNMA ARMS		3,033,950	1.016097	1.000000	
0	0	0	0	0	1,592	0	N00754622	FNMA ARMS		1,592	0.982735	1.000000	
0	0	0	0	0	1,743,907	0	N00779502	FNMA ARMS		1,743,907	1.010230	1.000000	
0	0	0	0	0	2,842,917	0	N00817450	FNMA ARMS		2,842,917	1.010726	1.000000	
0	0	0	0	0	3,872,303	0	N00822302	FNMA ARMS		0	1.010513	1.000000	
0	0	0	0	0	491	0	N00844215	FNMA ARMS		491	1.004971	1.000000	
0	0	0	0	0	3,530,012	0	N00850670	FNMA ARMS		0	1.018618	1.000000	
0	0	0	0	0	4,507,389	0	N00889133	FNMA ARMS		4,507,389	1.014134	1.000000	
0	0	0	0	0	3,750,455	0	N00908492	FNMA ARMS		3,750,455	1.007358	1.000000	
0	0	0	0	0	3,756,112	0	N00918892	FNMA ARMS		3,756,112	1.010594	1.000000	
0	0	0	0	0	0	0	N00947468	FNMA ARMS		2,945,863	1.019543	1.000000	
0	0	0	0	0	2,907,965	0	N00961163	FNMA ARMS		2,907,965	1.017174	1.000000	
0	0	0	0	0	1,163,031	0	N00961169	FNMA ARMS		1,163,031	1.013791	1.000000	
0	0	0	0	0	1,380,953	0	N00983299	FNMA ARMS		1,380,953	0.998221	1.000000	
0	0	0	0	0	2,034,806	0	N00973948	FNMA ARMS		0	0.997902	1.000000	
0	0	0	0	0	100	0	31393C9W8	FNW 2003-W11 R	FANNIE MAE	100	1.000000	1.000000	
0	0	0	0	0	100	0	31393C6X6	FNW 2003-W11 RL	FANNIE MAE	100	1.000000	1.000000	
0	0	0	0	0	237	0	N00890481	FNMA - 15YR BALLOON - CX		237	1.041297	1.000000	
0	0	0	0	0	1,099	0	N00897757	FNMA 30YR (PRE-PAYMENTS)		1,099	1.030440	1.000000	
0	0	0	0	0	10,000,000	9,881,454	812828HZ6	U S TREASURY NOTE		10,000,000	0.988145	1.000000	
0	0	0	0	0	34,053,515	0	F001B4057	FHLMC GOLD ARM 30YR		34,053,515	0.998880	1.000000	
0	0	0	0	0	14,942,277	0	F001B4055	FHLMC GOLD ARM 30YR		14,942,277	0.985946	1.000000	
0	0	0	0	0	8,886,149	0	F001B4076	FHLMC GOLD ARM 30YR		8,886,149	0.992562	1.000000	
0	0	0	0	0	18,797,982	0	F001B4109	FHLMC GOLD ARM 30YR		18,797,982	0.998650	1.000000	
0	0	0	0	0	16,107,825	0	F001G2397	FHLMC GOLD ARM 30YR		16,107,825	1.015900	1.000000	
0	0	0	0	0	18,611,984	0	F001G2846	FHLMC GOLD ARM 30YR		18,611,984	1.000344	1.000000	
0	0	0	0	0	6,679,306	0	F001J0358	FHLMC GOLD ARM 30YR		0	1.017970	1.000000	
0	0	0	0	0	14,183,535	0	F001J1090	FHLMC GOLD ARM 30YR		14,183,535	0.995729	1.000000	
0	0	0	0	0	20,813,833	0	F001J1091	FHLMC GOLD ARM 30YR		20,813,833	0.992406	1.000000	
0	0	0	0	0	7,048,397	0	F001J1098	FHLMC GOLD ARM 30YR		7,048,397	1.007654	1.000000	
0	0	0	0	0	16,877,859	0	F001K0110	FHLMC GOLD ARM 30YR		16,877,859	1.021858	1.000000	
0	0	0	0	0	0	0	F001N0132	FHLMC GOLD ARM 30YR		10,033,615	1.017559	1.000000	
0	0	0	0	0	-1	-1	F001N0179	FHLMC GOLD ARM 30YR		-1	1.030270	1.000000	
1	0	0	0	0	-1	-1	F001N0258	FHLMC GOLD ARM 30YR		-1	1.030460	1.000000	
1	0	0	0	0	-1	-1	F001N0266	FHLMC GOLD ARM 30YR		-1	1.031300	1.000000	
1	0	0	0	0	-1	-1	F001N0268	FHLMC GOLD ARM 30YR		-1	1.030730	1.000000	
1	0	0	0	0	-1	-1	F001N0269	FHLMC GOLD ARM 30YR		-1	1.031000	1.000000	
0	0	0	0	0	20,036,899	0	F001Q0227	FHLMC GOLD ARM 30YR		20,036,899	1.013972	1.000000	
0	0	0	0	0	28,611,015	0	F00783261	FHLMC ARMS		28,611,015	0.994735	1.000000	
0	0	0	0	0	0	0	F00787335	FHLMC ARMS		0	0.999131	1.000000	
0	0	0	0	0	0	0	F00788825	FHLMC ARMS		0	1.014229	1.000000	
0	0	0	0	0	25,121,274	0	N00725799	FNMA ARMS		25,121,274	1.009945	1.000000	
0	0	0	0	0	7,849,309	0	N00846937	FNMA ARMS		7,849,309	1.003430	1.000000	
0	0	0	0	0	44,455,443	0	N00889228	FNMA ARMS		0	1.005911	1.000000	
0	0	0	0	0	19,955,372	0	N00908485	FNMA ARMS		19,955,372	1.008886	1.000000	
0	0	0	0	0	11,038,536	0	N00982888	FNMA ARMS		11,038,536	0.996684	1.000000	
0	0	0	0	0	7,045,102	0	N00962963	FNMA ARMS		7,045,102	1.001902	1.000000	
0	0	0	0	0	15,612,556	0	N00979963	FNMA ARMS		15,612,556	0.997153	1.000000	
0	0	0	0	0	10,736,811	0	N00981822	FNMA ARMS		0	1.012690	1.000000	
0	0	0	0	0	8,796,650	0	N00981824	FNMA ARMS		8,796,650	1.012461	1.000000	
0	0	0	0	0	24,868,380	0	N00984090	FNMA ARMS		24,868,380	1.001877	1.000000	
0	0	0	0	0	23,045,993	0	N00984167	FNMA ARMS		23,045,993	1.000019	1.000000	
0	0	0	0	0	11,041,278	0	N00984536	FNMA ARMS		11,041,278	0.995168	1.000000	
0	0	0	0	0	17,825,774	0	362341LS8	GSMPS 2005-RP3 2A1	GSMPS MORTGAGE LOAN TRUST	US362341LS84	17,825,774	0.925614	1.000000
0	0	0	0	0	25,000,545	0	36242DJW4	GSMPS 2004-4 2A1	GSMPS MORTGAGE LOAN TRUST	US36242DJW48	25,000,545	0.925381	1.000000
0	0	0	0	0	14,168,142	0	36242DXN8	GSMPS 2005-RP1 2A1	GSMPS MORTGAGE LOAN TRUST	US36242DXN82	14,168,142	0.925243	1.000000
0	0	0	0	0	10,855,627	0	57643QAL9	MARP 2005-2 2A1	MASTR REPERFORMING LOAN TRUST	US57643QAL95	10,855,627	0.915104	1.000000
0	0	0	0	0	8,758,483	0	74927JAK4	RBSGC 2005-RP1 2A	RBSGC MORTGAGE PASS THROUGH CE	US74927JAK43	8,758,483	0.925694	1.000000
0	0	0	0	0	22,085,316	0	92922FZD3	WAMU 2004-RP1 2A	WAMU MORTGAGE PASS THROUGH CER	US92922FZD31	22,085,316	0.925486	1.000000
0	0	0	0	0	0	0	I00082338	G N M A PASS THRU POOL 008238MISSUE DATE 07/01/1993	R/M D	US36202KEK79	0	1.010026	1.000000
0	0	0	0	0	245	0	I00080594	GNMA ARM 080594		245	1.014376	1.000000	
0	0	0	0	0	357	0	I00080630	GNMA ARMS +150		357	1.008388	1.000000	
0	0	0	0	0	217	0	I00080636	GNMA ARM 080636		217	1.008283	1.000000	
0	0	0	0	0	0	0	I00080696	GNMA ARM 080696		0	1.010025	1.000000	
0	0	0	0	0	360	0	I00080697	GNMA ARMS +150		360	1.014155	1.000000	
0	0	0	0	0	80	0	I00080779	GNMA G2A080779		80	1.005649	1.000000	
0	0	0	0	0	0	0	I00080856	GNMA 3/1 ARM 080856		896,834	1.000436	1.000000	
0	0	0	0	0	5	0	I00081282	GNMA ARM 081282		5	1.002542	1.000000	
0	0	0	0	0	2	0	I00081418	GNMA ARM 081418		2	1.008446	1.000000	
0	0	0	0	0	3,283,864	0	I00081425	GNMA 3/1 ARM 081425		3,283,864	1.013542	1.000000	
0	0	0	0	0	2,827,558	0	I00082056	GNMA 3/1 ARM 082056		2,827,558	0.992982	1.000000	
0	0	0	0	0	2,800,000	0	053472AA4	AVALON RE LTD		2,800,000	0.983299	1.000000	
0	0	0	0	0	19,650,000	0	053472AC0	AVALON RE LTD		19,650,000	0.724464	1.000000	

0	0	0	0	0	0	250,000	0	14739TAA3	CASCADIA LTD FRN 20080613 SERIES# 144A	US14739TAA34	250,000	1.009468	1.000000
29,644,361	0	0	0	0	0	-30,000,000	-29,644,361	912828HZ6	U S TREASURY NOTE	US912828HZ65	-30,000,000	0.988145	1.000000
0	0	0	0	0	0	0	0	3136FCCK9	FNS 352 1 FANNIE MAE		0	0.736946	1.000000
0	0	0	0	0	0	3,328,664	0	31392CD84	FNR 2002-31 S FANNIE MAE		3,328,664	1.095220	1.000000
0	0	0	0	0	0	1,228,457	0	31393T7G5	FNR 2003-124 SV FANNIE MAE		1,228,457	0.697522	1.000000
0	0	0	0	0	0	7,353,454	0	31399VWR7	FHR 2641 SC FREDDIE MAC		7,353,454	0.786698	1.000000
0	0	0	0	0	0	2,757,291	0	31394BMP6	FNR 2004-89 EA FANNIE MAE		2,757,291	1.017318	1.000000
0	0	0	0	0	0	2,104,009	0	31394ERQ3	FNR 2005-57 MP FANNIE MAE		2,104,009	0.904661	1.000000
0	0	0	0	0	0	4,834,474	0	31394FDZ5	FNR 2005-74 NP FANNIE MAE		4,834,474	1.061030	1.000000
0	0	0	0	0	0	739,597	0	31394UFE7	FNR 2005-95 OT FANNIE MAE		739,597	1.003572	1.000000
0	0	0	0	0	0	6,727,524	0	31394VEM8	FNR 2005-122 SC FANNIE MAE		6,727,524	1.052117	1.000000
0	0	0	0	0	0	1,475,790	0	31394VGH7	FNMA 2005-113 FL FANNIE MAE		1,475,790	0.988604	1.000000
0	0	0	0	0	0	10,716,958	0	31395NTX5	FNR 2008-60 CO FANNIE MAE		10,716,958	0.763869	1.000000
0	0	0	0	0	0	1,805,329	0	31396PWF5	FHR 2950 JO FREDDIE MAC		1,805,329	0.722970	1.000000
0	0	0	0	0	0	312,535	0	31395V4J5	FHR-2990 SL FREDDIE MAC		312,535	1.123139	1.000000
0	0	0	0	0	0	6,060,978	0	31396WA49	FHR 3001 HS FREDDIE MAC		6,060,978	1.035104	1.000000
0	0	0	0	0	0	2,980,830	0	31396FBW2	FHR 3068 KF FREDDIE MAC		2,980,830	0.840283	1.000000
0	0	0	0	0	0	3,650,304	0	31396JRU1	FHR 3129 TF FREDDIE MAC		3,650,304	0.967118	1.000000
0	0	0	0	0	0	3,584,180	0	31396NXXR2	FHR 3180 PO FREDDIE MAC		3,584,180	0.719883	1.000000
0	0	0	0	0	0	10,542,884	0	31396PSA5	FNR 2007-24 PO FANNIE MAE		10,542,884	0.725439	1.000000
0	0	0	0	0	0	1,386,908	0	31396PBT7	FNRM-123 DT FANNIE MAE		1,386,908	0.970969	1.000000
0	0	0	0	0	0	4,698,079	0	31398PT43	FNR 2007-22 OB FANNIE MAE		4,698,079	0.773218	1.000000
0	0	0	0	0	0	4,460,222	0	31396VLZ9	FNR 2007-35 PO FANNIE MAE		4,460,222	0.726501	1.000000
0	0	0	0	0	0	18,121,744	0	31396WZS4	FNR 2007-75 EO FANNIE MAE		18,121,744	0.757650	1.000000
0	0	0	0	0	0	20,068,496	0	31396WBJ4	FNR 2007-56 PO FANNIE MAE		20,068,496	0.724656	1.000000
0	0	0	0	0	0	33,804,472	0	31396XZK5	FNR 2007-94 AO FANNIE MAE		33,804,472	0.725094	1.000000
0	0	0	0	0	0	13,887,791	0	31397BAZ4	FHR 3211 WO FREDDIE MAC		13,887,791	0.763963	1.000000
0	0	0	0	0	0	1,723,864	0	31397EW76	FHR 3280 OP FREDDIE MAC		1,723,864	0.759926	1.000000
0	0	0	0	0	0	1,599,162	0	31397FQQ8	FHR 3290 OB FREDDIE MAC		1,599,162	0.757839	1.000000
0	0	0	0	0	0	11,955,961	0	31397KUV1	FHR 3373 TO FREDDIE MAC		11,955,961	0.722931	1.000000
0	0	0	0	0	0	10,984,150	0	31397RSH0	FHR 3428 CO FREDDIE MAC		10,984,150	0.721798	1.000000
0	0	0	0	0	0	5,938,183	0	38374DDE6	GNR 2006-36 NO GOVT NATIONAL MORTGAGE (GNMA)		5,938,183	0.797438	1.000000
43,014,066	-14,786,547	0	0	0	0	-58,200,000	-43,014,066	912828HX1	U S TREASURY NOTE	US912828HX18	0	0.995138	1.000000
49,526,402	0	0	0	0	0	-50,000,000	-49,526,402	912828HY9	U S TREASURY NOTE	US912828HY90	-50,000,000	0.990528	1.000000
15,810,328	0	0	0	0	0	-16,000,000	-15,810,328	912828HZ6	U S TREASURY NOTE	US912828HZ65	-16,000,000	0.988145	1.000000
0	0	0	0	0	0	0	0	912828JA9	U S TREASURY NOTE	US912828JA96	-56,000,000	0.999766	1.000000
0	0	0	0	0	0	0	0	3128X7XM1	FREDDIE MAC	US3128X7XM11	8,850,000	0.979500	1.000000
0	0	0	0	0	0	0	0	3128X7ZG2	FREDDIE MAC	US3128X7ZG22	7,825,000	0.994000	1.000000
0	0	0	0	0	0	3,000,000	0	3133XQTVW2	FEDERAL HOME LOAN BANK SYSTEM	US3133XQTVW22	3,000,000	0.971486	1.000000
0	0	0	0	0	0	10,000,000	0	3133XRBB5	FEDERAL HOME LOAN BANK SYSTEM		10,000,000	0.991680	1.000000
0	0	0	0	0	0	0	0	3136F9RQ8	FEDERAL NATIONAL MORTGAGE ASSO	US3136F9RQ88	48,900,000	0.971600	1.000000
0	0	0	0	0	0	151,142,051	0	3136FCP67	FNS 371 1 FANNIE MAE		120,400,191	0.777227	1.000000
122	0	0	0	0	0	0	-122	31395MJ42	FHR 2927 EZ FREDDIE MAC		0	0.930604	1.000000
0	0	0	0	0	0	1	1	N00745413	FNMA 30YR (PRE-PAYMENTS)		1	1.006953	1.000000
0	0	0	0	0	0	1,824,000	0	S2520JAA3	LMT 2005-3 A1 LEHMAN MORTGAGE TRUST		1,824,000	0.870537	1.000000
0	0	0	0	0	0	50,456,617	0	S2520JAB1	LMT 2008-3 A2 LEHMAN MORTGAGE TRUST		50,456,617	0.760537	1.000000
0	0	0	0	0	0	75,000	24,154	9128277L0	U S TREASURY NOTE	US9128277L09	75,000	1.074102	1.000000
0	0	0	0	0	0	454,000	460,605	912828AJ9	U S TREASURY NOTE	US912828AJ96	454,000	1.058602	1.000000
0	0	0	0	0	0	1,096,000	165,379	912828AP5	U S TREASURY NOTE		1,096,000	1.031810	1.000000
0	0	0	0	0	0	6,737,000	0	912828AU4	U S TREASURY NOTE	US912828AU42	6,737,000	1.033277	1.000000
0	0	0	0	0	0	262,000	265,309	912828BA7	U S TREASURY NOTE	US912828BA78	262,000	1.012631	1.000000
0	0	0	0	0	0	1,606,000	1,688,144	912828BH2	U S TREASURY NOTE		1,606,000	1.051148	1.000000
0	0	0	0	0	0	1,388,814	1,444,497	912828BR0	U S TREASURY NOTE	US912828BR04	1,388,814	1.040244	1.000000
0	0	0	0	0	0	130,000	134,841	912828CA6	U S TREASURY NOTE	US912828CA69	130,000	1.037241	1.000000
0	0	0	0	0	0	1,000,000	1,088,880	912828CJ7	U S TREASURY NOTE	US912828CJ78	1,000,000	1.068880	1.000000
5,937	0	-437	149	0	0	-6,000	-5,937	912828GK0	U S TREASURY NOTE		-13,000	1.062356	1.000000
0	0	0	0	0	0	318,000	344,157	912828GW4	U S TREASURY NOTE		318,000	1.082256	1.000000
0	0	0	0	0	0	222,000	29,406	912828GZ7	U S TREASURY NOTE		222,000	1.068708	1.000000
0	0	0	0	0	0	236,000	246,488	912828HC7	U S TREASURY NOTE		236,000	1.044439	1.000000
304,444	0	-1,757,157	1,045,523	0	0	-1,970,000	-304,444	912828HE3	U S TREASURY NOTE	US912828HG84	-1,970,000	1.046498	1.000000
0	0	0	0	0	0	70,000	71,603	912828HG8	U S TREASURY NOTE		70,000	1.027191	1.000000
1,194	0	-8,631,167	0	0	0	-8,474,000	-1,194	912828HK9	U S TREASURY NOTE	US912828HK96	-8,474,000	1.018688	1.000000
0	0	0	0	0	0	2,168,500	2,228,567	912828HM5	U S TREASURY NOTE	US912828HM52	2,168,500	1.027700	1.000000
0	0	0	0	0	0	84,000	83,049	912828HO6	U S TREASURY NOTE	US912828HO66	84,000	0.988673	1.000000
0	0	0	0	0	0	1,214,000	1,188,828	912828HT0	U S TREASURY NOTE	US912828HT06	-810,000	0.979265	1.000000
2,361,129	0	0	3,025,539	0	0	-2,447,200	-2,361,129	912828HV5	U S TREASURY NOTE	US912828HV51	4,102,800	0.964829	1.000000
50,079,116	0	0	11,388,742	59,272	0	-50,558,000	-50,079,116	912828HY9	U S TREASURY NOTE	US912828HY90	-49,058,000	0.990528	1.000000
10,869,599	0	0	0	0	0	-11,000,000	-10,869,599	912828HZ6	U S TREASURY NOTE	US912828HZ65	0	0.988145	1.000000
0	0	0	32,965,988	0	0	0	0	912828JA9	U S TREASURY NOTE	US912828JA96	-47,807,000	0.999766	1.000000
0	0	0	108,477,405	0	0	0	0	912828JB7	U S TREASURY NOTE	US912828JB79	150,250,000	1.004297	1.000000
0	0	0	0	0	0	2,100,000	0	047468AA1	ATHILON CAPITAL CORP 28DAY AUCTION	US047468AA12	2,100,000	0.776147	1.000000
0	0	0	0	0	0	12,800,000	0	047468AB9	ATHILON CAPITAL CORP SERIES B	US047468AB94	12,800,000	0.777145	1.000000
0	0	0	0	0	0	10,000,000	0	047468AE3	ATHILON CAPITAL CORP NOTES SERIES C CORP	US047468AE34	10,000,000	0.812115	1.000000
0	0	0	0	0	0	4,500,000	0	047468AF0	ATHILON CAPITAL CORP NOTES SERIES D	US047468AF09	4,500,000	0.809789	1.000000

0	0	0	0	0	2,000,000	0	058521AH8	BALLANTYNE A3C	BALLANTYNE RE PLC	US058521AH82	2,000,000	0.851436	1.000000
0	0	0	0	0	6	0	092508209	BLACKROCK PFD & EQUITY	ADVANTAGE TR AUCTION MARKET	IUS0925082093	6	0.990000	1.000000
0	0	0	0	0	5,000,000	0	25857CAA2	DOUBLE OAK CAPITAL TRUST	28 DAY AUCTION	US25857CAA27	5,000,000	0.920709	1.000000
0	0	0	0	0	10	0	33733Q206	FIRST TR/FOUR CORNERS SR	FLTG RATE INCOME FD MONEY	MUS33733Q2066	10	0.990000	1.000000
0	0	0	0	0	1,000,000	0	458046AA7	INC MONEY MARKET SEC SER2003-128 DAY AUCTION		US458046AA79	1,000,000	0.914716	1.000000
0	0	0	0	0	3,200,000	0	45804EAA0	INC MONEY MARKET SEC SER2003-2		US45804EAA01	3,200,000	0.914003	1.000000
0	0	0	0	0	11,100,000	0	45804KAA6	INC MONEY MARKET SEC SER2003-328 DAY AUCTION		US45804KAA60	11,100,000	0.916288	1.000000
0	0	0	0	0	1,000,000	0	45804SAA9	INC MONEY MARKET SEC SER2003-828 DAY AUCTION		US45804SAA96	1,000,000	0.916180	1.000000
0	0	0	0	0	1,300,000	0	45804XAA8	INSURANCE NOTE CAP MM NOTE		US45804XAA81	1,300,000	0.916182	1.000000
0	0	0	0	0	2,000,000	0	73771RAA2	POTOMAC TRUST CAP 04-V		US73771RAA23	2,000,000	0.922980	1.000000
0	0	0	0	0	4,960,000	0	73771XAA9	POTOMAC TRUST CAP 04-X1	28 DAY AUCTION	US73771XAA90	4,960,000	0.920709	1.000000
0	0	0	0	0	1,000,000	0	74163PAE2	PRIMUS FINANCIAL PRODUCTS	28 DAY AUCTION	US74163PAE25	1,000,000	0.874192	1.000000
0	0	0	0	0	3,800,000	0	74163PAF9	PRIMUS FINANCIAL PRODUCTS	28 DAY SAVER	US74163PAF99	3,800,000	0.877511	1.000000
0	0	0	0	0	1,900,000	0	76827RAC5	INSURANCE NOTE CAP TAX MMS04-3		US76827RAC51	1,900,000	0.923234	1.000000
0	0	0	0	0	90	0	84743P308	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE 14-US84743P3082		US84743P3082	90	0.910000	1.000000
0	0	0	0	0	76	0	84743Q306	SPECIAL VALUE OPPORTUNITIES FOLLG TAXABLE AUCTION RATE PF US84743Q3065		US84743Q3065	76	0.910000	1.000000
0	0	0	0	0	25,000	0	89147TAB9	TORTOISE ENERGY CAPITAL CORP	28 DAY SAVER	US89147TAB98	25,000	0.990794	1.000000
0	0	0	0	0	8	0	89147U209	TORTOISE ENERGY CAP CORP	MONEY MKT PFD SER I	N/A DUS89147U2096	8	0.990000	1.000000
0	0	0	0	0	12	0	89147U308	TORTOISE ENERGY CAPITAL	CORP SERIES II MMP SHARES	N/A US89147U3086	12	0.990000	1.000000
0	0	0	0	0	100	0	86383XBA4	SARM 2007-5 1-AP	STRUCTURED ADJUSTABLE RATE MOR		100	1.001000	1.000000
0	0	0	0	0	100	0	86383XB92	SARM 2007-5 2-AP	STRUCTURED ADJUSTABLE RATE MOR		100	1.001000	1.000000
100	0	0	0	0	-100	+100	86364CAZ5	SARM07-6-R-11	STRUCTURED ADJUSTABLE RATE MOR		-100	1.002803	1.000000
100	0	0	0	0	-100	-100	GPMF07-AR 1 C2	LXS GPMF07-AR 1 C2	LEHMAN XS TRUST		-100	1.000000	1.000000
221,721,989	0	-76,219,318	0	0	-300,000,000	-221,721,989	912828HX1	U S TREASURY NOTE		US912828HX18	0	0.993138	1.000000
0	0	0	0	0	67,000,000	66,205,740	912828HZ6	U S TREASURY NOTE		US912828HZ65	67,000,000	0.988145	1.000000
0	0	0	0	0	0	0	912828JA9	U S TREASURY NOTE		US912828JA96	-286,000,000	0.999766	1.000000
0	0	0	0	0	46,596,277	0	N00257137	FNMA SF 30 YEAR			46,596,277	1.056809	1.000000
0	0	0	0	0	8,974,753	0	N00257186	FNMA SF 30 YEAR			8,974,753	1.056809	1.000000
0	0	0	0	0	669,818	0	N00257243	HIGH LOAN FANNIE MAE 30 YR			669,818	1.058528	1.000000
0	0	0	0	0	102,005	0	N00899779	FNMA SF 30 YEAR			102,005	1.056809	1.000000
0	0	0	0	0	816,021	0	N00899887	FNMA SF 30 YEAR			816,021	1.056809	1.000000
0	0	0	0	0	859,859	0	N00899955	FNMA SF 30 YEAR			859,859	1.056809	1.000000
0	0	0	0	0	777,042	0	N00899959	FNMA SF 30 YEAR			777,042	1.056809	1.000000
0	0	0	0	0	8,409,798	0	N00933145	FNMA SF 30 YEAR			8,409,798	1.056809	1.000000
0	0	0	0	0	89,966	0	N00933221	HIGH LOAN FANNIE MAE 30 YR			89,966	1.058528	1.000000
0	0	0	0	0	702,868	0	N00938513	FNMA SF 30 YEAR			702,868	1.056809	1.000000
0	0	0	0	0	238,868	0	N00939961	FNMA SF 30 YEAR			238,868	1.056809	1.000000
0	0	0	0	0	200,000	0	N00941220	FNMA SF 30 YEAR			200,000	1.056809	1.000000
0	0	0	0	0	863,134	0	N00948649	FNMA SF 30 YEAR			863,134	1.056809	1.000000
0	0	0	0	0	842,940	0	N00948982	FNMA SF 30 YEAR			842,940	1.056809	1.000000
0	0	0	0	0	924,992	0	N00950166	FNMA SF 30 YEAR			924,992	1.056809	1.000000
0	0	0	0	0	241,274	0	N00950256	FNMA SF 30 YEAR			241,274	1.056809	1.000000
0	0	0	0	0	698,385	0	N00953172	FNMA SF 30 YEAR			698,385	1.056809	1.000000
0	0	0	0	0	300,183	0	N00953181	FNMA SF 30 YEAR			300,183	1.056809	1.000000
0	0	0	0	0	2,120,475	0	N00953185	FNMA SF 30 YEAR			2,120,475	1.056809	1.000000
0	0	0	0	0	699,282	0	N00953243	FNMA SF 30 YEAR			699,282	1.056809	1.000000
0	0	0	0	0	943,942	0	N00953247	FNMA SF 30 YEAR			943,942	1.056809	1.000000
0	0	0	0	0	865,794	0	N00955023	FNMA SF 30 YEAR			865,794	1.056809	1.000000
0	0	0	0	0	2,651,831	0	N00956254	FNMA SF 30 YEAR			2,651,831	1.056809	1.000000
0	0	0	0	0	358,497	0	N00956709	FNMA SF 30 YEAR			358,497	1.056809	1.000000
0	0	0	0	0	297,232	0	N00956720	FNMA SF 30 YEAR			297,232	1.056809	1.000000
0	0	0	0	0	813,528	0	N00956740	FNMA SF 30 YEAR			813,528	1.056809	1.000000
0	0	0	0	0	936,004	0	N00956746	FNMA SF 30 YEAR			936,004	1.056809	1.000000
0	0	0	0	0	1,023,092	0	N00956752	FNMA SF 30 YEAR			1,023,092	1.056809	1.000000
0	0	0	0	0	263,373	0	N00956769	FNMA SF 30 YEAR			263,373	1.056809	1.000000
0	0	0	0	0	50,857	0	N00956771	FNMA SF 30 YEAR			50,857	1.056809	1.000000
0	0	0	0	0	820,711	0	N00956783	FNMA SF 30 YEAR			820,711	1.056809	1.000000
0	0	0	0	0	362,753	0	N00960013	FNMA SF 30 YEAR			362,753	1.056809	1.000000
0	0	0	0	0	418,114	0	N00965884	FNMA SF 30 YEAR			418,114	1.056809	1.000000
0	0	0	0	0	877,437	0	N00965923	FNMA SF 30 YEAR			877,437	1.056809	1.000000
0	0	0	0	0	690,158	0	N00965974	FNMA SF 30 YEAR			690,158	1.056809	1.000000
0	0	0	0	0	3,062,279	0	N00966341	FNMA SF 30 YEAR			3,062,279	1.056809	1.000000
0	0	0	0	0	524,766	0	N00966342	FNMA SF 30 YEAR			524,766	1.056809	1.000000
0	0	0	0	0	62,930	0	N00967522	FNMA SF 30 YEAR			62,930	1.056809	1.000000
0	0	0	0	0	736,527	0	N00967821	FNMA SF 30 YEAR			736,527	1.056809	1.000000
0	0	0	0	0	382,168	0	N00967867	FNMA SF 30 YEAR			382,168	1.056809	1.000000
0	0	0	0	0	676,113	0	N00967891	FNMA SF 30 YEAR			676,113	1.056809	1.000000
0	0	0	0	0	661,601	0	N00968600	FNMA SF 30 YEAR			661,601	1.056809	1.000000
0	0	0	0	0	4,301,716	0	N00969983	FNMA SF 30 YEAR			4,301,716	1.056809	1.000000
0	0	0	0	0	990,525	0	N00973521	FNMA SF 30 YEAR			990,525	1.056809	1.000000
0	0	0	0	0	1,067,251	0	N00981555	HIGH LOAN FANNIE MAE 30 YR			1,067,251	1.058528	1.000000
0	0	0	0	0	3,433,060	0	N00983201	FNMA SF 30 YEAR			3,433,060	1.056809	1.000000
100	0	0	0	0	-100	-100	SARM07-1 C1	SARM 2007-1 C1	STRUCTURED ADJUSTABLE RATE MOR		-100	1.000000	1.000000
0	0	0	0	0	9,450,000	0	86365BAG8	SARM 2008-2A2	STRUCTURED ADJUSTABLE RATE MOR		9,450,000	0.851180	1.000000

0	0	0	0	0	18,524,000	0	86365BAH6	SARM 2008-2 A3	STRUCTURED ADJUSTABLE RATE MOR	18,524,000	0.755555	1.000000	
99	0	0	0	0	-100	-99	86362NAV2	SARM 2007-8 R-II	STRUCTURED ADJUSTABLE RATE MOR	-100	0.994600	1.000000	
100	0	0	0	0	-100	-100	WID090003	SARM07-8 C		-100	1.002344	1.000000	
0	0	0	0	0	100,000,000	0	31331YT91	FFCB 2008-IA1 1	FEDERAL FARM CREDIT BANK	100,000,000	1.001424	1.000000	
0	0	0	0	0	0	0	3136FCP67	FNS 371 1	FANNIE MAE	0	0.777227	1.000000	
0	0	0	0	0	4,574,834	0	31397LH51	FNR 2008-39 2B	FANNIE MAE	4,574,834	0.994736	1.000000	
0	0	0	0	0	500,000	0	31397LJX8	FNR 2008-36 LB	FANNIE MAE	500,000	0.923875	1.000000	
0	0	0	0	0	116,058	0	31397LSE0	FNR08-46 JZ	FANNIE MAE	116,058	0.753875	1.000000	
0	0	0	0	0	1,648,000	0	31397LSG5	FNR08-46 JM	FANNIE MAE	1,648,000	0.987861	1.000000	
0	0	0	0	0	384,211	0	31397LSH3	FNR08-46 JN	FANNIE MAE	384,211	0.969736	1.000000	
0	0	0	0	0	53,212	0	31397RBY1	FHR 3416 BD	FREDDIE MAC	53,212	0.912133	1.000000	
0	0	0	0	0	3,450,243	0	31397RC67	FHR 3416 GD	FREDDIE MAC	3,450,243	0.921195	1.000000	
0	0	0	0	0	5,250,368	0	31397REN2	FHR 3416 GT	FREDDIE MAC	5,250,368	0.944211	1.000000	
0	0	0	0	0	102,554,000	0	31397TEU2	FHR-3450 PA	FREDDIE MAC	76,804,000	1.014834	1.000000	
0	0	0	0	0	22,094,000	0	31397TEV0	FHR-3450 PB	FREDDIE MAC	22,094,000	0.998445	1.000000	
0	0	0	0	0	28,950,000	0	31397TEW6	FHR-3450 PC	FREDDIE MAC	28,950,000	0.980142	1.000000	
0	0	0	0	0	59,305,000	0	31397TEX6	FHR-3450 PD	FREDDIE MAC	59,305,000	0.947475	1.000000	
0	0	0	0	0	90,000	0	31397TF80	FHR-3450 YZ	FREDDIE MAC	90,000	0.804306	1.000000	
0	0	0	0	0	10,860	0	31397TF98	FHR-3450 ZY	FREDDIE MAC	10,860	0.804306	1.000000	
0	0	0	0	0	4,780,700	0	38375QJK6	GNR08-42 PB	GOVT NATIONAL MORTGAGE (GNMA)	4,780,700	0.985310	1.000000	
0	0	0	0	0	8,566,000	0	38375QJQ3	GNR08-42 HM	GOVT NATIONAL MORTGAGE (GNMA)	8,566,000	1.005966	1.000000	
0	0	0	0	0	11,904,707	0	38375QJY6	GNR08-42 QB	GOVT NATIONAL MORTGAGE (GNMA)	11,904,707	0.967002	1.000000	
28,978,175	0	-9,273,380	0	0	-36,500,000	-25,976,175	912828HX1	U S TREASURY NOTE		0	0.993138	1.000000	
19,810,561	0	0	0	0	-20,000,000	-10,810,561	912828HY9	U S TREASURY NOTE	SERIES K-2013	-20,000,000	0.990528	1.000000	
32,608,798	0	0	0	0	-33,000,000	-32,608,798	912828HZ6	U S TREASURY NOTE		-33,000,000	0.988146	1.000000	
0	0	0	0	0	0	0	912828JA9	U S TREASURY NOTE		-20,000,000	0.999766	1.000000	
0	0	0	0	0	79,870	78,491	F00B11431	FHLMC GOLD -SEASONED 15 YR		79,870	0.985203	1.000000	
0	0	0	0	0	112,940	111,268	F00B11948	FHLMC GOLD -SEASONED 15 YR		112,940	0.985203	1.000000	
0	0	0	0	0	20,940	20,630	F00B12288	FHLMC GOLD -SEASONED 15 YR		20,940	0.985203	1.000000	
0	0	0	0	0	1,489,773	1,467,729	F00B12434	FHLMC GOLD -SEASONED 15 YR		1,489,773	0.985203	1.000000	
0	0	0	0	0	1,179,892	1,162,433	F00B12996	FHLMC GOLD -SEASONED 15 YR		1,179,892	0.985203	1.000000	
0	0	0	0	0	977,201	962,742	F00B13265	FHLMC GOLD -SEASONED 15 YR		977,201	0.985203	1.000000	
0	0	0	0	0	57,238	56,391	F00B13907	FHLMC GOLD -SEASONED 15 YR		57,238	0.985203	1.000000	
0	0	0	0	0	325,350	320,536	F00B13818	FHLMC GOLD -SEASONED 15 YR		325,350	0.985203	1.000000	
0	0	0	0	0	189,231	186,431	F00B13903	FHLMC GOLD -SEASONED 15 YR		189,231	0.985203	1.000000	
0	0	0	0	0	1,135,089	1,118,294	F00B14971	FHLMC GOLD -SEASONED 15 YR		1,135,089	0.985203	1.000000	
0	0	0	0	0	2,167,186	2,135,119	F00B15346	FHLMC GOLD -SEASONED 15 YR		2,167,186	0.985203	1.000000	
0	0	0	0	0	2,321,006	2,286,663	F00B15759	FHLMC GOLD -SEASONED 15 YR		2,321,006	0.985203	1.000000	
0	0	0	0	0	614,343	605,252	F00B17222	FHLMC GOLD -SEASONED 15 YR		614,343	0.985203	1.000000	
0	0	0	0	0	355,627	350,365	F00B18043	FHLMC GOLD -SEASONED 15 YR		355,627	0.985203	1.000000	
0	0	0	0	0	201,907	198,919	F00B19064	FHLMC GOLD -SEASONED 15 YR		201,907	0.985203	1.000000	
0	0	0	0	0	223,504	220,197	F00E01641	FHLMC GOLD -SEASONED 15 YR		223,504	0.985203	1.000000	
0	0	0	0	0	18,094	17,827	F00E91637	FHLMC GOLD -SEASONED 15 YR		18,094	0.985203	1.000000	
0	0	0	0	0	1,895	1,867	F00E98214	FHLMC GOLD -SEASONED 15 YR		1,895	0.985207	1.000000	
0	0	0	0	0	131,557	129,610	F00E98629	FHLMC GOLD -SEASONED 15 YR		131,557	0.985203	1.000000	
0	0	0	0	0	158,543	156,197	F00G11678	FHLMC GOLD -SEASONED 15 YR		158,543	0.985203	1.000000	
0	0	0	0	0	7,809,435	7,693,880	F00G11917	FHLMC GOLD -SEASONED 15 YR		7,809,435	0.985203	1.000000	
0	0	0	0	0	73,958,536	72,042,781	F00G12480	FHLMC GOLD -SEASONED 15 YR		73,958,536	0.985203	1.000000	
0	0	0	0	0	50,645	49,895	F00G12787	FHLMC GOLD -SEASONED 15 YR		50,645	0.985203	1.000000	
0	0	0	0	0	1,646,261	1,621,901	F00G12963	FHLMC GOLD -SEASONED 15 YR		1,646,261	0.985203	1.000000	
0	0	0	0	0	17,189,182	16,934,839	F00G12943	FHLMC GOLD -SEASONED 15 YR		17,189,182	0.985203	1.000000	
0	0	0	0	0	1,862,594	1,837,993	F00G13165	FHLMC GOLD -SEASONED 15 YR		1,862,594	0.985203	1.000000	
0	0	0	0	0	64,825	63,866	F00G18020	FHLMC GOLD -SEASONED 15 YR		64,825	0.985203	1.000000	
1,447,646	0	0	0	0	-1,469,389	-1,447,646	F00J01322	FHLMC GOLD -SEASONED 15 YR		-1,469,389	0.985203	1.000000	
2,414,433	0	0	0	0	-2,450,696	-2,414,433	F00J02928	FHLMC GOLD -SEASONED 15 YR		-2,450,696	0.985203	1.000000	
0	0	0	0	0	304,541	300,035	F00J06174	FHLMC GOLD -SEASONED 15 YR		304,541	0.985203	1.000000	
0	0	0	0	0	0	0	WID090719	FNR08-53 DA		14,500,000	0.991562	1.000000	
0	0	0	0	0	0	0	WID090720	FNR08-53 DZ		23,285	0.800000	1.000000	
0	0	0	0	0	0	0	WID090722	FNR08-53 DQ		7,833,231	0.990078	1.000000	
0	0	0	0	0	0	0	WID090731	FHR-3456 CK		33,857,978	0.926370	1.000000	
0	0	0	0	0	0	0	WID090735	FHR-3456 DK		22,668,802	0.923963	1.000000	
0	0	0	0	0	0	0	WID090742	FHR-3456 KV		12,442,820	1.013578	1.000000	
0	0	0	0	0	0	0	WID090743	FHR-3456 KW		22,097,373	0.984047	1.000000	
0	0	0	0	0	0	0	WID090744	FHR-3456 KZ		18,926,510	0.901547	1.000000	
0	0	0	0	0	0	0	N00313131	FNMA 90 YR 94-95 PROD		0	1.063126	1.000000	
0	0	0	0	0	25,000,000	0	870752AA0	SMRTF 2007-1 A	SWIFT MASTER AUTO RECEIVABLES	US870752AA04	0.973959	1.000000	
0	0	0	0	0	21	0	863572B69	SASCO 99-SP1 M1 CMO SER 99-SP1	STRUCTURED ASSET SECS CORF	21	1.000263	1.000000	
0	0	0	0	0	311,039	0	863572QU0	SASCO 97-2 B4 CMO SERIES 97-2	STRUCT ASSET SEC-144A PRV PLM	311,039	0.843057	1.000000	
0	0	0	0	0	0	-8	86358RVA5	ARC 2002 BC4 A	ARC	0	0.758050	1.000000	
0	0	0	0	0	124,488	0	9393357Q2	WAMU 02-AR9 I-B1	WASHINGTON MUTUAL MTG SEC	124,488	0.801851	1.000000	
0	0	0	0	0	0	0	SASC7WFF2X	SASC 2007-WF2 X	STRUCTURED ASSET SECURITIES CO	0	0.900000	1.000000	
2	0	0	0	0	-2	-2	31358LEF9	FNR 92-012 12-SA CMO SER 12	FEDERAL NATL MTGE ASSN	-2	1.080937	1.000000	
0	0	0	0	0	1	0	156884E81	CATS-SER S-COUPON-INT PMT ON	12.50% 2014-T/BD-08/15/08-REG R	US156884E810	1	0.995066	1.000000
0	0	0	0	0	12,000	0	156884E87	CATS-SER S-COUPON-INT PMT ON	12.50% 2014-T/BD-08/15/09-REG R	US156884E875	12,000	0.971281	1.000000

8,112,133	0	-7,064,917	0	0	-14,000,000	-8,112,133	912828FK1	U S TREASURY NOTE		US912828FK15	-14,000,000	1.084075	1.000000
140,031	0	-3,926,188	0	0	-4,000,000	-140,031	912828FT2	U S TREASURY NOTE			-4,000,000	1.016555	1.000000
794,584	0	-18,142,848	0	0	-18,000,000	-794,584	912828FU9	U S TREASURY NOTE			-18,000,000	1.052079	1.000000
433	0	-2,099,242	0	0	-2,000,000	-433	912828FY1	U S TREASURY NOTE			-2,000,000	1.049838	1.000000
4,173,417	0	-6,204,179	0	0	-10,000,000	-4,173,417	912828GR5	U S TREASURY NOTE		US912828GR58	-10,000,000	1.037760	1.000000
0	0	-10,275,102	0	0	-10,000,000	0	912828HD5	U S TREASURY NOTE			-10,000,000	1.027510	1.000000
590,609	0	-29,099,590	0	0	-30,000,000	-590,609	912828HQ6	U S TREASURY NOTE		US912828HQ66	-30,000,000	0.988673	1.000000
19,332,842	0	0	0	0	-20,000,000	-19,332,842	912828HR4	U S TREASURY NOTE		US912828HR40	-20,000,000	0.966642	1.000000
233,584	0	-19,351,724	0	0	-20,000,000	-233,584	912828HT0	U S TREASURY NOTE		US912828HT06	-20,000,000	0.979265	1.000000
0	0	0	0	0	470,968	0	921799MD7	VMF 2002-B A3	VANDERBILT MORTGAGE FINANCE		470,968	1.011102	1.000000
0	0	0	0	0	305,000	0	921799ME5	VMF 2002-B A4	VANDERBILT MORTGAGE FINANCE		305,000	0.957875	1.000000
0	0	0	0	0	25,000	0	3133M5JV3	FEDERAL HOME LOAN BANK		US3133M5JV39	0	1.023244	1.000000
0	0	-2,337,830	0	0	-2,320,000	0	3133X2BZ7	FEDERAL HOME LOAN BANK SYSTEM		US3133X2BZ74	-2,320,000	1.007685	1.000000
0	0	-16,158,319	0	0	-15,795,000	0	3133XKLY9	FEDERAL HOME LOAN BANK SYSTEM		US3133XKLY99	-5,795,000	1.023002	1.000000
0	0	-351,680	0	0	-339,000	0	3134A3EM4	FEDERAL HOME LOAN MTG CORP		US3134A3EM48	-339,000	1.037344	1.000000
0	0	-5,834,806	0	0	-5,779,000	0	3134A4UQ5	FREDDIE MAC		US3134A4UQ50	-5,779,000	1.010146	1.000000
0	0	-5,246,323	0	0	-4,921,000	0	31359MEV1	FEDERAL NATIONAL MTG ASSN		US31359MEV19	-4,921,000	1.066109	1.000000
0	0	-976,704	0	0	-952,000	0	31359MK89	FEDERAL NATIONAL MORTGAGE ASSO		US31359MK892	-952,000	1.024900	1.000000
0	0	-163,448	0	0	-158,000	0	3137EAAL3	FREDDIE MAC		US3137EAAL31	-158,000	1.034489	1.000000
0	0	-1,464,533	0	0	-1,400,000	0	3137EAAT6	FREDDIE MAC		US3137EAAT66	-1,400,000	1.048095	1.000000
0	0	0	0	0	51,279,000	0	912810DF2	U.S. TREASURY BOND	CALLABLE 08-15-08	US912810DF22	51,279,000	1.055513	1.000000
0	0	-3,562,183	0	0	-2,400,000	0	912810DP0	U.S. TREASURY BOND		US912810DP04	-2,400,000	1.480076	1.000000
0	0	0	0	0	1,555,000	0	912810DS4	U.S. TREASURY BOND		US912810DS43	1,555,000	1.458591	1.000000
0	0	0	0	0	1,300,000	357,269	912810DT2	U.S. TREASURY BOND		US912810DT26	1,300,000	1.395551	1.000000
0	0	0	0	0	1,648,000	0	912810DV7	UNITED STATES TREASURY BONDS R/MD	9.25 02/15/2016	US912810DV71	1,648,000	1.387050	1.000000
162,397	0	-586,840	0	0	-526,000	-162,397	912810EG9	UNITED STATES TREASURY BONDS R/MD	8.75 08/15/2020	US912810EG95	-526,000	1.428207	1.000000
0	0	-593,925	0	0	-435,000	0	912810ET1	UNITED STATES TREASURY BONDS R/MD	7.625 02/15/2025	US912810ET17	-435,000	1.365367	1.000000
0	0	0	0	0	2,188,000	0	912810FJ2	UNITED STATES TREASURY BONDS R/MD	6.125 08/15/2029	US912810FJ26	2,188,000	1.204577	1.000000
11,500	0	-380,151	0	0	-407,500	-11,500	912810PW2	U.S. TREASURY BOND		US912810PW27	-407,500	0.961106	1.000000
0	0	0	0	0	633,000	638,438	912828BM1	U S TREASURY NOTE		US912828BM17	633,000	1.008591	1.000000
0	0	-15,970,529	0	0	-15,705,000	0	912828DB3	U S TREASURY NOTE			-15,705,000	1.016907	1.000000
0	0	-1,760,503	0	0	-1,686,000	0	912828GA2	U S TREASURY NOTE			-1,686,000	1.068729	1.000000
0	0	0	0	0	27,000	26,099	912828HR4	U S TREASURY NOTE		US912828HR40	27,000	0.966642	1.000000
2,696,217	0	0	0	0	-2,722,000	-2,696,217	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	-2,722,000	0.990528	1.000000
1,621,547	0	0	0	0	-1,641,000	-1,621,547	912828HZ6	U S TREASURY NOTE		US912828HZ65	-1,641,000	0.988145	1.000000
0	0	0	2,597	0	0	0	912828JA9	U S TREASURY NOTE		US912828JA96	13,035,000	0.998796	1.000000
0	0	0	0	0	180,000,000	0	0076H4RT2	C/P AEGIS FINANCE LLC 3(C)(7) RESALE TO QP ONLY		US0076H4RT20	180,000,000	1.000000	1.000000
0	0	0	0	0	500,000	0	30601VF44	C/P FAIRWAY FINANCE CORP			500,000	0.999433	1.000000
0	0	0	0	0	100,000,000	0	65409RF21	C/P NIEUW AMSTERDAM RECEIVABLES CORPORATION			100,000,000	1.000000	1.000000
0	0	0	0	0	2,000,000	0	19075QAA0	COBANK ACB		US19075QAA04	2,000,000	0.784372	1.000000
0	0	0	0	0	100,000	0	22238HEK2	COUNTRYWIDE FINANCIAL CORP		US22238HEK23	100,000	1.000000	1.000000
0	0	0	0	0	20,000,000	0	36962SX66	GENERAL ELECTRIC CAPITAL CORP		US36962SX669	20,000,000	0.930127	1.000000
0	0	0	0	0	12,570,000	13,221,543	912810PU6	U S TREASURY BOND			-2,630,000	1.051833	1.000000
0	0	0	0	0	30,439,000	30,150,683	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	28,039,000	0.990528	1.000000
62,089,127	0	0	0	0	-62,834,000	-62,089,127	912828HZ6	U S TREASURY NOTE		US912828HZ65	-62,374,000	0.988145	1.000000
0	0	0	0	0	10,239,000	0	03218RGM8	C/P AMSTEL FUNDING CORP 4.2			10,239,000	0.996257	1.000000
0	0	0	0	0	22,975,000	0	03218RHN5	C/P AMSTEL FUNDING CORP 4.2			22,975,000	0.993588	1.000000
1,615,809	0	0	0	0	-1,580,000	-1,615,809	912810PT9	U.S. TREASURY BOND		US912810PT97	-1,580,000	1.022664	1.000000
0	0	0	0	0	17,350,000	18,249,306	912810PU6	U S TREASURY BOND			21,140,000	1.051833	1.000000
0	0	0	0	0	8,000,000	7,688,846	912810PW2	U.S. TREASURY BOND		US912810PW27	8,000,000	0.961106	1.000000
500,234	0	0	0	0	-500,000	-500,234	912828HP8	U S TREASURY NOTE		US912828HP83	-500,000	1.000469	1.000000
10,871,045	0	0	0	0	-10,975,000	-10,871,045	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	-10,975,000	0.990528	1.000000
7,085,002	0	0	0	0	-7,170,000	-7,085,002	912828HZ6	U S TREASURY NOTE		US912828HZ65	-12,820,000	0.988145	1.000000
0	0	0	0	0	0	0	31384HK30	FNMA TRUST 000267 PO CLASS 1 PRINCIPAL ONLY			0	0.778381	1.000000
0	0	0	0	0	250,000	0	17312MHK7	C/P CITIBANK OMNI MAST TRUST			250,000	0.993175	1.000000
0	0	0	0	0	238,000	0	29372BF25	C/P ENTERPRISE FUNDING LLC			238,000	1.000000	1.000000
0	0	0	0	0	28,000	0	4820P2F59	C/P JUPITER FUNDING CORP			28,000	0.999788	1.000000
0	0	0	0	0	295,000	0	49833LFT5	C/P KITTY HAWK FUNDING CRP 4.2			295,000	0.998319	1.000000
0	0	0	0	0	94,000	0	49833LGB3	C/P KITTY HAWK FUNDING CRP 4.2			94,000	0.997238	1.000000
0	0	0	0	0	559,000	0	52952LHK1	C/P LEXINGTON PARKER CAPITAL			559,000	0.993662	1.000000
0	0	0	0	0	28,000	0	7528A2F28	C/P RANGER FUNDING CORP 4.2			28,000	1.000000	1.000000
0	0	0	0	0	240,000	0	7528A2FK8	C/P RANGER FUNDING CORP 4.2			240,000	0.998852	1.000000
0	0	0	0	0	2,500,000	0	82124LG71	C/P SHEFFIELD RECEIVABLE 4.2 CORP		US82124LG714	2,500,000	0.997521	1.000000
0	0	0	0	0	150,000	0	92217LFR5	C/P VARIABLE FUNDING 4.2 CAPITAL CORP			150,000	0.998454	1.000000
83,488,341	0	-124,083,574	0	0	-200,000,000	-83,488,341	912828GR5	U S TREASURY NOTE		US912828GR58	-200,000,000	1.037760	1.000000
0	0	0	0	0	2,838	0	F00M81022	FHLMC PC GOLD 7YR BALLOON			2,838	1.008561	1.000000
0	0	0	0	0	1,715,197	0	N00257134	10 IO/20YEAR AM POOLS			1,715,197	1.012432	1.000000
0	0	0	0	0	2,734,741	0	N00257142	10 IO/20YEAR AM POOLS			2,734,741	1.048059	1.000000
0	0	0	0	0	2,217,400	0	N00257210	10 IO/20YEAR AM POOLS			2,217,400	1.012432	1.000000
0	0	0	0	0	1,235,879	0	N00257228	10 IO/20YEAR AM POOLS			1,235,879	1.040198	1.000000
0	0	0	0	0	809,463	0	N00257230	FNMA SF 30 YEAR			809,463	0.970556	1.000000
0	0	0	0	0	302,766	0	N00257234	FNMA 15 YEAR		US3137INV361	302,766	0.998602	1.000000
0	0	0	0	0	211,500	0	N00257238	FNMA 20 YEAR			211,500	0.980556	1.000000
0	0	0	0	0	400,296	0	N00257239	FNMA 20 YEAR			400,296	1.003956	1.000000

0	0	0	0	0	15,667,783	0	525245AM8	LXS 2007-3 3BA2	LEHMAN XS TRUST		15,667,783	0.857185	1.000000
0	0	0	0	0	3,046,000	0	525245BE5	LXS 2007-3 2-M4	LEHMAN XS TRUST		3,046,000	0.808193	1.000000
0	0	0	0	0	3,046,000	0	525245BF2	LXS 2007-3 2-M5	LEHMAN XS TRUST		3,046,000	0.816698	1.000000
0	0	0	0	0	2,126,000	0	525245BU9	LXS 2007-3 1-M5	LEHMAN XS TRUST		2,126,000	0.816874	1.000000
0	0	0	0	0	2,126,000	0	525245BV7	LXS 2007-3 1-M6	LEHMAN XS TRUST		2,126,000	0.790487	1.000000
0	0	0	0	0	2,031,000	0	525245CA2	LXS 2007-3 2-M6	LEHMAN XS TRUST		2,031,000	0.790211	1.000000
0	0	0	0	0	15,945,345	0	525248AB6	LXS 2007-SH 1A2	LEHMAN XS TRUST		15,945,345	0.746414	1.000000
0	0	0	0	0	6,378,649	0	525248AC4	LXS 2007-SH 1APO	LEHMAN XS TRUST		6,378,649	0.814423	1.000000
0	0	0	0	0	32,694,797	0	525248BK5	LXS 2007-SH 2A2W	LEHMAN XS TRUST		32,694,797	0.746536	1.000000
0	0	0	0	0	32,081,732	0	525248BL3	LXS 2007-SHW 3A2	LEHMAN XS TRUST		32,081,732	0.722181	1.000000
0	0	0	0	0	100,891,748	0	52525AA80	LXS 2007-20N A2	LEHMAN XS TRUST	US52525AA808	100,891,748	0.750607	1.000000
0	0	0	0	0	85,520,000	0	76117LAA1	RLT 2008-AH2 A	RESIDENTIAL LOAN TRUST		85,520,000	0.979499	1.000000
0	0	0	0	0	31,440,000	0	76117LAB9	RLT 2008-AH2 M1	RESIDENTIAL LOAN TRUST		31,440,000	0.959732	1.000000
0	0	0	0	0	21,920,000	0	76117LAC7	RLT 2008-AH2 M2	RESIDENTIAL LOAN TRUST		21,920,000	0.955948	1.000000
0	0	0	0	0	14,040,000	0	76117LAD5	RLT 2008-AH2 B1	RESIDENTIAL LOAN TRUST		14,040,000	0.931589	1.000000
0	0	0	0	0	125,809,100	0	76117LAE3	RLT 2008-AH2 N	RESIDENTIAL LOAN TRUST		125,809,100	0.869486	1.000000
0	0	0	0	0	49,688,000	0	76117LAH6	RLT 2008-AH2 B2	RESIDENTIAL LOAN TRUST		49,688,000	0.905465	1.000000
0	0	0	0	0	340,936	0	863579V47	SARM 2006-2 5A1	STRUCTURED ADJUSTABLE RATE MOR		340,936	0.880239	1.000000
0	0	0	0	0	6,000,000	0	863579Y36	SARM 2006-3 3A2	STRUCTURED ADJUSTABLE RATE MOR	US863579Y360	6,000,000	0.713834	1.000000
0	0	0	0	0	1,923,676	0	863581AE4	SARM 2006-6 2A1	STRUCTURED ADJUSTABLE RATE MOR		1,923,676	0.975981	1.000000
0	0	0	0	0	16,667,669	0	86360BAM0	SARM 2006-4 7A1	STRUCTURED ADJUSTABLE RATE MOR		16,667,669	0.894652	1.000000
0	0	0	0	0	10,254,444	0	86360NAJ1	SARM 2008-5 2A1	STRUCTURED ADJUSTABLE RATE MOR	US86360NAJ19	10,254,444	0.941590	1.000000
0	0	0	0	0	731,622	0	86360NAT9	SARM 2006-5 5A3	STRUCTURED ADJUSTABLE RATE MOR		731,622	0.948247	1.000000
0	0	0	0	0	27,483,774	0	86362NAF7	SARM 2007-8 2A2	STRUCTURED ADJUSTABLE RATE MOR		27,483,774	0.863113	1.000000
0	0	0	0	0	22,126,553	0	86362NAH3	SARM 2007-8 2A4	STRUCTURED ADJUSTABLE RATE MOR		22,126,553	0.814023	1.000000
0	0	0	0	0	1,277,000	0	86362TAF4	SARM 2007-1 2A3	STRUCTURED ADJUSTABLE RATE MOR		1,277,000	0.723176	1.000000
0	0	0	0	0	2,172,000	0	86363GAS3	SARM 2007-3 M-3	STRUCTURED ADJUSTABLE RATE MOR		2,172,000	0.826365	1.000000
0	0	0	0	0	23,418	0	86364CAF9	SARM07-6 3-A1	STRUCTURED ADJUSTABLE RATE MOR		23,418	0.892736	1.000000
0	0	0	0	0	36,167,093	0	86364CAG7	SARM07-6 3-A2	STRUCTURED ADJUSTABLE RATE MOR		36,167,093	0.712053	1.000000
0	0	0	0	0	36,578,404	0	86364DAH3	SARM 2007-7 2-A3	STRUCTURED ADJUSTABLE RATE MOR		36,578,404	0.712292	1.000000
0	0	0	0	0	15,555,536	0	86364JAB3	SARM 2007-9 1A2	STRUCTURED ADJUSTABLE RATE MOR		15,555,536	0.726962	1.000000
0	0	0	0	0	29,757,756	0	86364JAE7	SARM 2007-9 2-A2	STRUCTURED ADJUSTABLE RATE MOR		29,757,756	0.722415	1.000000
0	0	0	0	0	1,240,000	0	86364JAM9	SARM 2007-9 M6	STRUCTURED ADJUSTABLE RATE MOR		1,240,000	0.724576	1.000000
0	0	0	0	0	2,749,287	0	86364JAQ0	SARM 2007-9 2-B2	STRUCTURED ADJUSTABLE RATE MOR		2,749,287	0.733077	1.000000
0	0	0	0	0	1,374,643	0	86364JAR8	SARM 2007-9 2-B3	STRUCTURED ADJUSTABLE RATE MOR		1,374,643	0.817352	1.000000
0	0	0	0	0	1,717,805	0	86364JAT4	SARM 2007-9 2-B4	STRUCTURED ADJUSTABLE RATE MOR		1,717,805	0.856900	1.000000
0	0	0	0	0	32,573,127	0	86364PAB9	SARM 2007-10 1A2	STRUCTURED ADJUSTABLE RATE MOR		32,573,127	0.723409	1.000000
0	0	0	0	0	4,801,644	0	86364PAD5	SARM 2007-10 2A1	STRUCTURED ADJUSTABLE RATE MOR		4,801,644	0.853452	1.000000
0	0	0	0	0	13,315,339	0	86364PAE3	SARM 2007-10 2-A2	STRUCTURED ADJUSTABLE RATE MOR		13,315,339	0.726824	1.000000
0	0	0	0	0	37,477,447	0	86364YAB0	SARM 2007-11 1A2	STRUCTURED ADJUSTABLE RATE MOR	US86364YAB02	37,477,447	0.790279	1.000000
0	0	0	0	0	58,162,378	0	86364YAE4	SARM 2007-11 2A1	STRUCTURED ADJUSTABLE RATE MOR		58,162,378	0.859116	1.000000
0	0	0	0	0	5,018,554	0	86364YAF1	SARM 2007-11 2A2	STRUCTURED ADJUSTABLE RATE MOR		5,018,554	0.711118	1.000000
0	0	0	0	0	17,447,069	0	86364YAJ3	SARM 2007-11 3A2	STRUCTURED ADJUSTABLE RATE MOR		17,447,069	0.716185	1.000000
0	0	0	0	0	100	0	SARM011P3	SARM 2006-11 P-III	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	100	SARM012P1	SARM 2006-12 P-I	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM012P2	SARM 2006-12 P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	40,000,000	42,755,190	912828CJ7	U S TREASURY NOTE		US912828CJ78	40,000,000	1.068880	1.000000
0	0	-1,017,183	0	0	-1,000,000	0	912828HH6	U S TREASURY NOTE		US912828HH67	-1,000,000	1.017193	1.000000
0	0	0	0	0	2,631,000	0	31331XT85	FEDERAL FARM CREDIT BANK			2,631,000	1.108036	1.000000
56,330	0	0	0	0	-55,000	-56,330	912828FJ4	U S TREASURY NOTE		US912828FJ42	0	1.024183	1.000000
57,220	0	0	0	0	-59,600	-57,220	912828FM7	U S TREASURY NOTE			0	1.021778	1.000000
2,844,607	0	-4,921,519	0	0	-7,324,000	-2,844,607	912828FR6	U S TREASURY NOTE			0	1.019406	1.000000
0	0	0	0	0	0	0	52519SAP8	LABS 01-B B2	LEHMAN ABS MH TR 01-B M1		0	1.000000	1.000000
8,589	0	0	0	0	-9,000	-8,589	912796F22	U S TREASURY BILL		US912796F222	0	0.998963	1.000000
9,198	0	0	0	0	-9,160	-9,160	912828FM7	U S TREASURY NOTE			0	1.021778	1.000000
466,851	0	-758,474	0	0	-1,202,000	-466,851	912828FR6	U S TREASURY NOTE			0	1.019406	1.000000
31	0	-17	0	0	-46	-31	912828BR0	U S TREASURY NOTE		US912828BR04	-46	1.040339	1.000000
0	0	0	0	0	179	182	912828BZ2	U S TREASURY NOTE		US912828BZ20	179	1.015172	1.000000
0	0	0	0	0	2,280,000	626,565	912810DT2	U.S. TREASURY BOND		US912810DT26	2,280,000	1.395551	1.000000
0	0	0	0	0	150,000	214,231	912810EG9	UNITED STATES TREASURY BONDS RMD 8.75	08/15/2020	US912810EG95	150,000	1.428207	1.000000
27,390	0	-40,466	0	0	-50,000	-27,390	912810EJ3	UNITED STATES TREASURY BONDS RMD 8.125	05/15/2021	US912810EJ35	-50,000	1.356925	1.000000
0	0	0	0	0	250,000	0	912810FE3	UNITED STATES TREASURY BONDS RMD 5.90	08/15/2028	US912810FE39	250,000	1.114775	1.000000
0	0	0	0	0	250,000	0	912810FF0	UNITED STATES TREASURY BONDS RMD 5.25	11/15/2028	US912810FF04	250,000	1.089483	1.000000
0	0	0	0	0	87,250,000	0	912810FPH6	US TREAS INFLATION INDEX		US912810FPH9	87,250,000	1.881185	1.000000
15,436,006	0	-83,653,745	0	0	-65,800,000	-15,436,006	912810FQ6	UNITED STATES TREASURY BOND INFLATION INDEXED	RMD	US912810FQ68	-65,800,000	1.505923	1.000000
0	0	0	0	0	900,000	946,650	912810PU6	U S TREASURY BOND			900,000	1.051833	1.000000
0	0	0	0	0	1,300,000	1,249,438	912810PV2	U.S. TREASURY BOND		US912810PV27	1,300,000	0.981106	1.000000
13,266,163	0	-311,229,023	0	0	-300,000,000	-13,266,163	9128276J6	UNITED STATES TREASURY NOTE R/MD 5.75	08/15/2010	US9128276J61	-300,000,000	1.081651	1.000000
0	0	-857,994	0	0	-850,000	0	912828BG4	U S TREASURY NOTE			-850,000	1.012299	1.000000
408,183	0	0	0	0	-400,000	-408,183	912828BV1	U S TREASURY NOTE		US912828BV16	-400,000	1.020458	1.000000
0	0	-507,595	0	0	-500,000	0	912828BZ2	U S TREASURY NOTE		US912828BZ20	-500,000	1.015190	1.000000
0	0	-881,055	0	0	-850,000	0	912828CA6	U S TREASURY NOTE		US912828CA69	-850,000	1.037241	1.000000
860,954	0	0	0	0	-950,000	-860,954	912828CE8	U S TREASURY NOTE			-850,000	1.012887	1.000000
34,729,056	0	-136,676,502	0	0	-180,360,000	-34,729,056	912828CJ7	U S TREASURY NOTE		US912828CJ78	-180,360,000	1.068880	1.000000

2,358,519	0	-23,370,875	0	0	-24,825,000	-2,358,519	912828CL2	U S TREASURY NOTE		-24,825,000	1.036431	1.000000
0	0	-205,769	0	0	-200,000	0	912828CN8	U S TREASURY NOTE		-200,000	1.028843	1.000000
0	0	0	0	0	400,000	407,867	912828CV0	U S TREASURY NOTE		400,000	1.019667	1.000000
0	0	-50,845	0	0	-30,000	0	912828DB3	U S TREASURY NOTE		-50,000	1.016907	1.000000
1,400,938	0	-243,707,891	0	0	-235,600,000	-1,400,938	912828DC1	U S TREASURY NOTE		-235,600,000	1.040360	1.000000
0	0	-8,253,180	0	0	-8,000,000	0	912828DE7	U S TREASURY NOTE		-8,000,000	1.031647	1.000000
3,734,335	0	-193,866,564	0	0	-191,300,000	-3,734,335	912828DM9	U S TREASURY NOTE		103,700,000	1.032948	1.000000
0	0	-517,089,244	0	0	-500,000,000	0	912828DP2	U S TREASURY NOTE	US912828DP20	-500,000,000	1.034178	1.000000
8,005	0	-198,222	0	0	-200,000	-8,005	912828DR8	U S TREASURY NOTE		-200,000	1.031138	1.000000
10,607,077	0	-328,054,489	0	0	-330,000,000	-10,607,077	912828DU1	U S TREASURY NOTE		-330,000,000	1.028247	1.000000
31,776,143	0	-789,453,338	0	0	-780,300,000	-31,776,143	912828DV9	U S TREASURY NOTE		-137,300,000	1.026822	1.000000
18,533,379	0	-317,104,415	0	0	-324,000,000	-18,533,379	912828DX5	U S TREASURY NOTE		-324,000,000	1.035919	1.000000
16,472,268	0	-396,426,481	0	0	-397,000,000	-16,472,268	912828DZ0	U S TREASURY NOTE		-397,000,000	1.040047	1.000000
8,814,398	0	-241,312,703	0	0	-239,950,000	-8,814,398	912828ED8	U S TREASURY NOTE		-239,950,000	1.042413	1.000000
5,052,265	0	-869,570,635	0	0	-839,000,000	-5,052,265	912828EE8	U S TREASURY NOTE		-839,000,000	1.042459	1.000000
16,676,066	0	-81,583,180	0	0	-95,000,000	-16,676,066	912828EG1	U S TREASURY NOTE	US912828EG12	-95,000,000	1.034308	1.000000
39,212,288	0	-171,323,068	121,154,704	0	-201,200,000	-39,212,288	912828EN6	U S TREASURY NOTE	US912828EN62	-411,200,000	1.046398	1.000000
142,011	0	-440,881	0	0	-550,000	-142,011	912828EQ9	U S TREASURY NOTE		-550,000	1.059768	1.000000
0	0	0	0	0	50,000	52,754	912828ES5	U S TREASURY NOTE	US912828ES59	50,000	1.055072	1.000000
0	0	0	0	0	4,100,000	4,333,341	912828EW6	U S TREASURY NOTE	US912828EW61	4,100,000	1.059913	1.000000
473,612	0	-8,335,706	0	0	-8,350,000	-473,612	912828EX4	U S TREASURY NOTE	US912828EX45	-8,350,000	1.055008	1.000000
1,953	0	-103,993	0	0	-100,000	-1,953	912828FA3	U S TREASURY NOTE	US912828FA33	-100,000	1.059457	1.000000
0	0	0	0	0	50,000,000	0	912828FB1	US TREAS INFLATION INDEX NOTE		50,000,000	1.135108	1.000000
2,685,750	0	-55,779,541	0	0	-55,150,000	-2,685,750	912828FD7	U S TREASURY NOTE	US912828FD71	-55,150,000	1.060114	1.000000
9,522,782	0	-253,830,983	0	0	-242,600,000	-9,522,782	912828FF2	U S TREASURY NOTE	US912828FF20	-242,600,000	1.084723	1.000000
0	0	0	0	0	7,400,000	7,994,908	912828FH8	U S TREASURY NOTE	US912828FH85	7,400,000	1.080383	1.000000
0	0	0	0	0	900,000	921,764	912828FJ4	U S TREASURY NOTE	US912828FJ42	900,000	1.024183	1.000000
0	0	0	0	0	200,000	216,815	912828FK1	U S TREASURY NOTE	US912828FK15	200,000	1.084075	1.000000
380,213	0	-5,750,457	0	0	-6,000,000	-380,213	912828FM7	U S TREASURY NOTE		-6,000,000	1.021778	1.000000
0	0	0	0	0	150,000	152,911	912828FR6	U S TREASURY NOTE		150,000	1.019405	1.000000
4,449,583	0	0	0	0	-4,200,000	-4,449,583	912828FS4	U S TREASURY NOTE		-4,200,000	1.059425	1.000000
0	0	0	0	0	2,500,000	2,832,934	912828FW5	U S TREASURY NOTE	US912828FW52	2,500,000	1.053173	1.000000
1,314,349	0	-76,430,991	0	0	-75,250,000	-1,314,349	912828FX3	U S TREASURY NOTE		-75,250,000	1.033161	1.000000
57,819	0	-280,091,388	0	0	-266,850,000	-57,819	912828FY1	U S TREASURY NOTE		-266,850,000	1.049838	1.000000
0	0	-618,794	0	0	-579,000	0	912828GA2	U S TREASURY NOTE		-579,000	1.068729	1.000000
0	0	0	0	0	50,000	26,724	912828GB0	U S TREASURY NOTE		50,000	1.035604	1.000000
0	0	0	0	0	5,000,000	792,147	912828GD6	US TREAS INFLATION INDEX NOTE	US912828GD62	5,000,000	1.147650	1.000000
1,041	0	-106,041	0	0	-100,000	-1,041	912828GF1	U S TREASURY NOTE		-100,000	1.070816	1.000000
721,892	0	0	0	0	-700,000	-721,892	912828GJ3	U S TREASURY NOTE		-700,000	1.031274	1.000000
924,233	0	0	0	0	-900,000	-924,233	912828GL8	U S TREASURY NOTE		-900,000	1.029926	1.000000
0	0	0	0	0	750,000	768,935	912828GP9	U S TREASURY NOTE		750,000	1.025246	1.000000
40,991,503	0	0	0	0	-39,500,000	-40,991,503	912828GR5	U S TREASURY NOTE	US912828GR58	-39,500,000	1.037760	1.000000
52,234	0	-518,289	0	0	-550,000	-52,234	912828GS3	U S TREASURY NOTE	US912828GS32	-550,000	1.037316	1.000000
105,019	0	0	0	0	-100,000	-105,019	912828GT1	U S TREASURY NOTE		-100,000	1.050188	1.000000
0	0	0	0	0	101,000	105,829	912828GV6	U S TREASURY NOTE		101,000	1.047812	1.000000
807,479	0	-14,709,433	0	0	-14,896,000	-807,479	912828GY0	U S TREASURY NOTE		-14,896,000	1.041683	1.000000
0	0	0	0	0	219,100,000	219,023,612	912828GZ7	U S TREASURY NOTE		219,100,000	1.068708	1.000000
396	0	-106,329	0	0	-100,000	-396	912828HA1	U S TREASURY NOTE		-100,000	1.067255	1.000000
3,295,571	0	0	0	0	-3,200,000	-3,295,571	912828HB9	U S TREASURY NOTE		-3,200,000	1.029866	1.000000
0	0	-1,732,725	24,190,812	0	-1,859,000	0	912828HC7	U S TREASURY NOTE		-43,659,000	1.044439	1.000000
9,272,417	0	-53,517,467	0	0	-80,000,000	-9,272,417	912828HE3	U S TREASURY NOTE		-80,000,000	1.046498	1.000000
459,021	0	0	0	0	-450,000	-459,021	912828HF0	U S TREASURY NOTE	US912828HF02	-450,000	1.020048	1.000000
46,699,474	0	-171,857,018	0	0	-212,771,000	-46,699,474	912828HG8	U S TREASURY NOTE	US912828HG84	-212,771,000	1.027181	1.000000
3,150	0	-117,835,272	0	0	-115,850,000	-3,150	912828HH6	U S TREASURY NOTE	US912828HH67	-115,850,000	1.017183	1.000000
100,392	0	-725,714,732	0	0	-712,500,000	-100,392	912828HK9	U S TREASURY NOTE	US912828HK96	-712,500,000	1.018688	1.000000
287,402,472	0	-963,119,957	0	0	-1,264,849,000	-287,402,472	912828HO8	U S TREASURY NOTE	US912828HO86	#####	0.988673	1.000000
65,106,433	0	-78,584,916	0	0	-148,650,000	-65,106,433	912828HR4	U S TREASURY NOTE	US912828HR40	-148,650,000	0.966642	1.000000
0	0	0	0	0	183,250,000	39,336,790	912828HS2	U S TREASURY NOTE	US912828HS23	183,250,000	0.995774	1.000000
274,894,051	0	-1,188,967,052	0	0	-1,494,550,000	-274,894,051	912828HT0	U S TREASURY NOTE	US912828HT06	#####	0.979265	1.000000
230,071,993	0	-110,506,178	0	0	-344,600,000	-230,071,993	912828HU7	U S TREASURY NOTE	US912828HU78	-344,600,000	0.988329	1.000000
192,966	0	0	0	0	-200,000	-192,966	912828HV5	U S TREASURY NOTE	US912828HV51	-200,000	0.964829	1.000000
0	0	0	0	0	260,320,000	248,602,225	912828HX1	U S TREASURY NOTE	US912828HX18	260,320,000	0.993138	1.000000
0	0	0	0	0	90,700,000	35,127,552	912828HY9	U S TREASURY NOTE	US912828HY90	90,700,000	0.990528	1.000000
0	0	0	15,781,336	0	13,650,000	13,488,184	912828HZ6	U S TREASURY NOTE	US912828HZ65	-15,350,000	0.988145	1.000000
0	0	0	661,683,814	0	0	0	912828JA9	U S TREASURY NOTE	US912828JA96	-910,700,000	0.999766	1.000000
0	0	-498	0	0	-500	0	912833CU2	TINT 08-15-08		-500	0.996119	1.000000
0	0	-492	0	0	-500	0	912833CV0	TINT 02-15-09	US912833CV00	-500	0.984826	1.000000
485	0	0	0	0	-500	-485	912833CW8	TINT 8-15-09		-500	0.970871	1.000000
479	0	0	0	0	-500	-479	912833CX6	TINT 02-15-10		-500	0.958524	1.000000
472	0	0	0	0	-500	-472	912833CY4	TINT 08-15-10	US912833CY49	-500	0.943509	1.000000
0	0	-163	0	0	-500	0	912833CZ1	TINT 02-15-11	US912833CZ14	-500	0.926213	1.000000
0	0	-454	0	0	-500	0	912833DA5	TINT 08-15-11		-500	0.908630	1.000000
443	0	0	0	0	-500	-443	912833DB3	TINT 02-15-12	US912833DB37	-500	0.886891	1.000000
435	0	0	0	0	-500	-435	912833DC1	TINT 08-15-12	US912833DC10	-500	0.869080	1.000000

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425	0	0	0	0	-500	-425	912833DD9	TINT 02-15-13			US912833DD92	-500	0.850007	1.000000
0	0	0	0	0	-500,000,000	0	912795E72	U S TREASURY BILL			US912795E720	-500,000,000	0.999851	1.000000
0	0	0	0	0	-550,000,000	0	912795F48	U S TREASURY BILL			US912795F487	-550,000,000	0.998026	1.000000
0	0	0	0	0	-750,000,000	0	912795F55	U S TREASURY BILL			US912795F552	-750,000,000	0.997688	1.000000
0	0	0	0	0	-1,000,000,000	0	912795G39	U S TREASURY BILL			US912795G394	#####	0.995517	1.000000
0	0	0	0	0	50,000,000	0	912828FF2	U S TREASURY NOTE				50,000,000	1.016555	1.000000
0	0	0	0	0	100,000,000	0	912828FV7	U S TREASURY NOTE				100,000,000	1.016129	1.000000
12,186	0	0	0	0	-11,000	-12,186	912810FP8	UNITED STATES TREASURY BONDS R/MD 5.375	02/15/2031		US912810FP85	-11,000	1.107788	1.000000
0	0	0	0	0	300	325	9128275Z1	U S TREASURY NOTE			US9128275Z13	300	1.084170	1.000000
0	0	0	0	0	145	146	912828BQ2	U S TREASURY NOTE				145	1.008022	1.000000
48	0	0	0	0	-47	-45	912828BZ2	U S TREASURY NOTE			US912828BZ20	-47	1.015225	1.000000
0	0	0	0	0	0	0	9128275Z1	U S TREASURY NOTE			US9128275Z13	-500,000,000	1.064870	1.000000
0	0	0	0	0	0	0	912828DL1	U S TREASURY NOTE				-50,000,000	1.016044	1.000000
0	0	0	0	0	0	0	912828DM9	U S TREASURY NOTE				#####	1.021080	1.000000
0	0	0	0	0	0	0	912828DV9	U S TREASURY NOTE				#####	1.024805	1.000000
0	0	0	0	0	0	0	912828DX5	U S TREASURY NOTE				-470,000,000	1.019082	1.000000
0	0	0	0	0	0	0	912828EE6	U S TREASURY NOTE				#####	1.028849	1.000000
0	0	0	0	0	0	0	912828FF2	U S TREASURY NOTE			US912828FF20	#####	1.082216	1.000000
0	0	0	0	0	0	0	912828GZ7	U S TREASURY NOTE				-350,000,000	1.053080	1.000000
0	0	0	0	0	0	0	912828HC7	U S TREASURY NOTE				#####	1.033903	1.000000
0	0	0	0	0	0	0	912828HE3	U S TREASURY NOTE				-700,000,000	1.039182	1.000000
0	0	0	0	0	0	0	912828HH6	U S TREASURY NOTE			US912828HH67	-425,000,000	1.015115	1.000000
0	0	0	0	0	0	0	912828HK9	U S TREASURY NOTE			US912828HK96	-850,000,000	1.001628	1.000000
0	0	0	0	0	0	0	912828HO6	U S TREASURY NOTE			US912828HO66	-275,000,000	0.978958	1.000000
0	0	0	0	0	0	0	912828HS2	U S TREASURY NOTE			US912828HS23	#####	0.990665	1.000000
0	0	0	0	0	0	0	912828HT0	U S TREASURY NOTE			US912828HT08	-275,000,000	0.972241	1.000000
0	0	0	0	0	0	0	912828HU7	U S TREASURY NOTE			US912828HU78	-350,000,000	0.985317	1.000000
0	0	0	0	0	0	0	912828HX1	U S TREASURY NOTE			US912828HX18	-250,000,000	0.991232	1.000000
0	0	0	0	0	0	0	912810EQ7	UNITED STATES TREASURY BONDS R/MD 6.25	09/15/2023		US912810EQ77	0	1.175938	1.000000
3,327,581	0	-2,141,952	0	0	-5,200,000	-3,327,581	912810PU6	U S TREASURY BOND				-5,200,000	1.051833	1.000000
4,347,840	0	0	0	0	-4,400,000	-4,347,840	912828HZ8	U S TREASURY NOTE			US912828HZ85	-4,400,000	0.988145	1.000000
36,980	0	-3,043,487	0	0	-3,000,000	-3,686	912828DV9	U S TREASURY NOTE				-3,000,000	1.026822	1.000000
0	0	-9,528,776	0	0	-9,283,000	0	3128XZ2Q1	FREDDIE MAC			US3128XZ2Q10	-9,283,000	1.026476	1.000000
0	0	0	0	0	75,000	0	3128X3RX3	FREDDIE MAC			US3128X3RX36	75,000	1.002932	1.000000
0	0	-987,978	0	0	-948,000	0	3128X4DQ1	FREDDIE MAC			US3128X4DQ14	-948,000	1.042171	1.000000
0	0	0	0	0	50,000	0	3128X5WT1	FREDDIE MAC			US3128X5WT17	50,000	1.021375	1.000000
0	0	-25,847	25,829	0	-25,000	0	3128X5ZC5	FREDDIE MAC				-25,000	1.033881	1.000000
0	0	0	0	0	2,000,000	0	3128X8QN9	FREDDIE MAC			US3128X8QN93	2,000,000	1.000102	1.000000
0	0	0	0	0	10,000,000	0	3128X7EX8	FREDDIE MAC			US3128X7EX86	10,000,000	0.986530	1.000000
0	0	0	0	0	1,167,000	0	3128X7MG6	FREDDIE MAC			US3128X7MG61	1,167,000	0.992147	1.000000
0	0	0	1,800	0	7,196,000	0	3128X7PK4	FREDDIE MAC			US3128X7PK47	7,081,000	0.995478	1.000000
0	0	0	849	0	430,000	0	3128X7QZ0	FREDDIE MAC			US3128X7QZ07	390,000	0.996391	1.000000
0	0	0	529	0	11,842,000	0	3128X7RR7	FREDDIE MAC			US3128X7RR71	11,817,000	0.988487	1.000000
0	0	0	53,160	0	2,500,000	0	3128X7TC8	FREDDIE MAC				0	0.996497	1.000000
0	0	0	434,183	0	124,295,000	0	3128X7TS3	FREDDIE MAC			US3128X7TS37	103,795,000	0.989736	1.000000
0	0	0	250,028	0	0	0	3128X7XA7	FREDDIE MAC				13,230,000	0.992110	1.000000
0	0	0	0	0	25,000	0	31331STS2	FEDERAL FARM CREDIT BANK			US31331STS22	25,000	0.992340	1.000000
0	0	0	0	0	115,000	0	31339Y3L4	FEDERAL HOME LOAN BANK SYSTEM				115,000	0.988174	1.000000
0	0	0	0	0	20,000	0	31339YT77	FEDERAL HOME LOAN BANK SYSTEM			US31339YT773	20,000	1.067626	1.000000
0	0	0	0	0	50,000	0	3133X0AZ2	FEDERAL HOME LOAN BANK SYSTEM			US3133X0AZ28	50,000	1.028083	1.000000
0	0	0	0	0	5,000	0	3133XGN59	FEDERAL HOME LOAN BANK SYSTEM			US3133XGN599	5,000	1.021184	1.000000
0	0	0	0	0	275,000	0	3133XLAY9	FEDERAL HOME LOAN BANK SYSTEM			US3133XLAY91	275,000	1.030612	1.000000
0	0	0	0	0	1,000	0	3133XMQF1	FEDERAL HOME LOAN BANK SYSTEM			US3133XMQF12	1,000	1.004004	1.000000
0	0	0	21,895	0	4,440,000	0	3133XNMK2	FEDERAL HOME LOAN BANK SYSTEM			US3133XNMK26	3,440,000	1.019031	1.000000
0	0	0	54,047	0	2,475,000	0	3133XNTG4	FEDERAL HOME LOAN BANK SYSTEM			US3133XNTG41	0	1.017444	1.000000
0	0	-51,467	0	0	-50,000	0	3133XNUV9	FEDERAL HOME LOAN BANK SYSTEM				-50,000	1.028350	1.000000
0	0	0	32,134	0	9,000,000	0	3133XPCV4	FEDERAL HOME LOAN BANK SYSTEM			US3133XPCV49	7,500,000	0.996488	1.000000
0	0	0	0	0	165,000	0	3133XPKV5	FEDERAL HOME LOAN BANK SYSTEM			US3133XPKV56	165,000	0.980544	1.000000
0	0	-148,589	0	0	-150,000	0	3133XQML3	FEDERAL HOME LOAN BANK SYSTEM				-150,000	0.990393	1.000000
0	0	0	488,505	0	0	0	3133XR7G9	FEDERAL HOME LOAN BANK SYSTEM			US3133XR7G94	37,135,000	0.984617	1.000000
0	0	0	637,036	0	0	0	3133XRAR1	FEDERAL HOME LOAN BANK SYSTEM			US3133XRAR11	0	0.989991	1.000000
0	0	0	1,458,729	0	0	0	3133XRBT6	FEDERAL HOME LOAN BANK SYSTEM			US3133XRBT67	6,500,000	0.995000	1.000000
0	0	0	0	0	10,000	10,267	31359MTG8	FEDERAL NATIONAL MORTGAGE ASSO			US31359MTG86	10,000	1.026884	1.000000
0	0	0	0	0	500,000	0	3135A0CP2	FEDERAL NATIONAL MORTGAGE ASSO				500,000	1.014041	1.000000
0	0	0	0	0	165,000	0	3136FSLY5	FEDERAL NATIONAL MORTGAGE ASSO			US3136FSLY54	165,000	0.997134	1.000000
0	0	0	0	0	86,000	0	3136F7GA9	FEDERAL NATIONAL MORTGAGE ASSO			US3136F7GA99	86,000	1.020259	1.000000
0	0	0	0	0	25,000	0	3136F7GU5	FEDERAL NATIONAL MORTGAGE ASSO			US3136F7GU53	25,000	1.016340	1.000000
0	0	0	0	0	40,000	0	3136F8F83	FEDERAL NATIONAL MORTGAGE ASSO			US3136F8F833	40,000	0.979045	1.000000
0	0	0	0	0	740,000	0	3136F9LF8	FEDERAL NATIONAL MORTGAGE ASSO			US3136F9LF87	740,000	0.997503	1.000000
0	0	0	850	0	285,000	0	3136F9LP6	FEDERAL NATIONAL MORTGAGE ASSO			US3136F9LP69	245,000	0.998757	1.000000
0	0	0	0	0	900,000	0	3136F9NV1	FEDERAL NATIONAL MORTGAGE ASSO				900,000	0.996866	1.000000
0	0	0	0	0	11,000	0	31398AEE8	FEDERAL NATIONAL MORTGAGE ASSO			US31398AEE82	11,000	1.034581	1.000000
0	0	-51,092	0	51,326	-50,000	0	31398AKG6	FEDERAL NATIONAL MORTGAGE ASSO			US31398AKG66	0	1.021234	1.000000
0	0	0	0	0	193	196	912828BZ2	U S TREASURY NOTE			US912828BZ20	193	1.015201	1.000000

0	0	-6,886,465	0	0	-6,500,000	0	912828FA3	U S TREASURY NOTE	US912828FA33	-6,500,000	1,059457	1.000000	
0	0	0	0	0	0	0	78403WAA6	SASCO 2008-C2	STRUCTURED ASSET SECURITIES CO	0	0.990000	1.000000	
0	0	0	0	0	23,400,000	0	047468AA1	ATHILON CAPITAL CORP	28DAY AUCTION	US047468AA12	23,400,000	0.776147	1.000000
0	0	0	0	0	11,900,000	0	047468AB9	ATHILON CAPITAL CORP	SERIES B	US047468AB94	11,900,000	0.777146	1.000000
0	0	0	0	0	27,800,000	0	047468AC7	ATHILON CAPITAL CORP NOTES	SERIES A CORP	US047468AC70	27,800,000	0.810181	1.000000
0	0	0	0	0	2,400,000	0	047468AD5	ATHILON CAPITAL CORP NOTES	SERIES B CORP	US047468AD50	2,400,000	0.811102	1.000000
0	0	0	0	0	9,500,000	0	047468AE3	ATHILON CAPITAL CORP NOTES	SERIES C CORP	US047468AE34	9,500,000	0.812115	1.000000
0	0	0	0	0	2,000,000	0	047468AF0	ATHILON CAPITAL CORP NOTES	SERIES D	US047468AF09	2,000,000	0.809789	1.000000
0	0	0	0	0	1,858	0	33733Q206	FIRST TR/FOUR CORNERS SR	FLTG RATE INCOME FD MONEY	MUS33733Q2066	1,858	0.990000	1.000000
0	0	0	0	0	39,525,000	0	486606AC0	KAYNE ANDERSON MLP INVEST C		US486606AC05	39,525,000	0.991928	1.000000
0	0	0	0	0	55	0	52519G208	LEHMAN BROS INC CUSTODIAL RCP PRIMUS FINACIAL SER A REG MI	US52519G2084	55	0.838000	1.000000	
0	0	0	0	0	117	0	52519G802	LEHMAN BROS INC CUSTODIAL RCP PRIMUS FINACIAL SER B REG MI	US52519G8024	117	0.838000	1.000000	
0	0	0	0	0	3,512	0	52519M206	LEHMAN BROS / FIRST TR INCOME OPPORTUNITY FD MONEY MKT PF	US52519M2062	3,512	0.980000	1.000000	
0	0	0	0	0	20,900,000	0	74163PAC6	PRIMUS FINANCIAL PRODUCTS		US74163PAC68	20,900,000	0.879947	1.000000
0	0	0	0	0	6,700,000	0	74163PAE2	PRIMUS FINANCIAL PRODUCTS	28 DAY AUCTION	US74163PAE25	6,700,000	0.874192	1.000000
0	0	0	0	0	3,500,000	0	74163PAF9	PRIMUS FINANCIAL PRODUCTS	28 DAY SAVER	US74163PAF99	3,500,000	0.877511	1.000000
0	0	0	0	0	414	0	89147T202	TORTOISE NORTH AMERN ENERGY	CORP MONEY MKT PFD SER I	US89147T2024	414	0.990000	1.000000
0	0	0	0	0	22,900,000	0	89147TA89	TORTOISE ENERGY CAPITAL CORP	28 DAY SAVER	US89147TA898	22,900,000	0.990794	1.000000
0	0	0	0	0	2,200,000	0	89147UA88	TORTOISE ENERGY CAPITAL CORP	28 DAY AUCTION 11142005	US89147UA888	2,200,000	0.991329	1.000000
0	0	0	0	0	2,400,000	0	058521AF2	BALLANTYNE TAXABLE NOTES A3A		US058521AF27	2,400,000	0.849817	1.000000
0	0	0	0	0	28,200,000	0	058521AG0	BALLANTYNE TAXABLE NOTES A3B		US058521AG00	28,200,000	0.848789	1.000000
0	0	0	0	0	2,400,000	0	058521AH8	BALLANTYNE A3C	BALLANTYNE RE PLC	US058521AH82	2,400,000	0.851438	1.000000
0	0	0	0	0	12,100,000	0	058521AJ4	BALLANTYNE A3D	BALLANTYNE RE PLC	US058521AJ44	12,100,000	0.850477	1.000000
0	0	0	0	0	36,700,000	0	25857BAA4	DOUBLE OAK CAPITAL TRUST I	28 DAY AUCTION	US25857BAA44	36,700,000	0.921412	1.000000
0	0	0	0	0	10,000,000	0	25857CAA2	DOUBLE OAK CAPITAL TRUST	28 DAY AUCTION	US25857CAA27	10,000,000	0.920709	1.000000
0	0	0	0	0	3,200,000	0	25857EAA8	DOUBLE OAK CAPITAL TRUST	28 DAY AUCTION	US25857EAA82	3,200,000	0.922980	1.000000
0	0	0	0	0	29,430,000	0	73771AAA3	POTOMAC TRUST CAPITAL MM SEC		US73771AAA36	29,430,000	0.920904	1.000000
0	0	0	0	0	29,880,000	0	73771AAA1	POTOMAC TRUST CAP 04-VI		US73771AAA19	29,880,000	0.921412	1.000000
0	0	0	0	0	15,840,000	0	73771PAA6	POTOMAC TRUST CAPITAL MM SEC		US73771PAA66	15,840,000	0.922387	1.000000
0	0	0	0	0	24,090,000	0	73771QAA4	POTOMAC TRUST CAPITAL MM SEC		US73771QAA40	24,090,000	0.921627	1.000000
0	0	0	0	0	14,800,000	0	73771RAA2	POTOMAC TRUST CAP 04-V		US73771RAA23	14,800,000	0.922960	1.000000
0	0	0	0	0	3,630,000	0	73771TAA8	POTOMAC TRUST CAP 04-VII		US73771TAA88	3,630,000	0.922960	1.000000
0	0	0	0	0	16,680,000	0	73771UAA5	POTOMAC TRUST CAP 04-VIII		US73771UAA51	16,680,000	0.921412	1.000000
0	0	0	0	0	17,990,000	0	73771VAA3	POTOMAC TRUST CAP 04-IX		US73771VAA35	17,990,000	0.922170	1.000000
0	0	0	0	0	24,480,000	0	73771WAA1	POTOMAC TRUST CAP 04-X		US73771WAA18	24,480,000	0.922170	1.000000
0	0	0	0	0	5,000,000	0	73771XAA9	POTOMAC TRUST CAP 04-X1	28 DAY AUCTION	US73771XAA90	5,000,000	0.920709	1.000000
0	0	0	0	0	823	0	84743P209	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE ST	US84743P2092	823	0.920000	1.000000	
0	0	0	0	0	240	0	84743P308	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE 14-	US84743P3082	240	0.910000	1.000000	
0	0	0	0	0	1,080	0	84743Q207	SPECIAL VALUE OPPORTUNITIES FDLLC MNY MKT PFD SHS ACCR AC	US84743Q2075	1,080	0.910000	1.000000	
0	0	0	0	0	1,903	0	84743Q504	SPECIAL VALUE OPPORTUNITIES FDLLC MONEY MKT PFD SHS SER	US84743Q5045	1,903	0.920000	1.000000	
0	0	0	0	0	3,183	0	84743Q603	SPECIAL VALUE OPPORTUNITIES FDLLC TAXABLE PFD AUCT RT SER	US84743Q6035	3,183	0.920000	1.000000	
0	0	0	0	0	820,000	0	18536HF30	C/P CHESHAM 7	3(C)/7 RESALE TO OP ONLY	US18536HF306	820,000	0.999922	1.000000
0	0	0	0	0	369,000	0	18677AF26	C/P CHEVRON PHILLIPS CHEM		US18677AF261	369,000	1.000000	1.000000
0	0	0	0	0	7,000	0	78572JF23	C/P SAMMILLER PLC		US78572JF237	7,000	1.000000	1.000000
0	0	0	0	0	489,000	0	83549RF25	C/P SONOCO PRODUCTS COMPANY		US83549RF255	489,000	1.000000	1.000000
0	0	0	0	0	734,000	0	83701LFL0	C/P SOUTH CAROLINA FUEL 4.2		US83701LFL00	734,000	0.998550	1.000000
0	0	0	0	0	0	0	00077EFP7	C/P AMRO NORTH AMER FIN		US00077EFP70	825,000	0.998542	1.000000
0	0	0	0	0	1,200,000	0	0558NQH16	C/P BNP PARIBAS FIN INC		US0558NQH163	0	0.965900	1.000000
0	0	0	0	0	600,000	0	06478GF66	C/P BANK OF SCOTLAND PLC		US06478GF666	600,000	0.999717	1.000000
0	0	0	0	0	600,000	0	06478GG73	C/P BANK OF SCOTLAND PLC		US06478GG733	600,000	0.997424	1.000000
0	0	0	0	0	7,500,000	0	06478GG81	C/P BANK OF SCOTLAND PLC		US06478GG810	0	0.997540	1.000000
0	0	0	0	0	400,000	0	06478GG84	C/P BANK OF SCOTLAND PLC		US06478GG840	-400,000	0.997075	1.000000
0	0	0	0	0	2,250,000	0	06478GGG3	C/P BANK OF SCOTLAND PLC		US06478GGG30	0	0.996963	1.000000
0	0	0	0	0	800,000	0	06478MF97	C/P BANK OF SCOTLAND AUSTRALIABRANCH		US06478MF972	800,000	0.999514	1.000000
0	0	0	0	0	500,000	0	06478MH46	C/P BANK OF SCOTLAND AUSTRALIABRANCH		US06478MH460	500,000	0.995188	1.000000
0	0	0	0	0	400,000	0	2383F8G87	C/P DANSKE CORPORATION 4.2		US2383F8G870	-400,000	0.997410	1.000000
0	0	0	0	0	500,000	0	3495Q0GA2	FORTIS MASTER-N 11FEB8-10JUL8		US3495Q0GA28	500,000	0.997150	1.000000
0	0	0	0	0	142,000	0	4497W0F60	C/P ING (US) FJNDING LLC		US4497W0F600	142,000	0.999694	1.000000
0	0	0	0	0	100,000	0	4497W0G10	C/P ING (US) FJNDING LLC		US4497W0G100	100,000	0.997946	1.000000
0	0	0	0	0	500,000	0	53943RF53	C/P LLOYDS TCB BANK PLC		US53943RF530	500,000	0.999808	1.000000
0	0	0	0	0	250,000	0	53943RF81	C/P LLOYDS TCB BANK PLC		US53943RF810	250,000	0.999722	1.000000
0	0	0	0	0	900,000	0	53943RF95	C/P LLOYDS TCB BANK PLC		US53943RF950	900,000	0.999524	1.000000
0	0	0	0	0	130,000	0	8323A0FG8	C/P NATEXIS BANQUES POPULAIRES		US8323A0FG80	130,000	0.999049	1.000000
0	0	0	0	0	172,000	0	8323A0FR4	C/P NATEXIS BANQUES POPULAIRES		US8323A0FR40	172,000	0.998438	1.000000
0	0	0	0	0	150,000	0	74977KF95	C/P RABOBANK US FINANCIAL CORP		US74977KF950	150,000	0.999516	1.000000
0	0	0	0	0	1,300,000	0	78009RF28	C/P ROYAL BANK OF SCOTLAND PLC		US78009RF282	1,300,000	1.000000	1.000000
0	0	0	0	0	25,000	0	83365RH83	C/P SOCIETE GENERALE NORTH AMERICA		US83365RH830	25,000	0.999033	1.000000
0	0	0	0	0	1,000	0	83365RH65	C/P SOCIETE GENERALE NORTH AMERICA		US83365RH659	1,000	0.994854	1.000000
0	0	0	0	0	700,000	0	90282CGE1	C/P UBS FINANCE DELAWARE INC		US90282CGE12	700,000	0.998733	1.000000
0	0	0	0	0	215,000	0	0020A2FB3	C/P AT&T INC	4(2)144A	US0020A2FB30	215,000	0.999450	1.000000
0	0	0	0	0	995	0	92922FFU6	WAMU 2004-AR4 B1	WASHINGTON MUTUAL	US92922FFU60	995	0.955369	1.000000
0	0	0	0	0	1,991	0	92922FFV4	WAMU 2004-AR4 B2	WASHINGTON MUTUAL	US92922FFV40	1,991	1.003285	1.000000
0	0	0	0	0	995	0	92922FFW2	WAMU 2004-AR4 B3	WASHINGTON MUTUAL	US92922FFW20	995	1.003285	1.000000
0	0	-30,889,632	0	0	-30,000,000	0	31359MPF4	FEDERAL NATIONAL MTG ASSN		US31359MPF40	-30,000,000	1.028654	1.000000

0	0	0	0	0	0	87	0	67063W201	NUVEEN PREMIUM INCOME MUN FUND2 INC-M.A.R. PFD SER F	N/US67063W201	87	0.990000	1.000000
0	0	0	0	0	0	229	0	6706K4501	NUVEEN PREMIUM INCOME MUN FUND4 INC-M.A.R. PFD SER M	N US6706K45015	229	0.990000	1.000000
0	0	0	0	0	0	48	0	6706K4600	NUVEEN PREMIUM INCOME MUN FUND4 INC-M.A.R. PFD SER T2	N US6706K46005	48	0.990000	1.000000
0	0	0	0	0	0	76	0	670972306	NUVEEN PENNSYLVANIA INVT QUAL-ITY MUN FUND-M.A.R. PFD SER T	US6709723067	76	0.990000	1.000000
0	0	0	0	0	0	230	0	670973205	NUVEEN SELECT QUALITY MUN FUNDINC-M.A.R. PFD SER F	N/A US6709732050	230	0.990000	1.000000
0	0	0	0	0	0	148	0	670977206	NUVEEN QUALITY INCOME MUN FUNDINC-M.A.R. PFD SER M	N/A US6709772064	148	0.990000	1.000000
0	0	0	0	0	0	22	0	670977306	NUVEEN QUALITY INCOME MUN FUNDINC-MUN AUCTION RATE PFD	EU6709773064	22	0.990000	1.000000
0	0	0	0	0	0	70	0	670978204	NUVEEN FLORIDA QUALITY INCOME MUN FUND-M.A.R. PFD SER M	US6709782048	70	0.990000	1.000000
0	0	0	0	0	0	25	0	670978303	NUVEEN FLORIDA QUALITY INCOME MUNICIPAL FD-M.A.R. PFD SER T	US6709783038	25	0.990000	1.000000
0	0	0	0	0	0	129	0	670980408	NUVEEN OHIO QUALITY INCOME MUNFUND INC-M.A.R. PFD SER TH2	US6709804081	129	0.990000	1.000000
0	0	0	0	0	0	101	0	670984400	NUVEEN INSURED MUN OPPORTUNITYFUND INC-M.A.R. PFD SER TH	US6709844004	101	0.990000	1.000000
0	0	0	0	0	0	26	0	670984508	NUVEEN INSURED MUN OPPORTUNITYFUND INC-M.A.R. PFD SER F	US6709845092	26	0.990000	1.000000
0	0	0	0	0	0	231	0	670986308	NUVEEN CALIF QUALITY INCOME MUN FUND INC-M.A.R. PFD SER F	US6709863088	231	0.990000	1.000000
0	0	0	0	0	0	91	0	670986306	NUVEEN NEW YORK QUALITY INCOMEMUN FUND INC-M.A.R. PFD SER F	SEFUS6709863061	91	0.990000	1.000000
0	0	0	0	0	0	75	0	670988203	NUVEEN PREMIER MUNICIPAL INCOME FD INC-M.A.R. PFD SER TN	US6709882038	75	0.990000	1.000000
0	0	0	0	0	0	142	0	67101N205	NUVEEN NEW JERSEY PREM INCOME MUN FUND INC-M.A.R. PFD SER F	SEFUS67101N2053	142	0.990000	1.000000
0	0	0	0	0	0	74	0	67101Q208	NUVEEN MICHIGAN PREMIUM INCOMEMUN FUND INC-M.A.R. PFD SER F	SEFUS67101Q2084	74	0.990000	1.000000
0	0	0	0	0	0	22	0	67101Q307	NUVEEN MICHIGAN PREMIUM INCOMEMUN FUND INC-M.A.R. PFD SER F	SEFUS67101Q3074	22	0.990000	1.000000
0	0	0	0	0	0	361	0	67101W304	NUVEEN PA PREMIUM INCOME MUN FUND 2-M.A.R. PFD SER TH	NUS67101W3043	361	0.990000	1.000000
0	0	0	0	0	0	1,000	0	226616AA4	CRIMSON COMMERCIAL PAPER TRSTF		1,000	1.000000	1.000000
0	0	0	0	0	0	1,000	0	573448AA5	MARTINGALE CP TRUST		1,000	1.000000	1.000000
0	0	0	0	0	0	1,000	0	78390LAA5	SBLI COMMERCIAL PAPER TRUST		1,000	1.000000	1.000000
0	0	0	0	0	0	1,000	0	60506FAA7	SAPPHIRE TRUST CERTIFICATE		1,000	1.000000	1.000000
24,544,106	0	15,796,998	0	0	0	-38,359,000	-24,544,106	912810PU6	U S TREASURY BOND		-26,850,000	1.051633	1.000000
15,254,132	0	0	0	0	0	-15,400,000	-15,254,132	912828HY9	U S TREASURY NOTE	SERIES K-2013	-8,900,000	0.990528	1.000000
0	0	0	0	0	0	30,190,000	29,532,108	912828HZ6	U S TREASURY NOTE		14,930,000	0.988145	1.000000
0	0	0	0	0	0	520,087	0	783769QH4	RYMS 94-5 M3 CMO SERIES 94-5 RYLAND MORTGAGE SECS CORP		520,087	0.984502	1.000000
0	0	0	0	0	0	768,259	0	81375FBE2	SASI 93-5 M CMO SERIES 93-5 SECURITIZED ASSET SALES INC		768,259	1.006221	1.000000
0	0	0	0	0	0	1,792,541	0	8635729N9	ARC 2001-BC1 A AMORT RESID COLL TR	US8635729N91	1,792,541	0.910440	1.000000
0	0	0	0	0	0	7,474,086	0	863572E82	SASCO 99-RM1 M1 CMO SER 99-RM1STRUCT ASSET SEC-144A PRV P		7,474,086	0.940549	1.000000
0	0	0	0	0	0	109,907	0	863572Q06	SASCO 97-2 2AP CMO SER 97-2 STRUCTURED ASSET SECS CORP		109,907	0.870000	1.000000
0	0	0	0	0	0	2,124,828	0	863572Q09	SASCO 97-2 B1 CMO SERIES 97-2 STRUCTURED ASSET SECS CORP		2,124,828	0.979893	1.000000
0	0	0	0	0	0	760,708	0	863572Q07	SASCO 97-2 B2 CMO SERIES 97-2 STRUCTURED ASSET SECS CORP		760,708	0.956367	1.000000
0	0	0	0	0	0	384,940	0	863572Q05	SASCO 97-2 B3 CMO SERIES 97-2 STRUCTURED ASSET SECS CORP		384,940	0.888485	1.000000
0	0	0	0	0	0	1,186,105	0	863572UV3	SASC 98-08 M-2 CMO SERIES 98-8STRUCTURED ASSET SECS CORP	US863572UV32	1,186,105	1.000898	1.000000
0	0	0	0	0	0	1,125,004	0	863572WX7	SASCO 98-11 B1 SER 98-11 STRUCTURED ASSET SEC-144A		1,125,004	0.985896	1.000000
0	0	0	0	0	0	900,080	0	863572WY5	SASCO 98-11 B2 SER 98-11 STRUCTURED ASSET SEC-144A		900,080	0.805696	1.000000
0	0	0	0	0	0	819,232	0	863572XJ7	SASCO 98-11 2B1 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT		819,232	1.012254	1.000000
0	0	0	0	0	0	655,366	0	863572XK4	SASCO 98-11 2B2 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT		655,366	0.992554	1.000000
0	0	0	0	0	0	491,539	0	863572XL2	SASCO 98-11 2B3 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT		491,539	0.956054	1.000000
0	0	0	0	0	0	273,166	0	86358RX93	SASCO 02-16A B1-1 STRUC ASST SEC CRP		273,166	0.983238	1.000000
0	0	0	0	0	0	254,370	0	36245CAA0	GSAMP 2006-S6 A1A GSAMP TRUST		254,370	0.950410	1.000000
0	0	0	0	0	0	22,471	0	76110VRG5	RFMS2 2005-H12 A3 RESIDENTIAL FUNDING MORTGAGE S		22,471	0.869486	1.000000
0	0	0	0	0	0	34,328	0	86359DPN1	SASC 2005-S5 A2 STRUCTURED ASSET SECURITIES CO		34,328	0.990439	1.000000
0	0	0	0	0	0	1	0	231878604	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONE	US2318786041	1	1.000000	1.000000
0	0	0	0	0	0	1	0	231878605	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONE	US2318786059	1	1.000000	1.000000
0	0	0	0	0	0	1	0	231878752	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONE	US2318787528	1	1.000000	1.000000
0	0	0	0	0	0	1	0	231878810	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONE	US2318788104	1	1.000000	1.000000
0	0	0	0	0	0	1	0	231878869	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONE	US2318788690	1	1.000000	1.000000
0	0	0	0	0	0	2	0	52517M199	LEHMAN BROS PRIME ASSET D VIP PFD SHS VAR, ISS-VAR, INVERSE	US52517M1999	2	1.000000	1.000000
0	0	0	0	0	0	2	0	52517M546	LEHMAN BROS SELECT BANK PFD A PFD SHS OF VARIOUS ISSUERS-	US52517M5461	2	1.000000	1.000000
0	0	0	0	0	0	2	0	52518N604	LEHMAN BROS PRIME ASSET B VIP BK PFD SHS REF NY-VAR INVER	US52518N6004	2	1.000000	1.000000
0	0	0	0	0	0	1	0	52519G604	LEHMAN BROS INC CUSTODIAL RCPTPRIMUM FINANCIAL SER A VIP	US52519G6044	1	1.000000	1.000000
0	0	0	0	0	0	1	0	52519G851	LEHMAN BROS INC CUSTODIAL RCPTPRIMUM FINANCIAL SER B VIP	PUSS52519G8511	1	1.000000	1.000000
0	0	0	0	0	0	1	0	658316302	NORTH CASTLE CUSTODIAL TR I MONEY MKT COMMITTED AUC	PFUS6583163026	1	1.000000	1.000000
0	0	0	0	0	0	1	0	658317201	NORTH CASTLE CUSTODIAL TR I MONEY MKT COMMITTED AUC	PFUS6583172019	1	1.000000	1.000000
0	0	0	0	0	0	1	0	658319308	NORTH CASTLE CUSTODIAL TR II MONEY MKT COMMITTED AUC	PFUS6583193084	1	1.000000	1.000000
0	0	0	0	0	0	1	0	658320304	NORTH CASTLE CUSTODIAL TR V MONEY MKT COMMITTED PFD 144	US6583203046	1	1.000000	1.000000
0	0	0	0	0	0	1	0	658321302	NORTH CASTLE CUSTODIAL TR III MONEY MKT COMMITTED AUC	PFUS6583213029	1	1.000000	1.000000
0	0	0	0	0	0	1	0	658322300	NORTH CASTLE CUSTODIAL TR VII MONEY MKT COMMITTED PFD 144	US6583223002	1	1.000000	1.000000
0	0	0	0	0	0	1	0	86943V308	SUTTON CAP TR II MONEY MKT PFD	US86943V3087	1	1.000000	1.000000
0	0	0	0	0	0	1	0	86943X304	SUTTON CAP TR IV MONEY MKT PFD	US86943X3044	1	1.000000	1.000000
0	0	0	0	0	0	60,491	0	007039EW2	ARMT 2004-6 7A2 ADJUSTABLE RATE MORTGAGE TRUST	US007039EW27	60,491	0.789533	1.000000
0	0	0	0	0	0	35,821	0	02680TAV5	AHM 04-2 AMERICAN HOME MORTGAGE INVESTM	US02680TAV52	35,821	0.927898	1.000000
0	0	0	0	0	0	7,512,265	0	02680TDA8	AHM 2005-1 1A2 AMERICAN HOME MORTGAGE INVESTM		7,512,265	0.749069	1.000000
0	0	0	0	0	0	34,524	0	02680TEN9	AHM 05-2 2A1 AMERICAN HOME MORTGAGE INVESTM		34,524	0.884563	1.000000
0	0	0	0	0	0	2,916,648	0	02680TFX6	AHM 2005-3 2A1 AMERICAN HOME MORTGAGE INVESTM	US02680TFX63	2,916,648	0.974493	1.000000
0	0	0	0	0	0	5,770,473	0	02680UAM2	AHMA 2006-3 3A2 AMERICAN HOME MORTGAGE ASSETS		5,770,473	0.725396	1.000000
0	0	0	0	0	0	423,323	0	02680VAE8	AHMA 2005-1 3A11 AMERICAN HOME MORTGAGE ASSETS	US02680VAE83	423,323	0.813882	1.000000
0	0	0	0	0	0	169,179	0	07386HCH2	BALTA 2003-3 3A BEAR STEARNS ALT-A TRUST		169,179	0.700457	1.000000
0	0	0	0	0	0	876,253	0	07386HKS9	BALTA 2004-8 1A BEAR STEARNS ALT-A TRUST		876,253	0.815685	1.000000
0	0	0	0	0	0	1,538,882	0	07386HNO0	BALTA 2004-12 1A1 BEAR STEARNS ALT-A TRUST	US07386HNO01	1,538,882	0.829937	1.000000
0	0	0	0	0	0	1,525,416	0	12627HAT7	CSAB 2008-2 A1C CSAB MORTGAGE BACKED TRUST		1,525,416	0.905373	1.000000
0	0	0	0	0	0	8,360,932	0	12667FZQ1	CWALT 2004-26CB A10 COUNTRYWIDE ALTERNATIVE LOAN T	US12667FZD17	8,360,932	0.885086	1.000000

0	0	0	0	0	3,040,137	0	12667GL84	CWALT 2005-27 1A2	COUNTRYWIDE ALTERNATIVE LOAN T		3,040,137	0.899461	1.000000
0	0	0	0	0	106,313	0	12669GHY0	CWHL 2004-29 1A1	COUNTRYWIDE HOME LOAN MORTGAGE	US12669GHY08	106,313	0.828296	1.000000
0	0	0	0	0	706,925	0	23244GAE2	CWALT 2006-0A18 A2	COUNTRYWIDE ALTERNATIVE LOAN T		706,925	0.804841	1.000000
0	0	0	0	0	208,237	0	23245GAA9	CWALT 2006-0C9 A1	CWALT		208,237	0.943242	1.000000
0	0	0	0	0	834,358	0	251510DH3	DBALT 2005-2 1A1	DEUTSCHE ALT-A SECURITIES INC		834,358	0.848915	1.000000
0	0	0	0	0	3,329,752	0	251510MZ3	DBALT 2006-AF1 A1	DEUTSCHE ALT-A SECURITIES INC		3,329,752	0.976539	1.000000
0	0	0	0	0	15,358,627	0	25157GAC6	DMSIO6PR1 2A1	DEUTSCHE MORTGAGE SECURITIES I		15,358,627	0.879548	1.000000
0	0	0	0	0	28,215,992	0	25157GAQ5	DMSIO6PR1 4AF2	DEUTSCHE MORTGAGE SECURITIES I		28,215,992	0.813097	1.000000
0	0	0	0	0	35,588	0	31393AS40	FNW 2003-W5 A	FANNIE MAE		35,588	0.779029	1.000000
0	0	0	0	0	2,370,763	0	36228FUN4	GSR 2003-7F 5A1	GSR MORTGAGE LOAN TRUST		2,370,763	0.837018	1.000000
0	0	0	0	0	3,342,106	0	36229RLL1	GSR 2004-2F 7A1	GSR MORTGAGE LOAN TRUST	US36229RLL14	3,342,106	0.831374	1.000000
0	0	0	0	0	3,963,951	0	39638CAB8	GPMF 2006-AR7 A1B	GREENPOINT MORTGAGE FUNDING TR	US39638CAB81	3,963,951	0.833680	1.000000
0	0	0	0	0	4,960,838	0	39639HAB6	GPMF 2006-AR8 1A1B	GREENPOINT MORTGAGE FUNDING TR	US39639HAB69	4,960,838	0.847973	1.000000
0	0	0	0	0	5,329,861	0	39639LAE1	GPMF 2007-AR2 1A4A	GREENPOINT MORTGAGE FUNDING TR		5,329,861	0.830643	1.000000
0	0	0	0	0	1,583,915	0	45254NFG7	IMM 2003-8 2A1	IMPAC CMB TRUST	US45254NFG75	1,583,915	0.878540	1.000000
0	0	0	0	0	319,793	0	45254NQG5	IMM 2005-6 1A1	IMPAC CMB TRUST	US45254NQG50	319,793	0.816619	1.000000
0	0	0	0	0	105,154	0	45254TPX6	IMSA 2004-3 1A4	IMPAC SECURED ASSETS CMN OWNER	US45254TPX82	105,154	0.829825	1.000000
0	0	0	0	0	687,728	0	45254TSM7	IMSA 2005-2 A1	IMPAC SECURED ASSETS CMN OWNER	US45254TSM70	687,728	0.821397	1.000000
0	0	0	0	0	35,744	0	45680NQ24	INDX04-AR4 1A	INDYMAC INDEX MORTGAGE LOAN TR	US45680NQ247	35,744	0.849673	1.000000
0	0	0	0	0	23,778	0	45680NT96	INDX 2004-AR7 A2	INDYMAC INDEX MORTGAGE LOAN TR		23,778	0.841170	1.000000
0	0	0	0	0	7,504,398	0	456810A80	INDX 2005-AR15 A2	INDYMAC INDEX MORTGAGE LOAN TR		7,504,398	0.798183	1.000000
0	0	0	0	0	3,636,466	0	45688GAB8	INDX 2006-AR14 1A1B	INDYMAC INDEX MORTGAGE LOAN TR	US45688GAB86	3,636,466	0.765873	1.000000
0	0	0	0	0	39,581,486	0	52518RCC8	LSSC 2005-1 A1	LEHMAN STRUCTURED SECURITIES C	US52518RCC88	39,581,486	0.843388	1.000000
0	0	0	0	0	11,522,458	0	52520MAM8	LMT 2005-1 4A3	LEHMAN MORTGAGE TRUST		11,522,458	0.812612	1.000000
0	0	0	0	0	762,081	0	52520MBY8	LMT 2005-2 3A1	LEHMAN MORTGAGE TRUST	US52520MBY84	762,081	0.813040	1.000000
0	0	0	0	0	285,031	0	525221KH9	LXS 2006-4N A1A	LEHMAN XS TRUST		285,031	0.996294	1.000000
0	0	0	0	0	8,283,745	0	525229BE9	LXS 2006-10N 2A2	LEHMAN XS TRUST	US525229BE95	8,283,745	0.823972	1.000000
0	0	0	0	0	1,989,784	0	52522CAB9	LXS 06-14N 1-A1B	LEHMAN XS TRUST	US52522CAB90	1,989,784	0.804575	1.000000
0	0	0	0	0	797,401	0	52522DAA9	LXS 06-18N 1-A1A	LEHMAN XS TRUST		797,401	0.948184	1.000000
0	0	0	0	0	1,543,805	0	52522RAA8	LXS 2006 GP1 A1	LEHMAN XS TRUST		1,543,805	0.975320	1.000000
0	0	0	0	0	106,369,981	0	525237BF9	LXS 2007-10H 1A1-1	LEHMAN XS TRUST		106,369,981	0.890419	1.000000
0	0	0	0	0	1,218,071	0	52523KAA2	LXS 2006-17 WF1-1	LEHMAN XS TRUST		1,218,071	0.967130	1.000000
0	0	0	0	0	36,330,269	0	525245AP1	LXS 2007-3 4AA1	LEHMAN XS TRUST		36,330,269	0.815399	1.000000
0	0	0	0	0	7,319,399	0	525245AR7	LXS 2007-3 4AA3	LEHMAN XS TRUST		7,319,399	0.742440	1.000000
0	0	0	0	0	29,535,094	0	525245AU0	LXS 2007-3 4BA1	LEHMAN XS TRUST		29,535,094	0.814297	1.000000
0	0	0	0	0	23,481	0	52524PAD4	LXS 2007-6 2A1	LEHMAN XS TRUST	US52524PAD42	23,481	0.841084	1.000000
0	0	0	0	0	19,865,567	0	55275NAF8	MARM 2006-0A2 2A2	MASTR ADJUSTABLE RATE MORTGAGE		19,865,567	0.767983	1.000000
0	0	0	0	0	21,197	0	5899295V6	MLCC 2003-G A1	MLCC MORTGAGE INVESTORS INC		21,197	0.798745	1.000000
0	0	0	0	0	4,464,314	0	61913PAA0	MHL 2004-1 A1	MORTGAGEIT TRUST	US61913PAA03	4,464,314	0.840464	1.000000
0	0	0	0	0	804,793	0	61915RAU0	MHL 2005-5 A1	MORTGAGEIT TRUST	US61915RAU05	804,793	0.814654	1.000000
0	0	0	0	0	3,477,573	0	65536VAA5	NAA 2006-AF2 1A1	NOMURA ASSET ACCEPTANCE CORP		3,477,573	0.956885	1.000000
0	0	0	0	0	1,404,136	0	88383NDU4	OPMAC 2006-1 1A1A	OPTEUM MORTGAGE ACCEPTANCE COR	US88383NDU46	1,404,136	0.969473	1.000000
0	0	0	0	0	11,772,733	0	74922HAB8	RALI 2007-QH1 A2	RESIDENTIAL ACCREDIT LOANS INC	US74922HAB87	11,772,733	0.720932	1.000000
0	0	0	0	0	4,072,518	0	75114PAA7	RALI 2006-Q09 1A1B	RESIDENTIAL ACCREDIT LOANS INC	US75114PAA75	4,072,518	0.742925	1.000000
0	0	0	0	0	10,877,241	0	75115FAB6	RALI 2006-Q08 1A1B	RESIDENTIAL ACCREDIT LOANS INC	US75115FAB67	10,877,241	0.743654	1.000000
0	0	0	0	0	7,880,393	0	76110HX81	RALI 2005-QS3 1A21	RESIDENTIAL ACCREDIT LOANS INC		7,880,393	0.850675	1.000000
0	0	0	0	0	301,619	0	81743PDX1	SEMT 2003-8 A1	SEQUOIA MORTGAGE TRUST	US81743PDX15	301,619	0.804771	1.000000
0	0	0	0	0	28,455	0	863572UX9	SASC 06-08-A-3 CMO SERIES 06-8STRUCTURED ASSET SECS CORP			28,455	0.824100	1.000000
0	0	0	0	0	671,612	0	863579JG4	SARM04-19 2A1	STRUCTURED ADJUSTABLE RATE MOR		671,612	0.890362	1.000000
0	0	0	0	0	23,608	0	863579QW1	SARM05-9 2A1	STRUCTURED ADJUSTABLE RATE MOR		23,608	0.899450	1.000000
0	0	0	0	0	772,742	0	863579SG4	SARM 2005-5 A2	STRUCTURED ADJUSTABLE RATE MOR		772,742	0.752608	1.000000
0	0	0	0	0	87,486	0	863579SH2	SARM 2005-5 A3	STRUCTURED ADJUSTABLE RATE MOR	US863579SH29	87,486	0.752599	1.000000
0	0	0	0	0	4,557,373	0	863579WJ8	SARM 2005-16XS A3	STRUCTURED ADJUSTABLE RATE MOR		4,557,373	0.729388	1.000000
0	0	0	0	0	610,860	0	863579YR3	SARM 2005-19XS 1A1	STRUCTURED ADJUSTABLE RATE MOR	US863579YR37	610,860	0.828866	1.000000
0	0	0	0	0	106,036	0	8635982J9	SASC 2005-2XS 2A2	STRUCTURED ASSET SECURITIES CO	US8635982J94	106,036	0.862503	1.000000
0	0	0	0	0	20,570	0	8635987Q8	SASC05-7XS 1A1C	STRUCTURED ASSET SECURITIES CO		20,570	0.981721	1.000000
0	0	0	0	0	1,630,956	0	863598VG3	SARM 2004-9XS A	STRUCTURED ADJUSTABLE RATE MOR		1,630,956	0.796412	1.000000
0	0	0	0	0	75,494	0	863598XR7	SARM 2004-11 A	STRUCTURED ADJUSTABLE RATE MOR	US863598XR76	75,494	0.899524	1.000000
0	0	0	0	0	769,108	0	863598MU8	LEH XS 06-2 2A1A	LEHMAN XS TRUST MORTGAGE PASS	US863598DMU80	769,108	0.971126	1.000000
0	0	0	0	0	188,878	0	86359LAA7	SAMI 2003-AR4 A1	STRUCTURED ASSET MORTGAGE INVE		188,878	0.822118	1.000000
0	0	0	0	0	2,637,747	0	86359LPY9	SAMI 2005-AR7 1A1	STRUCTURED ASSET MORTGAGE INVE		2,637,747	0.996475	1.000000
0	0	0	0	0	42,699	0	86362NAB8	SARM 2007-8 1A2	STRUCTURED ADJUSTABLE RATE MOR		42,699	0.958830	1.000000
0	0	0	0	0	888,019	0	88522NAB9	TMST 2006-6 A2	THORNBURG MORTGAGE SECURITIES	US88522NAB91	888,019	0.781857	1.000000
0	0	0	0	0	25,884	0	92922FNW4	WAMU 2004-AR2 A	WASHINGTON MUTUAL MORTGAGE SEC	US92922FNW40	25,884	0.870451	1.000000
0	0	0	0	0	7,417,417	0	933638AE8	WAMU 2006-AR19 2A1B	WAMU MORTGAGE PASS THROUGH CEI		7,417,417	0.784410	1.000000
0	0	0	0	0	1,499,419	0	3622EVAA2	GSAAN 2007-4 N1	GSA HOME EQUITY NIM TRUST		1,499,419	0.811000	1.000000
0	0	0	0	0	3,820,524	0	525222AM7	LXS 2006-2NNIM A-2	LEHMAN XS TRUST		3,820,524	0.978665	1.000000
0	0	0	0	0	1,493,633	0	52523HAA9	LXSN 2006-10N1 A1	LEHMAN XS TRUST	US52523HAA95	1,493,633	0.915806	1.000000
0	0	0	0	0	8,870,827	0	784009AA0	SARMN 2005-16XS A	STRUCTURED ADJUSTABLE RATE MOR		8,870,827	0.871293	1.000000
0	0	0	0	0	432,089	0	80372TAB4	SARM 2005-19XS NIM2 A-2	STRUCTURED ADJUSTABLE RATE MOR		432,089	0.851893	1.000000
0	0	0	0	0	100	0	GPMPF071C1	LXS GPMPF07-AR1 C1	LEHMAN XS TRUST		100	1.000000	1.000000
0	0	0	0	0	100	0	GPMPF072C1	LXS GPMPF07-AR2 1-C	LEHMAN XS TRUST		100	1.000000	1.000000
0	0	0	0	0	100	0	LXS0618NC	LXS 06-18N C	LEHMAN XS TRUST		100	1.000000	1.000000
0	0	0	0	0	-803,000	0	008685AC3	AHOLD FINANCE USA INC	MAKE WHOLE CALL	US008685AC35	-803,000	1.083483	1.000000

0	0	-834,564	0	0	-803,000	0 013104AJ3	ALBERTSONS LLC	MAKE WHOLE CALL	US013104AJ31	-803,000	1.039307	1.000000
0	0	-810,701	0	0	-803,000	0 01958XBD8	ALLIED WASTE NORTH AMERICA INC	MAKE WHOLE CALL		-803,000	1.009590	1.000000
0	0	-788,234	0	0	-803,000	0 02378JAS7	AMERICAN AIRLINES INC		US02378JAS78	-803,000	0.956704	1.000000
0	0	-776,596	0	0	-803,000	0 043353AA9	ARVINMERITOR -CORP BOND		US043353AA92	-803,000	0.967118	1.000000
0	0	-840,655	0	0	-803,000	0 058498AF3	BALL CORP		US058498AF34	-803,000	1.046892	1.000000
0	0	-823,727	0	0	-803,000	0 097751AG6	BOMBARDIER INC	MAKE WHOLE CALL		-803,000	1.025813	1.000000
0	0	-775,659	0	0	-803,000	0 103304BB6	BOYD GAMING CORP		US103304BB68	-803,000	0.965951	1.000000
0	0	-836,064	0	0	-803,000	0 125896AX8	CMS ENERGY CORP	MAKE WHOLE CALL		-803,000	1.041175	1.000000
0	0	-819,397	0	0	-803,000	0 126304AP9	CSC HOLDINGS INC		US126304AP98	-803,000	1.020420	1.000000
0	0	-834,543	0	0	-803,000	0 15101QAB4	CELESTICA INC		US15101QAB41	-803,000	1.039281	1.000000
0	0	-800,680	0	0	-803,000	0 161175AA2	CHARTER COMMUNICATIONS OPERATI	MAKE WHOLE CALL		-803,000	0.997111	1.000000
0	0	-827,926	0	0	-803,000	0 165167BC0	CHESAPEAKE ENERGY CORP		US165167BC05	-803,000	1.031042	1.000000
0	0	-775,542	0	0	-803,000	0 171871AH9	CINCINNATI BELL INC		US171871AH97	-803,000	0.965806	1.000000
0	0	-775,927	0	0	-803,000	0 174538AP6	CITIZENS COMMUNICATIONS CO	MAKE WHOLE CALL		-803,000	0.966285	1.000000
0	0	-801,660	0	0	-803,000	0 22025YAH3	CORRECTIONS CORP OF AMERICA		US22025YAH36	-803,000	0.998368	1.000000
0	0	-850,104	0	0	-803,000	0 228188AD0	CROWN AMERICAS LLC / CROWN AME			-803,000	1.058690	1.000000
0	0	-857,016	0	0	-803,000	0 23330XAH3	DRS TECHNOLOGIES INC		US23330XAH35	-803,000	1.067267	1.000000
0	0	-794,304	0	0	-803,000	0 23918KAE8	DAVITA INC		US23918KAE82	-803,000	0.989170	1.000000
0	0	-883,233	0	0	-803,000	0 245217AM8	DEL MONTE CORP		US245217AM61	-803,000	1.075010	1.000000
0	0	-785,593	0	0	-803,000	0 25459HAD7	DIRECTV HOLDINGS LLC/DIRECTV F		US25459HAD70	-803,000	0.978323	1.000000
0	0	-816,821	0	0	-803,000	0 26818LAT9	DYNEGY HOLDINGS INC		US26818LAT98	-803,000	1.017212	1.000000
0	0	-804,648	0	0	-803,000	0 27876GAQ1	ECHOSTAR DBS CORP	MAKE WHOLE CALL		-803,000	1.020252	1.000000
0	0	-846,998	0	0	-803,000	0 281023AN1	EDISON MISSION ENERGY	MAKE WHOLE CALL		-803,000	1.054752	1.000000
0	0	-789,215	0	0	-803,000	0 29259WAG5	ENCORE ACQUISITION CO		US29259WAG50	-803,000	0.982633	1.000000
0	0	-773,540	0	0	-803,000	0 315292AD4	FERRELLGAS ESCROW LLC/FERRELLG		US315292AD46	-803,000	0.963313	1.000000
0	0	-789,405	0	0	-803,000	0 33938EAJ6	FLEXTRONICS INTERNATIONAL LTD 6.500%	20130515	US33938EAJ64	-803,000	0.983099	1.000000
0	0	-688,133	0	0	-803,000	0 345397TZ8	FORD MOTOR CREDIT CO LLC			-803,000	0.859953	1.000000
0	0	-803,984	0	0	-803,000	0 35914PAH8	FRONTIER OIL CORP			-803,000	1.001226	1.000000
0	0	-645,582	0	0	-803,000	0 370425SL5	GMAC LLC			-803,000	0.803937	1.000000
0	0	-822,141	0	0	-803,000	0 373298BV9	GEORGIA PACIFIC-CORP BOND			-803,000	1.023837	1.000000
0	0	-827,302	0	0	-803,000	0 38869PAB0	GRAPHIC PACKAGING INTERNATIONAL			-803,000	1.030284	1.000000
0	0	-836,907	0	0	-803,000	0 428040BZ1	HERTZ CORP/THE		US428040BZ11	-803,000	1.042226	1.000000
0	0	-805,919	0	0	-803,000	0 44108EAS7	HOST MARRIOTT LP			-803,000	1.003635	1.000000
0	0	-806,535	0	0	-803,000	0 45661TAB7	INERGY LP/INERGY FINANCE CORP		US45661TAB70	-803,000	1.006892	1.000000
0	0	-798,827	0	0	-803,000	0 48666KAF6	KB HOME		US48666KAF66	-803,000	0.996049	1.000000
0	0	-850,071	0	0	-803,000	0 492386AS6	KERR-MCGEE CORP BND			-803,000	1.058618	1.000000
0	0	-851,478	0	0	-803,000	0 502413AJ6	L-3 COMMUNICATIONS CORP		US502413AJ62	-803,000	1.060372	1.000000
0	0	-740,921	0	0	-803,000	0 530718AC9	LIBERTY MEDIA LLC	MAKE WHOLE CALL		-803,000	0.922692	1.000000
0	0	-769,330	0	0	-803,000	0 532776AJ0	LIN TELEVISION CORP		US530718AC96	-803,000	0.958069	1.000000
0	0	-707,044	0	0	-803,000	0 552953AG6	MGM MIRAGE	MAKE WHOLE CALL		-803,000	0.880503	1.000000
0	0	-801,916	0	0	-803,000	0 58445MAJ18	MEDIACOM LLC/MEDIACOM CAPITAL		US58445MAJ18	-803,000	0.998653	1.000000
0	0	-836,035	0	0	-803,000	0 60467XAC11	MIRANT NORTH AMERICA LLC		US60467XAC11	-803,000	1.041139	1.000000
0	0	-723,645	0	0	-803,000	0 608328AP5	MOHEGAN TRIBAL GAMING AUTHORIT		US608328AP55	-803,000	0.901177	1.000000
0	0	-826,014	0	0	-803,000	0 629655AE7	NALCO CO		US629655AE71	-803,000	1.028660	1.000000
0	0	-833,514	0	0	-803,000	0 640204AG8	NEWMAN-MARCUS GROUP INC		US640204AG82	-803,000	1.038000	1.000000
0	0	-776,896	0	0	-803,000	0 66977WAF6	NOVA CHEMICALS CORP	MAKE WHOLE CALL		-803,000	0.969736	1.000000
0	0	-772,400	0	0	-803,000	0 681904KA4	OMNICARE INC		US681904KA42	-803,000	0.961892	1.000000
0	0	-854,342	0	0	-803,000	0 69073TAL7	OWENS BROCKWAY GLASS CONTAINER		US69073TAL70	-803,000	1.063937	1.000000
0	0	-824,845	0	0	-803,000	0 704549AC8	PEABODY ENERGY CORP		US704549AC84	-803,000	1.027205	1.000000
0	0	-845,351	0	0	-803,000	0 708130AA7	JC PENNEY CORP INC	MAKE WHOLE CALL		-803,000	1.052741	1.000000
0	0	-695,667	0	0	-803,000	0 74837NAC7	QUIKSILVER INC		US74837NAC74	-803,000	0.828976	1.000000
0	0	-843,075	0	0	-803,000	0 74813GAE5	QWEST CORP	MAKE WHOLE CALL		-803,000	1.049906	1.000000
0	0	-789,111	0	0	-803,000	0 78009NAE0	RENT-A-CENTER INC/CTX			-803,000	0.981458	1.000000
0	0	-881,288	0	0	-803,000	0 781713AD8	REYNOLDS AMERICAN INC	MAKE WHOLE CALL		-803,000	1.072588	1.000000
0	0	-808,818	0	0	-803,000	0 787754BF0	RITE AID CORP			-803,000	1.006997	1.000000
0	0	-899,815	0	0	-803,000	0 77531QAB4	ROGERS WIRELESS INC	MAKE WHOLE CALL		-803,000	1.120567	1.000000
0	0	-874,601	0	0	-803,000	0 780153AL6	ROYAL CARIBBEAN CRUISES LTD 8.750%	20110202	US780153AL64	-803,000	1.089167	1.000000
0	0	-855,305	0	0	-803,000	0 781904AM9	RURAL CELLULAR CORP		US781904AM97	-803,000	1.062646	1.000000
0	0	-720,341	0	0	-803,000	0 800907AJ6	SANMINA-SCI CORP		US800907AJ63	-803,000	0.897063	1.000000
0	0	-745,401	0	0	-803,000	0 812141AN9	SEALY MATTRESS CO			-803,000	0.928271	1.000000
0	0	-801,924	0	0	-803,000	0 832248AH1	SMITHFIELD FOODS INC			-803,000	0.998660	1.000000
0	0	-843,340	0	0	-803,000	0 85590AAD8	STARWOOD HOTELS RESORTS	MULTI COUPON		-803,000	1.050237	1.000000
0	0	-684,691	0	0	-803,000	0 857689AV5	STATION CASINOS INC		US85590AAD83	-803,000	0.852667	1.000000
0	0	0	0	55,407,000	0	0 876144AA4	TRAINS	MAKE WHOLE CALL		55,407,000	0.982454	1.000000
0	0	-806,271	0	0	-803,000	0 880349AH8	TENNECO AUTOMOTIVE INC		US876144AA40	-803,000	1.004073	1.000000
0	0	-747,147	0	0	-803,000	0 909214BJ6	UNISYS CORP	MAKE WHOLE CALL		-803,000	0.930444	1.000000
0	0	-889,225	0	0	-803,000	0 969457BK5	WILLIAMS COS INC	MAKE WHOLE CALL		-803,000	1.107378	1.000000
0	0	-799,635	0	0	-803,000	0 983130AD7	WYNN LAS VEGAS LLC/WYNN LAS VE		US969457BK58	-803,000	0.995809	1.000000
0	0	-855,079	0	0	-803,000	0 984121BL6	XEROX CORP	MAKE WHOLE CALL		-803,000	1.064855	1.000000
0	0	0	0	36,780	0	0 N00257268	FNMA SF 30 YEAR			36,780	1.069896	1.000000
0	0	0	0	507,889	0	0 N00923177	FNMA SF 30 YEAR			507,889	1.064701	1.000000
0	0	0	0	329,482	0	0 N00933518	FNMA SF 30 YEAR			329,482	1.069896	1.000000
0	0	0	0	1,172,562	0	0 N00933564	FNMA SF 30 YEAR			1,172,562	1.069896	1.000000
0	0	0	0	1,523,077	0	0 N00954674	FNMA SF 30 YEAR			1,523,077	1.064701	1.000000

0	0	0	0	0	0	962,964	0	N00659236	FNMA SF 30 YEAR	962,964	1.064701	1.000000	
0	0	0	0	0	0	1,144,746	0	N00659237	FNMA SF 30 YEAR	1,144,746	1.060444	1.000000	
0	0	0	0	0	0	1,450,677	0	N00659280	FNMA SF 30 YEAR	1,450,677	1.069896	1.000000	
0	0	0	0	0	0	1,484,940	0	N00673446	FNMA SF 30 YEAR	1,484,940	1.069896	1.000000	
0	0	0	0	0	0	1,827,638	0	N00673453	FNMA SF 30 YEAR	1,827,638	1.069896	1.000000	
0	0	0	0	0	0	1,443,212	0	N00674061	FNMA SF 30 YEAR	1,443,212	1.069896	1.000000	
0	0	0	0	0	0	1,174,644	0	N00674088	FNMA SF 30 YEAR	1,174,644	1.069896	1.000000	
0	0	0	0	0	0	1,273,497	0	N00674089	FNMA SF 30 YEAR	1,273,497	1.069896	1.000000	
0	0	0	0	0	0	1,658,163	0	N00674594	FNMA SF 30 YEAR	1,658,163	1.069896	1.000000	
0	0	0	0	0	0	5,723	0	863573DY4	SMART 91-7 7-H CMO SERIES 007 STRUCTURED MTGE ASSET RESID	5,723	0.822040	1.000000	
0	0	0	0	0	0	6,162	0	863573FC0	SMART 92-1 1-BH CMO SERIES 001 STRUCTURED MTGE ASSET RESID	6,162	0.872973	1.000000	
0	0	0	0	0	0	90	0	863573HQ7	SMART 92-5 5-AM CMO SER 92-5 STRUCTURED MTGE ASSET RESID	90	0.865554	1.000000	
0	0	0	0	0	0	1,215	0	863573N20	SMART 92-10 10-BH SERIES 010 STRUCTURED MTGE ASSET RESID	1,215	0.737799	1.000000	
0	0	0	0	0	0	4,504	0	863573PU9	SMART 92-11 11-BJ SERIES 011 STRUCTURED MTGE ASSET RESID	4,504	0.733766	1.000000	
0	0	0	0	0	0	0	0	863573QS3	SMART 93-1 1-AX CMO SERIES 001 STRUCTURED MTGE ASSET RESID	0	0.871006	1.000000	
0	0	0	0	0	0	100	0	000778MT7	AMAC 99-8 R CMO SER 99-8 ABN AMRO MTGE CORP DEPOSITOR	100	1.003900	1.000000	
0	0	0	0	0	0	100	0	863572FR9	SASCO 95-3 IIR CMO SER 95-3 STRUCTURED ASSET SECS CORP	100	0.995700	1.000000	
0	0	0	0	0	0	1,000	0	863573GJ4	SMART 92-3 3-R1 CMO SERIES 003 STRUCTURED MTGE ASSET	1,000	1.000000	1.000000	
0	0	0	0	0	0	1,000	0	863573HC8	SMART 92-4B R1 RESID SER 92-4B STRUCTURED MTGE ASSET RESID	1,000	1.000000	1.000000	
0	0	0	0	0	0	1,000	0	863573KT7	SMART 92-6 6-R1 CMO SERIES 6 STRUCTURED MTGE ASSET RESID	1,000	1.000000	1.000000	
0	0	0	0	0	0	2,000	0	863573LJ8	SMART 92-7 7-R1 CMO SERIES 007 STRUCTURED MTGE ASSET RESID	2,000	1.000000	1.000000	
0	0	0	0	0	0	1,000	0	863573NG2	SMART 92-9 9-R1 CMO SER 009 STRUCTURED MTGE ASSET	1,000	1.000000	1.000000	
0	0	0	0	0	0	1,000	0	863573NY3	SMART 92-10 10-R1 RESID 010 STRUCTURED MTGE ASSET RESID	1,000	1.000000	1.000000	
0	0	0	0	0	0	1,000	0	863573PS4	SMART 92-11 11 R1 CMO SER 11 STRUCTURED MTGE ASSET RESID 1	1,000	1.000000	1.000000	
0	0	0	0	0	0	1,000	0	863573QJ3	SMART 92-12 12-R1 RESID 012 STRUCTURED MTGE ASSET RESID	1,000	1.000000	1.000000	
0	0	0	0	0	0	1,000	0	863573SB8	SMART 93-2 2-R1 CMO SER 93-2 STRUCTURED MTGE ASSET RESID	1,000	1.000000	1.000000	
0	0	0	0	0	0	1,000	0	863573ST9	SMART 93-3 3-R1 RESID 003 STRUCTURED MTGE ASSET RESID	1,000	1.000000	1.000000	
0	0	0	0	0	0	1,000	0	863573TE1	SMART 93-4 4-R1 SER 93-4 STRUCTURED MTGE ASSET RESID	1,000	0.999590	1.000000	
0	0	0	0	0	0	0	0	RMSC42R	RMSC IV 2 2-R RESID SERIES 002 RYLAND MORTGAGE SECS	0	1.000000	1.000000	
0	0	0	0	0	0	100	0	SA200415E	SASC 2004-15 E STRUCTURED ASSET SECURITIES CO	100	1.000000	1.000000	
0	0	0	0	0	0	100	0	SASC0413E	SASC 2004-13 E STRUCTURED ASSET SECURITIES CO	100	1.000000	1.000000	
0	0	0	0	0	0	100	0	SASC047EE	SASC 2004-7 E STRUCTURED ASSET SECURITIES CO	100	1.007491	1.000000	
4,697,024	0	-136,187	0	0	0	-5,000,000	-4,697,024	912828HR4	U S TREASURY NOTE	US912828HR4	-5,000,000	0.968642	1.000000
0	0	0	0	0	0	0	0	F00A10911	GOLD PC 30YR - FHLMC WAM	94,649	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A11227	GOLD PC 30YR - FHLMC WAM	2,105,536	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A11851	GOLD PC 30YR - FHLMC WAM	347,545	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A11976	GOLD PC 30YR - FHLMC WAM	2,528,170	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A11978	GOLD PC 30YR - FHLMC WAM	933,851	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A12259	GOLD PC 30YR - FHLMC WAM	19,265	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A12429	GOLD PC 30YR - FHLMC WAM	1,497,852	0.995312	1.000000	
0	0	0	0	0	0	152,421	0	F00A12885	GOLD PC 30YR - FHLMC WAM	152,421	0.973368	1.000000	
0	0	0	0	0	0	1,084,116	0	F00A12886	GOLD PC 30YR - FHLMC WAM	1,084,116	0.973368	1.000000	
0	0	0	0	0	0	112,756	0	F00A13595	GOLD PC 30YR - FHLMC WAM	112,756	0.973368	1.000000	
0	0	0	0	0	0	0	0	F00A13726	GOLD PC 30YR - FHLMC WAM	395,984	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A13996	GOLD PC 30YR - FHLMC WAM	420,615	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A15087	GOLD PC 30YR - FHLMC WAM	1,648,945	0.995312	1.000000	
0	0	0	0	0	0	365,484	0	F00A15349	GOLD PC 30YR - FHLMC WAM	365,484	0.973368	1.000000	
0	0	0	0	0	0	0	0	F00A15476	GOLD PC 30YR - FHLMC WAM	1,223,486	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A15477	GOLD PC 30YR - FHLMC WAM	4,472,869	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A15639	GOLD PC 30YR - FHLMC WAM	460,037	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A15829	GOLD PC 30YR - FHLMC WAM	39,617	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A15937	GOLD PC 30YR - FHLMC WAM	485,913	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A16476	GOLD PC 30YR - FHLMC WAM	3,069,894	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A17577	GOLD PC 30YR - FHLMC WAM	489,171	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A17666	GOLD PC 30YR - FHLMC WAM	121,435	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A17706	GOLD PC 30YR - FHLMC WAM	5,772,944	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A17988	GOLD PC 30YR - FHLMC WAM	711,087	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A18166	GOLD PC 30YR - FHLMC WAM	302,857	0.995312	1.000000	
0	0	0	0	0	0	530,546	0	F00A18615	GOLD PC 30YR - FHLMC WAM	530,546	0.973368	1.000000	
0	0	0	0	0	0	0	0	F00A19418	GOLD PC 30YR - FHLMC WAM	127,975	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A19511	GOLD PC 30YR - FHLMC WAM	1,073,512	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A19833	GOLD PC 30YR - FHLMC WAM	815,196	0.995312	1.000000	
0	0	0	0	0	0	52,993	0	F00A20155	GOLD PC 30YR - FHLMC WAM	52,993	0.973368	1.000000	
0	0	0	0	0	0	0	0	F00A21630	GOLD PC 30YR - FHLMC WAM	221,355	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A21903	GOLD PC 30YR - FHLMC WAM	653,901	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A22621	GOLD PC 30YR - FHLMC WAM	1,389,934	0.995312	1.000000	
0	0	0	0	0	0	932,761	0	F00A23137	GOLD PC 30YR - FHLMC WAM	932,761	0.973368	1.000000	
0	0	0	0	0	0	0	0	F00A23467	GOLD PC 30YR - FHLMC WAM	802,777	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A23486	GOLD PC 30YR - FHLMC WAM	578,592	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A23952	GOLD PC 30YR - FHLMC WAM	77,787	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A24132	GOLD PC 30YR - FHLMC WAM	116,285	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A24720	GOLD PC 30YR - FHLMC WAM	1,342,937	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A25574	GOLD PC 30YR - FHLMC WAM	81,221	0.995312	1.000000	
0	0	0	0	0	0	0	0	F00A25891	GOLD PC 30YR - FHLMC WAM	312,667	0.995312	1.000000	

0	0	0	0	0	0	0	F00A26522	GOLD PC 30YR - FHLMC WAM		178,862	0.995312	1.000000
0	0	0	0	0	0	0	F00A27690	GOLD PC 30YR - FHLMC WAM		393,445	0.995312	1.000000
0	0	0	0	0	0	0	F00A27842	GOLD PC 30YR - FHLMC WAM		1,651,664	0.995312	1.000000
0	0	0	0	0	0	0	F00A27957	GOLD PC 30YR - FHLMC WAM		395,172	0.995312	1.000000
0	0	0	0	0	0	0	F00A28026	GOLD PC 30YR - FHLMC WAM		559	0.995312	1.000000
0	0	0	0	0	0	0	F00A28332	GOLD PC 30YR - FHLMC WAM		7,100,287	0.995312	1.000000
0	0	0	0	0	0	0	F00A29084	GOLD PC 30YR - FHLMC WAM		916,341	0.995312	1.000000
0	0	0	0	0	0	0	F00A29210	GOLD PC 30YR - FHLMC WAM		380,624	0.995312	1.000000
0	0	0	0	0	0	0	F00A29561	GOLD PC 30YR - FHLMC WAM		351,571	0.995312	1.000000
0	0	0	0	5,137,744	0	0	F00A30173	GOLD PC 30YR - FHLMC WAM		5,137,744	0.973368	1.000000
0	0	0	0	0	0	0	F00A30758	GOLD PC 30YR - FHLMC WAM		321,458	0.995312	1.000000
0	0	0	0	0	0	0	F00A30927	GOLD PC 30YR - FHLMC WAM		23,371	0.995312	1.000000
0	0	0	0	8,506,344	0	0	F00A33018	GOLD PC 30YR - FHLMC WAM		8,506,344	0.973368	1.000000
0	0	0	0	0	0	0	F00A33235	GOLD PC 30YR - FHLMC WAM		77,623	0.995312	1.000000
0	0	0	0	0	0	0	F00A33783	GOLD PC 30YR - FHLMC WAM		625,688	0.995312	1.000000
0	0	0	0	2,424,510	0	0	F00A36526	GOLD PC 30YR - FHLMC WAM		2,424,510	0.973368	1.000000
0	0	0	0	14,568,748	0	0	F00A36878	GOLD PC 30 YEAR - FHLMC		14,568,748	0.970868	1.000000
0	0	0	0	0	0	0	F00A38711	GOLD PC 30YR - FHLMC WAM		2,195,266	0.995312	1.000000
0	0	0	0	5,746,873	0	0	F00A39036	GOLD PC 30YR - FHLMC WAM		5,746,873	0.973368	1.000000
0	0	0	0	10,396	0	0	F00A39733	GOLD PC 30YR - FHLMC WAM		10,396	0.973368	1.000000
0	0	0	0	91,404	0	0	F00A46671	GOLD PC 30 YEAR - FHLMC	US3128K7MU94	91,404	0.970868	1.000000
0	0	0	0	11,546,762	0	0	F00A47834	GOLD PC 30YR - FHLMC WAM		65,569,550	0.973368	1.000000
0	0	0	0	15,833,850	0	0	F00A54821	GOLD PC 30YR - FHLMC WAM		15,833,850	0.973368	1.000000
0	0	0	0	23,884,902	0	0	F00A61634	GOLD PC 30YR - FHLMC WAM		23,884,902	0.973368	1.000000
0	0	0	0	0	0	0	F00C01290	GOLD PC 30YR - FHLMC WAM		50,139	0.995312	1.000000
0	0	0	0	0	0	0	F00C01363	GOLD PC 30YR - FHLMC WAM		427,326	0.995312	1.000000
0	0	0	0	0	0	0	F00C01443	GOLD PC 30YR - FHLMC WAM		1,604,920	0.995312	1.000000
0	0	0	0	0	0	0	F00C01501	GOLD PC 30YR - FHLMC WAM		423,996	0.995312	1.000000
0	0	0	0	0	0	0	F00C01552	GOLD PC 30YR - FHLMC WAM		1,403,718	0.995312	1.000000
0	0	0	0	0	0	0	F00C01573	GOLD PC 30YR - FHLMC WAM	US31292HXA75	228,856	0.995312	1.000000
0	0	0	0	592,117	0	0	F00C01598	GOLD PC 30YR - FHLMC WAM		592,117	0.973368	1.000000
0	0	0	0	0	0	0	F00C01725	GOLD PC 30YR - FHLMC WAM		502,906	0.995312	1.000000
0	0	0	0	0	0	0	F00C01754	GOLD PC 30YR - FHLMC WAM		526,756	0.995312	1.000000
0	0	0	0	782,031	0	0	F00C01785	GOLD PC 30YR - FHLMC WAM		782,031	0.973368	1.000000
0	0	0	0	0	0	0	F00C61802	GOLD PC 30YR - FHLMC WAM		12,090	0.995312	1.000000
0	0	0	0	0	0	0	F00C62442	GOLD PC 30YR - FHLMC WAM		31,843	0.995312	1.000000
0	0	0	0	0	0	0	F00C63797	GOLD PC 30YR - FHLMC WAM		98,197	0.995312	1.000000
0	0	0	0	0	0	0	F00C72739	GOLD PC 30YR - FHLMC WAM		216,578	0.995312	1.000000
0	0	0	0	0	0	0	F00C72839	GOLD PC 30YR - FHLMC WAM		14,646	0.995312	1.000000
0	0	0	0	0	0	0	F00C76970	GOLD PC 30YR - FHLMC WAM		584,527	0.995312	1.000000
0	0	0	0	0	0	0	F00C77476	GOLD PC 30YR - FHLMC WAM		109,001	0.995312	1.000000
0	0	0	0	0	0	0	F00C79352	GOLD PC 30YR - FHLMC WAM		812,915	0.995312	1.000000
0	0	0	0	0	0	0	F00C79493	GOLD PC 30YR - FHLMC WAM		1,564,915	0.995312	1.000000
0	0	0	0	272,040	0	0	F00C79570	GOLD PC 30YR - FHLMC WAM		272,040	0.973368	1.000000
0	0	0	0	0	0	0	F00C79672	GOLD PC 30YR - FHLMC WAM		133,854	0.995312	1.000000
0	0	0	0	0	0	0	F00C79742	GOLD PC 30YR - FHLMC WAM		484,537	0.995312	1.000000
0	0	0	0	0	0	0	F00C90998	GOLD PC 20 YEAR - FHLMC		88,556	0.976562	1.000000
0	0	0	0	0	0	0	F00C91164	GOLD PC 20 YEAR - FHLMC		47,009,223	0.976562	1.000000
0	0	0	0	0	0	0	F00C91175	GOLD PC 20 YEAR - FHLMC		52,047,500	0.976562	1.000000
0	0	0	0	0	0	0	F00D96995	GOLD PC 20 YEAR - FHLMC		1,696	0.976562	1.000000
0	0	0	0	0	0	0	F00D97474	GOLD PC 20 YEAR - FHLMC		4,627,703	0.976562	1.000000
0	0	0	0	0	0	0	F00D97744	GOLD PC 20 YEAR - FHLMC		12,516,017	0.976562	1.000000
0	0	0	0	0	0	0	F00D97763	GOLD PC 20 YEAR - FHLMC		2,899,888	0.976562	1.000000
0	0	0	0	0	0	0	F00D97764	GOLD PC 20 YEAR - FHLMC		1,614,903	0.976562	1.000000
0	0	0	0	1,231,031	0	0	F00D97790	GOLD PC 20 YEAR - FHLMC		1,231,031	0.980868	1.000000
0	0	0	0	0	0	0	F00D97809	GOLD PC 20 YEAR - FHLMC		40,542,537	0.976562	1.000000
0	0	0	0	0	0	0	F00D97849	GOLD PC 20 YEAR - FHLMC		61,840,034	0.976562	1.000000
0	0	0	0	0	0	0	F00D98025	GOLD PC 20 YEAR - FHLMC		2,207,012	0.976562	1.000000
0	0	0	0	0	0	0	F00G01673	GOLD PC 30YR - FHLMC WAM		169,318	0.995312	1.000000
0	0	0	0	7,630,270	0	0	F00G01737	GOLD PC 30 YEAR - FHLMC		7,630,270	0.970868	1.000000
0	0	0	0	0	0	0	F00G01740	GOLD PC 30YR - FHLMC WAM	US31283H4Z55	57,439,102	0.994468	1.000000
0	0	0	0	0	0	0	F00G01749	GOLD PC 30YR - FHLMC WAM		8,449,792	0.995312	1.000000
0	0	0	0	0	0	0	F00G01770	GOLD PC 30YR - FHLMC WAM		747,627	0.995312	1.000000
0	0	0	0	0	0	0	F00G01771	GOLD PC 30YR - FHLMC WAM	US31283H6F73	15,607,947	0.995312	1.000000
0	0	0	0	717,276	0	0	F00G01813	GOLD PC 30YR - FHLMC WAM		717,276	0.973368	1.000000
0	0	0	0	15,087,527	0	0	F00G01839	GOLD PC 30YR - FHLMC WAM		15,087,527	0.973368	1.000000
0	0	0	0	0	0	0	F00G01841	GOLD PC 30YR - FHLMC WAM		6,349,582	0.995312	1.000000
0	0	0	0	16,709,235	0	0	F00G01858	GOLD PC 30YR - FHLMC WAM		16,709,235	0.973368	1.000000
0	0	0	0	60,595	0	0	F00G01959	GOLD PC 30 YEAR - FHLMC		60,595	0.970868	1.000000
0	0	0	0	0	0	0	F00G02124	GOLD PC 30YR - FHLMC WAM		16,079,672	0.995312	1.000000
0	0	0	0	29,911,188	0	0	F00G02275	GOLD PC 30YR - FHLMC WAM		29,911,188	0.973368	1.000000
0	0	0	0	11,752,101	0	0	F00G02430	GOLD PC 30YR - FHLMC WAM		11,752,101	0.973368	1.000000
0	0	0	0	1,584,811	0	0	F00G02719	GOLD PC 30YR - FHLMC WAM		1,584,811	0.973368	1.000000
0	0	0	0	0	0	0	F00G03205	GOLD PC 30YR - FHLMC WAM		25,359	0.995312	1.000000

0	0	0	0	0	0	0	0	F00G08010	GOLD PC 30YR - FHLMC WAM		374,382	0.995312	1.000000
0	0	0	0	0	0	0	0	F00G08015	GOLD PC 30YR - FHLMC WAM		5,153,394	0.995312	1.000000
0	0	0	0	0	0	0	0	F00G08021	GOLD PC 30YR - FHLMC WAM		129,526	0.995312	1.000000
0	0	0	0	0	0	0	0	F00G08036	GOLD PC 30YR - FHLMC WAM		2,298,455	0.995312	1.000000
0	0	0	0	0	0	0	93,921	F00G08079	GOLD PC 30 YEAR - FHLMC	US3128MJCR92	93,921	0.971806	1.000000
0	0	0	0	0	0	819,429	F00G12480	FHLMC GOLD -SEASONED 15 YR		841,196	0.985203	1.000000	
0	0	0	0	0	0	0	F00G12790	FHLMC GOLD -SEASONED 15 YR		49,949,080	0.981328	1.000000	
0	0	0	0	0	0	857,644	F00G12961	GOLD PC 15 YEAR - FHLMC		857,644	0.998134	1.000000	
0	0	0	0	0	0	0	F00G30398	GOLD PC 20 YEAR - FHLMC		30,000,000	0.976562	1.000000	
0	0	0	0	0	0	90,250	F00H00358	10 IO/20 YEAR AM POOLS		90,250	1.052122	1.000000	
0	0	0	0	0	0	415,018	F00H00359	10 IO/20 YEAR AM POOLS		415,018	1.052122	1.000000	
0	0	0	0	0	0	1,939,947	F00H00394	10 IO/20 YEAR AM POOLS		1,939,947	1.029894	1.000000	
0	0	0	0	0	0	2,123,277	F00H00489	10 IO/20 YEAR AM POOLS		2,123,277	0.918563	1.000000	
0	0	0	0	0	0	1,013,661	F00H00796	10 IO/20 YEAR AM POOLS		1,013,661	0.918563	1.000000	
0	0	0	0	0	0	1,222,624	F00H00868	10 IO/20 YEAR AM POOLS		1,222,624	1.029894	1.000000	
0	0	0	0	0	0	3,010,186	F00H00917	10 IO/20 YEAR AM POOLS		3,010,186	0.918562	1.000000	
0	0	0	0	0	0	1,393,257	F00H01152	10 IO/20 YEAR AM POOLS		1,393,257	0.918563	1.000000	
0	0	0	0	0	0	1,367,360	F00H01210	10 IO/20 YEAR AM POOLS		1,367,360	0.918562	1.000000	
0	0	0	0	0	0	1,056,271	F00H01806	10 IO/20 YEAR AM POOLS		1,056,271	0.918562	1.000000	
0	0	0	0	0	0	546,731	F00H01907	RELO FHLMC GOLD (30 YEAR)		546,731	0.973388	1.000000	
0	0	0	0	0	0	1,469,389	F00J01322	FHLMC GOLD -SEASONED 15 YR		1,469,389	0.985203	1.000000	
0	0	0	0	0	0	2,450,696	F00J02928	FHLMC GOLD -SEASONED 15 YR		2,450,696	0.985203	1.000000	
0	0	0	0	0	0	345,888	F00J06572	GOLD PC 15 YEAR - FHLMC		345,888	0.998134	1.000000	
0	0	0	0	0	0	253,324	F00J06577	GOLD PC 15 YEAR - FHLMC		253,324	0.998134	1.000000	
0	0	0	0	0	0	689,049	F00J06604	GOLD PC 15 YEAR - FHLMC		689,049	0.998134	1.000000	
0	0	0	0	0	0	1,465,278	F00J06610	GOLD PC 15 YEAR - FHLMC		1,465,278	0.998134	1.000000	
0	0	0	0	0	0	409,247	F00J06615	GOLD PC 15 YEAR - FHLMC		409,247	0.998134	1.000000	
0	0	0	0	0	0	889,878	F00J06660	GOLD PC 15 YEAR - FHLMC		889,878	0.998134	1.000000	
0	0	0	0	0	0	154,293	F00J06661	GOLD PC 15 YEAR - FHLMC		154,293	0.998134	1.000000	
0	0	0	0	0	0	247,579	G00604623	GNMA SF 30 YEAR		247,579	0.979618	1.000000	
0	0	0	0	0	0	6,795,148	I00003556	WAMGN2	US36202D5R82	6,795,148	1.006142	1.000000	
0	0	0	0	0	0	0	I00003652	WAMGN2		122,999,605	1.001406	1.000000	
0	0	0	0	0	0	685,027	I00004087	NEW WALA GN2		685,027	1.056809	1.000000	
0	0	0	0	0	0	7,797,973	I00004124	GNMA II-JUMBOS		7,797,973	0.998642	1.000000	
0	0	0	0	0	0	117,378,439	I00004138	G2 MJM	MULTI-ISSUE JUMBO	117,378,439	0.997705	1.000000	
0	0	0	0	0	0	4,874,851	I00004139	GNMA II-JUMBOS		4,874,851	1.018682	1.000000	
0	0	0	0	0	0	105,700	N00253987	FNMA 15 YEAR		105,700	1.001571	1.000000	
0	0	0	0	0	0	125,629	N00255451	FNMA 15 YEAR		125,629	0.999085	1.000000	
0	0	0	0	0	0	0	N00256722	10 IO/20YEAR AM POOLS		0	1.007266	1.000000	
0	0	0	0	0	0	0	N00256809	10 IO/20YEAR AM POOLS		0	1.007266	1.000000	
0	0	0	0	0	0	0	N00256936	10 IO/20YEAR AM POOLS		0	2.007266	1.000000	
0	0	0	0	0	0	1,639,296	N00257132	FNMA 20 YEAR		1,639,296	0.980556	1.000000	
0	0	0	0	0	0	0	N00257140	FNMA SF 30 YEAR		0	1.063438	1.000000	
0	0	0	0	0	0	0	N00257148	FNMA 10 YEAR		0	0.979531	1.000000	
0	0	0	0	0	0	12,453,248	N00257255	10 IO/20YEAR AM POOLS		12,453,248	1.030441	1.000000	
0	0	0	0	0	0	102,693	N00555029	FNMA 15 YEAR		102,693	0.998602	1.000000	
0	0	0	0	0	0	80,009	N00555549	FNMA 15 YEAR		80,009	1.001571	1.000000	
0	0	0	0	0	0	557,057	N00664037	FNMA 15 YEAR		557,057	1.001571	1.000000	
0	0	0	0	0	0	1,109,184	N00670951	FNMA 15 YEAR		1,109,184	1.001571	1.000000	
0	0	0	0	0	0	1,447,075	N00677127	FNMA 15 YEAR		1,447,075	1.001571	1.000000	
0	0	0	0	0	0	269,320	N00677164	FNMA 15 YEAR		269,320	1.001571	1.000000	
0	0	0	0	0	0	1,604,340	N00677186	FNMA 15 YEAR		1,604,340	1.001571	1.000000	
0	0	0	0	0	0	1,528,219	N00677195	FNMA 15 YEAR		1,528,219	1.001571	1.000000	
0	0	0	0	0	0	552,358	N00678483	FNMA 15 YEAR		552,358	1.001571	1.000000	
0	0	0	0	0	0	3,029,277	N00679074	FNMA 15 YEAR		3,029,277	1.001571	1.000000	
0	0	0	0	0	0	649,260	N00722741	FNMA 15 YEAR		649,260	1.001571	1.000000	
0	0	0	0	0	0	108,295	N00725339	FNMA 15 YEAR		108,295	1.001571	1.000000	
0	0	0	0	0	0	1,828,596	N00725707	FNMA 15 YEAR		1,828,596	0.998602	1.000000	
0	0	0	0	0	0	970,380	N00725950	FNMA 15 YEAR		970,380	0.998602	1.000000	
0	0	0	0	0	0	777,494	N00726135	FNMA 15 YEAR		777,494	1.001571	1.000000	
0	0	0	0	0	0	1,074,394	N00731164	FNMA 15 YEAR		1,074,394	1.001571	1.000000	
0	0	0	0	0	0	1,809,512	N00733285	FNMA 15 YEAR		1,809,512	0.998602	1.000000	
0	0	0	0	0	0	23,016	N00735010	FNMA 15 YEAR		23,016	0.998603	1.000000	
0	0	0	0	0	0	947,231	N00735378	FNMA 15 YEAR		947,231	0.983563	1.000000	
0	0	0	0	0	0	1,950,254	N00735407	FNMA 15 YEAR	US31402RAG48	1,950,254	0.998602	1.000000	
0	0	0	0	0	0	199,162	N00739337	FNMA 15 YEAR		199,162	0.998602	1.000000	
0	0	0	0	0	0	611,446	N00742325	FNMA 15 YEAR		611,446	0.998602	1.000000	
0	0	0	0	0	0	301,170	N00745387	FNMA 15 YEAR		301,170	0.998602	1.000000	
0	0	0	0	0	0	21,027	N00750062	FNMA 15 YEAR		21,027	0.998602	1.000000	
0	0	0	0	0	0	510,668	N00761334	FNMA 15 YEAR		510,668	0.998602	1.000000	
0	0	0	0	0	0	284,828	N00761485	FNMA 15 YEAR		284,828	0.998602	1.000000	
0	0	0	0	0	0	147,717	N00766068	FNMA 15 YEAR		147,717	0.998602	1.000000	
0	0	0	0	0	0	393,313	N00766219	FNMA 15 YEAR		393,313	0.998602	1.000000	
0	0	0	0	0	0	189,268	N00766633	FNMA 15 YEAR		189,268	0.998602	1.000000	

0	0	0	0	0	161,270	0	N00768961	FNMA 15 YEAR		161,270	0.998602	1.000000
0	0	0	0	0	16,504	0	N00767496	FNMA 15 YEAR		16,504	0.998603	1.000000
0	0	0	0	0	212,898	0	N00770047	FNMA 15 YEAR		212,898	0.998602	1.000000
0	0	0	0	0	273,859	0	N00770079	FNMA 15 YEAR		273,859	0.998602	1.000000
0	0	0	0	0	319,234	0	N00774434	FNMA 15 YEAR		319,234	0.998602	1.000000
0	0	0	0	0	173,562	0	N00763430	FNMA 15 YEAR		173,562	0.998602	1.000000
0	0	0	0	0	199,025	0	N00785137	FNMA 15 YEAR		199,025	0.998602	1.000000
0	0	0	0	0	248,373	0	N00785260	FNMA 15 YEAR		248,373	0.998602	1.000000
0	0	0	0	0	5,010,237	0	N00785630	FNMA 15 YEAR		5,010,237	0.998602	1.000000
0	0	0	0	0	1,559,741	0	N00785640	FNMA 15 YEAR		1,559,741	0.998602	1.000000
0	0	0	0	0	278,458	0	N00787201	FNMA 15 YEAR		278,458	0.998602	1.000000
0	0	0	0	0	1,141,371	0	N00792437	FNMA 15 YEAR		1,141,371	0.998602	1.000000
0	0	0	0	0	376,727	0	N00792455	FNMA 15 YEAR		376,727	0.998602	1.000000
0	0	0	0	0	611,336	0	N00794737	FNMA 15 YEAR		611,336	0.998602	1.000000
0	0	0	0	0	95,634	0	N00794816	FNMA 15 YEAR		95,634	0.998602	1.000000
0	0	0	0	0	419,769	0	N00796665	FNMA 15 YEAR		419,769	0.998602	1.000000
0	0	0	0	0	2,061,835	0	N00797395	FNMA 15 YEAR		2,061,835	0.998602	1.000000
0	0	0	0	0	4,622,389	0	N00799043	FNMA 15 YEAR		4,622,389	0.998602	1.000000
0	0	0	0	0	2,552,879	0	N00799972	FNMA 15 YEAR		2,552,879	0.998602	1.000000
0	0	0	0	0	2,078,838	0	N00799974	FNMA 15 YEAR		2,078,838	0.998602	1.000000
0	0	0	0	0	1,012,973	0	N00800011	FNMA 15 YEAR		1,012,973	0.998602	1.000000
0	0	0	0	0	2,385,534	0	N00800012	FNMA 15 YEAR		2,385,534	0.998602	1.000000
0	0	0	0	0	1,319,625	0	N00800048	FNMA 15 YEAR		1,319,625	0.998602	1.000000
0	0	0	0	0	2,564,699	0	N00800049	FNMA 15 YEAR		2,564,699	0.998602	1.000000
0	0	0	0	0	2,924,743	0	N00800092	FNMA 15 YEAR		2,924,743	0.998602	1.000000
0	0	0	0	0	1,126,938	0	N00800144	FNMA 15 YEAR		1,126,938	0.998602	1.000000
0	0	0	0	0	4,391,929	0	N00800221	FNMA 15 YEAR		4,391,929	0.998602	1.000000
0	0	0	0	0	1,072,759	0	N00800257	FNMA 15 YEAR		1,072,759	0.998602	1.000000
0	0	0	0	0	4,452,919	0	N00800276	FNMA 15 YEAR		4,452,919	0.998602	1.000000
0	0	0	0	0	199,672	0	N00801727	FNMA 15 YEAR		199,672	0.998602	1.000000
0	0	0	0	0	136,288	0	N00802456	FNMA 15 YEAR		136,288	0.998602	1.000000
0	0	0	0	0	203,135	0	N00802775	FNMA 15 YEAR		203,135	0.998602	1.000000
0	0	0	0	0	497,314	0	N00804837	FNMA 15 YEAR		497,314	0.998602	1.000000
0	0	0	0	0	206,843	0	N00805957	FNMA 15 YEAR		206,843	0.998602	1.000000
0	0	0	0	0	2,069,930	0	N00806151	FNMA 15 YEAR	US31406CTG32	2,069,930	0.998602	1.000000
0	0	0	0	0	313,255	0	N00806647	FNMA 15 YEAR		313,255	0.998602	1.000000
0	0	0	0	0	183,231	0	N00806963	FNMA 15 YEAR		183,231	0.998602	1.000000
0	0	0	0	0	193,632	0	N00808884	FNMA 15 YEAR		193,632	0.998602	1.000000
0	0	0	0	0	2,557,314	0	N00808995	FNMA 15 YEAR		2,557,314	0.998602	1.000000
0	0	0	0	0	2,284,514	0	N00809063	FNMA 15 YEAR		2,284,514	0.998602	1.000000
0	0	0	0	0	245,934	0	N00812843	FNMA 15 YEAR		245,934	0.998602	1.000000
0	0	0	0	0	1,822,585	0	N00813748	FNMA 15 YEAR		1,822,585	0.998602	1.000000
0	0	0	0	0	672,922	0	N00817007	FNMA 15 YEAR		672,922	0.998602	1.000000
0	0	0	0	0	128,254	0	N00829965	FNMA 20 YEAR		128,254	0.990556	1.000000
0	0	0	0	0	215,446	0	N00842059	FNMA 20 YEAR		215,446	0.990556	1.000000
0	0	0	0	0	760,199	0	N00888214	FNMA 15 YEAR		760,199	0.998602	1.000000
0	0	0	0	0	408,826	0	N00888436	FNMA 15 YEAR		408,826	0.998602	1.000000
0	0	0	0	0	65,505	0	N00923800	FNMA 15 YEAR		65,505	0.998603	1.000000
0	0	0	0	0	22,599	0	N00944405	FNMA 15 YEAR (LOW LOANS)		22,599	1.033604	1.000000
0	0	0	0	0	0	0	N00949451	FNMA 15 YEAR		1,398,267	1.028250	1.000000
0	0	0	0	0	-1,000	0	912795E72	U S TREASURY BILL	US912795E720	-1,000	0.999851	1.000000
0	0	-1,999,001,000	5,691,526	0	-2,000,001,000	0	912795E80	U S TREASURY BILL	US912795E803	#####	0.999500	1.000000
999	0	-1,998,709,192	481,932	0	-2,000,524,000	-999	912795E98	U S TREASURY BILL	US912795E985	#####	0.999063	1.000000
0	0	0	18,366	0	309,000	76,651	912795F22	U S TREASURY BILL	US912795F222	-1,000	0.999683	1.000000
0	0	0	52,415	0	26,000	998	912795F30	U S TREASURY BILL	US912795F305	-134,000	0.998347	1.000000
0	0	0	0	0	1,000	998	912795F48	U S TREASURY BILL	US912795F487	1,000	0.998026	1.000000
0	0	0	0	0	18,000	998	912795F55	U S TREASURY BILL	US912795F552	18,000	0.997688	1.000000
0	0	0	0	0	1,000	997	912795F63	U S TREASURY BILL	US912795F636	1,000	0.997328	1.000000
0	0	0	3,549	0	41,000	90,874	912795F71	U S TREASURY BILL	US912795F719	-19,000	0.996919	1.000000
0	0	0	0	0	1,000	997	912795F89	U S TREASURY BILL	US912795F891	1,000	0.996592	1.000000
0	0	0	0	0	8,000	996	912795F97	U S TREASURY BILL	US912795F974	8,000	0.996198	1.000000
0	0	0	0	0	4,000	996	912795G21	U S TREASURY BILL	US912795G212	4,000	0.995887	1.000000
0	0	0	0	0	1,000	996	912795G39	U S TREASURY BILL	US912795G394	1,000	0.995517	1.000000
0	0	0	22,524,251	0	845,000	0	912795R29	U S TREASURY BILL	US912795R292	1,000	0.999214	1.000000
997	0	0	0	0	-1,000	-997	912795F71	U S TREASURY BILL	US912795F719	-1,000	0.996919	1.000000
990	0	0	0	0	-1,000	-990	912795H87	U S TREASURY BILL	US912795H871	-1,000	0.990230	1.000000
10,913	0	-5,318	0	0	-19,000	-10,913	9128274V1	UNITED STATES TREASURY NOTES RMD 4.75	US9128274V18	-19,000	1.014432	1.000000
0	0	-398,935	1,256,781	0	-398,000	0	9128275G3	UNITED STATES TREASURY NOTES RMD 5.50	US9128275G32	-44,000	1.033511	1.000000
42,412	0	0	0	0	-40,000	-42,412	9128275N8	UNITED STATES TREASURY NOTES RMD 5.00	US9128275N82	-40,000	1.060302	1.000000
0	0	0	0	0	1,000	1,084	9128275Z1	U S TREASURY NOTE	US9128275Z13	1,000	1.084160	1.000000
0	0	-72,886	1,432,290	0	-72,000	0	912828BQ4	U S TREASURY NOTE		-23,917,000	1.012299	1.000000
0	0	-19,192	1,199	0	-19,000	0	912828BK5	U S TREASURY NOTE	US912828BK50	-39,000	1.010107	1.000000
25,215	0	0	5,983,922	0	-25,000	-25,215	912828BM1	U S TREASURY NOTE	US912828BM17	-100,025,000	1.008591	1.000000
13,104	0	0	0	0	-13,000	-13,104	912828BQ2	U S TREASURY NOTE		-13,000	1.008018	1.000000

25	0	-10,210	0	0	-10,000	-25	912828BT6	U S TREASURY NOTE		-10,000	1.023488	1.000000	
11,225	0	0	0	0	-11,000	-11,225	912828BV1	U S TREASURY NOTE	US912828BV16	-11,000	1.020458	1.000000	
0	0	-285,268	0	0	-281,000	0	912828BZ2	U S TREASURY NOTE	US912828BZ20	-281,000	1.015190	1.000000	
3,569	0	-8,550	19,607	0	-12,000	-3,569	912828CC2	U S TREASURY NOTE	US912828CC26	-339,000	1.009932	1.000000	
5,064	0	0	0	0	-5,000	-5,064	912828CE8	U S TREASURY NOTE		-5,000	1.012887	1.000000	
3,471	0	-6,735	1,065,346	0	-12,000	-3,471	912828CH1	U S TREASURY NOTE		-102,000	1.017206	1.000000	
95	0	-941	0	0	-1,000	-95	912828CL2	U S TREASURY NOTE		-1,000	1.036432	1.000000	
0	0	-19,548	518,869	0	-19,000	0	912828CN8	U S TREASURY NOTE		-19,000	1.028843	1.000000	
4,094	0	0	0	0	-4,000	-4,094	912828CS7	U S TREASURY NOTE		-4,000	1.023471	1.000000	
6,853	0	-41,271	0	0	-47,000	-6,853	912828CV0	U S TREASURY NOTE		-47,000	1.019667	1.000000	
940	0	-81,384,773	0	0	-89,806,000	-940	912828CX6	U S TREASURY NOTE		-89,806,000	1.017560	1.000000	
0	0	-154,973,817	0	0	-152,397,000	0	912828DB3	U S TREASURY NOTE		-152,397,000	1.016907	1.000000	
0	0	-30,948	0	0	-30,000	0	912828DE7	U S TREASURY NOTE		-30,000	1.031647	1.000000	
88,427	0	-163,354	0	0	-244,000	-88,427	912828DG2	U S TREASURY NOTE		-244,000	1.031890	1.000000	
0	0	0	0	0	1,000	1,026	912828DL1	U S TREASURY NOTE		1,000	1.026424	1.000000	
225	0	-6,959	0	0	-7,000	-225	912828DU1	U S TREASURY NOTE		-7,000	1.028248	1.000000	
5,720	0	-67,872	0	0	-100,000	-5,720	912828DX5	U S TREASURY NOTE		-100,000	1.035919	1.000000	
0	0	-367,986	0	0	-362,000	0	912828EC0	U S TREASURY NOTE	US912828EC08	-362,000	1.016536	1.000000	
7,089	0	0	0	0	-7,000	-7,089	912828EL0	U S TREASURY NOTE	US912828EL07	-7,000	1.012648	1.000000	
153,440	0	0	0	0	-149,000	-153,440	912828EV8	U S TREASURY NOTE	US912828EV88	-149,000	1.029797	1.000000	
88,943	0	-77,382	3,715,533	0	-182,000	-88,943	912828FE5	U S TREASURY NOTE	US912828FE54	-612,000	1.026760	1.000000	
1,103,316	0	0	0	0	-1,077,000	-1,103,316	912828FG0	U S TREASURY NOTE	US912828FG03	-1,077,000	1.024435	1.000000	
191,444	0	-402,582	82,035	0	-580,000	-191,444	912828FJ4	U S TREASURY NOTE	US912828FJ42	-1,930,000	1.024183	1.000000	
9,505	0	-143,781	78,390	0	-150,000	-9,505	912828FM7	U S TREASURY NOTE		-1,443,000	1.021778	1.000000	
11,487	0	0	0	0	-11,000	-11,487	912828FP0	U S TREASURY NOTE	US912828FP02	-11,000	1.044230	1.000000	
35,679	0	0	187,151	0	-35,000	-35,679	912828FR6	U S TREASURY NOTE		-3,129,000	1.019406	1.000000	
17,809	0	-490,718	41,084	0	-503,000	-17,809	912828FT2	U S TREASURY NOTE		-1,184,000	1.016555	1.000000	
25,403	0	0	29,248	0	-25,000	-25,403	912828FV7	U S TREASURY NOTE		-490,000	1.016129	1.000000	
856	0	-49,769	0	0	-49,000	-856	912828FX3	U S TREASURY NOTE		-49,000	1.033161	1.000000	
1,439	0	-37,959	0	0	-38,000	-1,439	912828FZ8	U S TREASURY NOTE		-38,000	1.038776	1.000000	
963,112	0	0	4,180	0	-930,000	-963,112	912828GB0	U S TREASURY NOTE		-823,000	1.035604	1.000000	
38,759	0	-124,733	0	0	-158,000	-38,759	912828GE4	U S TREASURY NOTE		-158,000	1.034754	1.000000	
0	0	0	0	0	1,000	1,051	912828GG9	U S TREASURY NOTE		1,000	1.051262	1.000000	
169,129	0	0	0	0	-164,000	-169,129	912828GJ3	U S TREASURY NOTE		-164,000	1.031274	1.000000	
231,058	0	0	53,043	0	-225,000	-231,058	912828GL8	U S TREASURY NOTE		-1,095,000	1.026926	1.000000	
3,076	0	0	0	0	-3,000	-3,076	912828GP9	U S TREASURY NOTE		-3,000	1.025248	1.000000	
349,713	0	0	142,874	0	-333,000	-349,713	912828GT1	U S TREASURY NOTE		-19,000	1.050188	1.000000	
129	0	-38,840	341,851	0	-37,000	-129	912828GV6	U S TREASURY NOTE		-287,000	1.047812	1.000000	
813	0	-14,812	0	0	-15,000	-813	912828GY0	U S TREASURY NOTE		-15,000	1.041683	1.000000	
18,538	0	0	0	0	-18,000	-18,538	912828HB9	U S TREASURY NOTE		-18,000	1.029866	1.000000	
54,667	0	-129,256	0	0	-179,000	-54,667	912828HD5	U S TREASURY NOTE		-179,000	1.027510	1.000000	
158,107	0	0	0	0	-155,000	-158,107	912828HF0	U S TREASURY NOTE	US912828HF02	-155,000	1.020048	1.000000	
451,127	0	0	0	0	-440,000	-451,127	912828HJ2	U S TREASURY NOTE	US912828HJ24	-440,000	1.025288	1.000000	
4,101	0	0	0	0	-4,000	-4,101	912828HL7	U S TREASURY NOTE	US912828HL79	-4,000	1.025312	1.000000	
6,003	0	0	427,158	0	-6,000	-6,003	912828HP8	U S TREASURY NOTE	US912828HP83	-16,000	1.000468	1.000000	
178,243	0	0	0	0	-179,000	-178,243	912828HS2	U S TREASURY NOTE	US912828HS23	-179,000	0.995774	1.000000	
386,569	0	-185,873	0	0	-579,000	-386,569	912828HU7	U S TREASURY NOTE	US912828HU78	-579,000	0.988329	1.000000	
6,679	0	-7,225	0	0	-14,000	-6,679	912828HX1	U S TREASURY NOTE	US912828HX18	-14,000	0.993138	1.000000	
0	0	0	31,987,987	0	0	0	912828JA9	U S TREASURY NOTE	US912828JA96	-550,000	0.999766	1.000000	
0	0	0	0	0	635,000	0	00103RBA3	AESOP 2003-4A A2	AESOP FUNDING II LLC	635,000	0.900963	1.000000	
0	0	0	0	0	100,000	0	03061NUN0	AMCAR 2005-CF A4	AMERICREDIT AUTOMOBILE RECEIVA	100,000	0.853344	1.000000	
0	0	0	0	0	296,173	0	14042DAB8	COAFT 2007-A A2	CAPITAL ONE AUTO FINANCE TRUST	296,173	0.952517	1.000000	
0	0	0	0	0	741,987	0	14042FAB3	COAFT 2007-B A2	CAPITAL ONE AUTO FINANCE TRUST	741,987	0.952489	1.000000	
0	0	0	0	0	1,355,000	0	25755TAA8	DPABS 2007-1 A2 144A 3C7	DOMINOS PIZZA MASTER ISSUER LL	US25755TAA88	1,355,000	0.805407	1.000000
0	0	0	0	0	700,000	0	42805RAP4	HERTZ 2006-2 A2	HERTZ VEHICLE FINANCING LLC	US42805RAP47	700,000	0.950959	1.000000
0	0	0	0	0	10,000,000	0	80281WAD3	SDART 2007-3 A3	SANTANDER DRIVE AUTO RECEIVABL		10,000,000	0.844636	1.000000
0	0	0	0	0	198,738	0	83545YAA1	SONIC 2006-1A A2	SONIC CAPITAL LLC		198,738	0.883797	1.000000
0	0	0	0	0	95,092	0	89578VAC0	TAROT 2006-B A3	TRIAD AUTO RECEIVABLES OWNER T		95,092	0.903006	1.000000
0	0	-5,988,828	0	0	-6,000,000	0	912828HX1	U S TREASURY NOTE	US912828HX18	-6,000,000	0.993138	1.000000	
0	0	0	0	0	8,500,000	0	74043AAE1	PREFERRED TERM SECURITIES XXII	US74043AAE10	8,500,000	0.705978	1.000000	
1	0	0	0	0	-1	-1	912828ED8	U S TREASURY NOTE		-1	1.040174	1.000000	
12,556,781	0	0	0	0	-12,000,000	-12,556,781	912828EN6	U S TREASURY NOTE	US912828EN62	-12,000,000	1.048398	1.000000	
0	0	-13,512,045	0	0	-12,750,000	0	912828EQ9	U S TREASURY NOTE		-12,750,000	1.059768	1.000000	
121,127	0	-5,154,232	0	0	-5,000,000	-121,127	912828ES5	U S TREASURY NOTE	US912828ES59	-5,000,000	1.055072	1.000000	
20,556	0	-26,121	0	0	-47,000	-20,556	912828HX1	U S TREASURY NOTE	US912828HX18	-47,000	0.993138	1.000000	
0	0	0	0	0	27,000	10,457	912828HY9	U S TREASURY NOTE	US912828HY90	27,000	0.990528	1.000000	
0	0	0	0	0	26	0	F00180074	FED. HOME LOAN MTG. CORP. - PC		26	1.082433	1.000000	
0	0	0	0	0	1,633,724	1,533,352	F00A47209	GOLD PC 30 YEAR - FHLMC	US3128K&AJ50	1,633,724	0.938562	1.000000	
0	0	0	0	0	147,336	75,182	F00A52756	GOLD PC 30 YEAR - FHLMC		147,336	1.020557	1.000000	
0	0	0	0	0	1,796,480	826,611	F00A62947	GOLD PC 30 YEAR - FHLMC		1,796,480	0.998017	1.000000	
0	0	0	0	0	83,449	85,165	F00A63930	GOLD PC 30 YEAR - FHLMC		83,449	1.020557	1.000000	
0	0	0	0	0	190,134	194,042	F00A64998	GOLD PC 30 YEAR - FHLMC		190,134	1.020557	1.000000	
0	0	0	0	0	557,192	0	F00A66740	GOLD PC 30 YEAR - FHLMC		557,192	1.037707	1.000000	
0	0	0	0	0	90,183	0	F00A67024	GOLD PC 30 YEAR - FHLMC		90,183	1.020557	1.000000	

0	0	0	0	0	49,006	50,013	F00A67285	GOLD PC 30 YEAR - FHLMC		49,006	1.020557	1.000000
0	0	0	0	0	60,922	0	F00A68442	GOLD PC 30 YEAR - FHLMC		60,922	1.020557	1.000000
0	0	0	0	0	498,987	0	F00A69233	GOLD PC 30 YEAR - FHLMC		498,987	1.037707	1.000000
0	0	0	0	0	192,248	196,200	F00A69290	GOLD PC 30 YEAR - FHLMC		192,248	1.020557	1.000000
0	0	0	0	4,979,346	250,653	250,156	F00A74272	GOLD PC 30 YEAR - FHLMC		250,653	0.998017	1.000000
0	0	0	0	0	302,061	0	F00A74388	GOLD PC 30 YEAR - FHLMC		302,061	1.020557	1.000000
0	0	0	0	0	344,076	351,149	F00A76590	GOLD PC 30 YEAR - FHLMC		344,076	1.020557	1.000000
0	0	0	0	0	44,761	0	F00A76694	GOLD PC 30 YEAR - FHLMC		44,761	1.020557	1.000000
0	0	0	0	0	277,411	276,861	F00A76887	GOLD PC 30 YEAR - FHLMC		277,411	0.998017	1.000000
0	0	0	0	0	306,788	0	F00A77248	GOLD PC 30 YEAR - FHLMC		306,788	0.970868	1.000000
250,156	0	0	0	0	-250,652	-250,156	F00A77251	GOLD PC 30 YEAR - FHLMC		-250,652	0.998017	1.000000
0	0	0	0	0	500,000	0	F00A77345	GOLD PC 30 YEAR - FHLMC		500,000	0.970868	1.000000
0	0	0	0	0	74,820	0	F00A80839	GOLD PC 30 YEAR - FHLMC		74,820	1.020557	1.000000
0	0	0	0	0	145,064	0	F00B11157	GOLD PC 15 YEAR - FHLMC		145,064	1.039347	1.000000
0	0	0	0	0	4,005	0	F00E00462	GOLD PC 15 YEAR - FHLMC		4,005	1.039346	1.000000
0	0	0	0	0	2,500	0	F00E00678	GOLD PC 15 YEAR - FHLMC	US31294JXF01	2,500	1.039345	1.000000
0	0	0	0	0	118,138	0	F00E01101	GOLD PC 15 YEAR - FHLMC		118,138	1.039347	1.000000
0	0	0	0	0	47,291	0	F00E88623	GOLD PC 15 YEAR - FHLMC		47,291	1.039347	1.000000
0	0	0	0	0	31,884	0	F00E77788	GOLD PC 15 YEAR - FHLMC		31,884	1.039347	1.000000
0	0	0	0	0	4,855	0	F00E82285	GOLD PC 15 YEAR - FHLMC		4,855	1.039348	1.000000
0	0	0	0	0	2,873	0	F00E82625	GOLD PC 15 YEAR - FHLMC		2,873	1.039346	1.000000
0	0	0	0	0	93,137	0	F00E82828	GOLD PC 15 YEAR - FHLMC		93,137	1.039347	1.000000
0	0	0	0	0	161,207	0	F00E87550	GOLD PC 15 YEAR - FHLMC		161,207	1.039347	1.000000
0	0	0	0	0	4,739	0	F00E88477	GOLD PC 15 YEAR - FHLMC		4,739	1.039349	1.000000
0	0	0	0	0	128,835	0	F00E90349	GOLD PC 15 YEAR - FHLMC		128,835	1.039347	1.000000
0	0	0	0	0	77,576	0	F00E97226	GOLD PC 15 YEAR - FHLMC		77,576	1.039347	1.000000
0	0	0	0	0	19,814	0	F00G02385	GOLD PC 30 YEAR - FHLMC		19,814	1.020557	1.000000
0	0	0	0	0	12,894	0	F00G02586	GOLD PC 30 YEAR - FHLMC		12,894	1.020557	1.000000
0	0	0	0	0	51,969	51,966	F00G03111	GOLD PC 30 YEAR - FHLMC		51,969	0.998017	1.000000
0	0	0	0	0	184,636	188,432	F00G03514	GOLD PC 30 YEAR - FHLMC		184,636	1.020557	1.000000
0	0	0	0	0	138,122	140,861	F00G03616	GOLD PC 30 YEAR - FHLMC		138,122	1.020557	1.000000
0	0	0	0	0	2,013,017	0	F00G03823	GOLD PC 30 YEAR - FHLMC		2,013,017	1.068021	1.000000
0	0	0	0	0	935,786	933,930	F00G03833	GOLD PC 30 YEAR - FHLMC		935,786	0.998017	1.000000
0	0	0	0	0	185,638	189,454	F00G03988	GOLD PC 30 YEAR - FHLMC		185,638	1.020557	1.000000
0	0	0	0	0	199,978	204,089	F00G04005	GOLD PC 30 YEAR - FHLMC		199,978	1.020557	1.000000
0	0	0	0	0	83,232	84,843	F00G04177	GOLD PC 30 YEAR - FHLMC		83,232	1.020557	1.000000
0	0	0	0	0	354,544	0	F00G04226	GOLD PC 30 YEAR - FHLMC		354,544	1.020557	1.000000
0	0	0	0	0	1,569,131	0	F00G04253	GOLD PC 30 YEAR - FHLMC		1,569,131	1.037707	1.000000
0	0	0	0	0	1,065,595	1,022,123	F00G04263	GOLD PC 30 YEAR - FHLMC		1,065,595	1.020557	1.000000
0	0	0	0	0	1,825,562	139,438	F00G08217	GOLD PC 30 YEAR - FHLMC		1,825,562	1.020557	1.000000
0	0	0	0	0	622,682	0	F00G11627	GOLD PC 15 YEAR - FHLMC		622,682	1.039347	1.000000
0	0	0	0	0	39,628	0	F00G12266	GOLD PC 15 YEAR - FHLMC		39,628	1.039347	1.000000
0	0	0	0	0	354,884	0	F00G12664	GOLD PC 15 YEAR - FHLMC		354,884	1.039347	1.000000
0	0	0	0	0	176,349	0	F00G18023	GOLD PC 15 YEAR - FHLMC		176,349	1.039347	1.000000
0	0	0	0	0	69,783	0	F00G18153	GOLD PC 15 YEAR - FHLMC		69,783	1.039347	1.000000
0	0	0	0	0	176,042	0	F00G18165	GOLD PC 15 YEAR - FHLMC		176,042	1.039347	1.000000
0	0	0	0	0	208,681	0	F00G18224	GOLD PC 15 YEAR - FHLMC		208,681	1.039347	1.000000
0	0	0	0	0	983,889	0	F00J05327	GOLD PC 15 YEAR - FHLMC		983,889	1.039347	1.000000
0	0	0	0	0	34,765	0	F00J05329	GOLD PC 15 YEAR - FHLMC		34,765	1.039347	1.000000
0	0	0	0	0	1,254,870	0	F00J05905	GOLD PC 15 YEAR - FHLMC		1,254,870	1.039347	1.000000
0	0	0	0	0	28	0	G00024438	G N M A PASS THRU POOL 024438XUNITED FINANCIAL MORTGAGE C	US362053EK28	28	1.071607	1.000000
0	0	0	0	0	629	0	G00026327	GNMA SF 30 YEAR		629	1.070872	1.000000
0	0	0	0	0	28	0	G00026681	GNMA SF 30 YEAR		28	1.070910	1.000000
0	0	0	0	0	84	0	G00026829	GNMA SF 30 YEAR		84	1.070852	1.000000
0	0	0	0	0	4	0	G00027013	G N M A PASS THRU POOL 027013XTHE COLWELL COMPANY	R/ US362056AN34	4	1.076082	1.000000
0	0	0	0	0	497	0	G00027534	GNMA SF 30 YEAR		497	1.070870	1.000000
0	0	0	0	0	1,172	0	G00033440	GNMA SF 30 YEAR		1,172	1.116971	1.000000
0	0	0	0	0	20	0	G00036953	GNMA SF 30 YEAR	US362067BW96	20	1.116992	1.000000
0	0	0	0	0	702	0	G00039588	GNMA SF 30 YEAR	US3620696Z40	702	1.124895	1.000000
0	0	0	0	0	47	0	G00059907	G N M A PASS THRU POOL 059907XFIRST UNION MORTGAGE CORPO	US362092R422	47	1.124850	1.000000
0	0	0	0	0	167	0	G00067225	G N M A PASS THRU POOL 067225XFLEET MORTGAGE CORPORATION	US362100V555	167	1.124897	1.000000
0	0	0	0	0	7,850	0	G00136224	GNMA SF 30 YEAR		7,850	1.098611	1.000000
0	0	0	0	0	493	0	G00147296	GNMA SF 30 YEAR		493	1.098623	1.000000
0	0	0	0	0	1,049	0	G00171351	GNMA SF 30 YEAR		1,049	1.070874	1.000000
0	0	0	0	0	2,406	0	G00180421	G N M A PASS THRU POOL 180421XGULF STATES MORTGAGE CO	US362161LA79	2,406	1.060447	1.000000
0	0	0	0	0	6,218	0	G00181401	GNMA SF 30 YEAR		6,218	1.070874	1.000000
0	0	0	0	0	2,291	0	G00199010	GNMA SF 30 YEAR		2,291	1.098611	1.000000
0	0	0	0	0	211	0	G00221839	GNMA SF 30 YEAR	US36218GEL88	211	1.070849	1.000000
0	0	0	0	0	637	0	G00230669	G N M A PASS THRU POOL 230669XMETMOR FINANCIAL INC	R/M US362185F627	637	1.064428	1.000000
0	0	0	0	0	269	0	G00231079	G N M A PASS THRU POOL 231079XFIRST COMMERCIAL MORTGAGE	US36218SUC24	269	1.084441	1.000000
0	0	0	0	0	2,899	0	G00252943	GNMA SF 30 YEAR		2,899	1.070877	1.000000
0	0	0	0	0	1,423	0	G00314517	G N M A PASS THRU POOL 314517XRMD 8.00	11/15/2021 US36223QK639	1,423	1.067830	1.000000
0	0	0	0	0	1,691	0	G00315111	GNMA SF 30 YEAR		1,691	1.070871	1.000000
0	0	0	0	0	8	0	G00349788	GNMA SF 30 YEAR		8	1.042385	1.000000

0	0	0	0	0	42,540	0	G00394803	GNMA-15YR MATURITY		42,540	1.048496	1.000000
0	0	0	0	0	5,314	0	G00398653	GNMA-15YR MATURITY		5,314	1.048880	1.000000
0	0	0	0	0	81,929	0	G00400585	GNMA SF 30 YEAR		81,929	0.979618	1.000000
0	0	0	0	0	1,111	0	G00410316	GNMA SF 30 YEAR		1,111	1.073017	1.000000
0	0	0	0	0	9,761	0	G00417315	GNMA-15YR MATURITY		9,761	1.043021	1.000000
0	0	0	0	0	3,603	0	G00417364	GNMA-15YR MATURITY	US36205PTV21	3,603	1.034931	1.000000
0	0	0	0	0	12,026	0	G00431529	GNMA SF 30 YEAR		12,026	1.073236	1.000000
0	0	0	0	0	1,918	0	G00434312	GNMA-15YR MATURITY	US36207KN555	1,918	1.034932	1.000000
0	0	0	0	0	4,665	0	G00435016	GNMA SF 30 YEAR		4,665	1.070675	1.000000
0	0	0	0	0	3,062	0	G00465555	G N M A PASS THRU POOL 465355XNAVY FEDERAL CREDIT UNION	US36209AE486	3,062	1.023214	1.000000
0	0	0	0	0	622	0	G00504588	GNMA SF 30 YEAR		622	1.073025	1.000000
0	0	0	0	0	80,111	0	G00505821	GNMA SF 30 YEAR		80,111	1.038332	1.000000
0	0	0	0	27,126	54,356	0	G00520202	GNMA SF 30 YEAR		54,356	1.004862	1.000000
0	0	0	0	0	1,555	0	G00520556	GNMA SF 30 YEAR		1,555	1.073019	1.000000
0	0	0	0	0	1,466	0	G00543017	GNMA SF 30 YEAR		1,466	1.073024	1.000000
0	0	0	0	0	1,398	0	G00543919	GNMA SF 30 YEAR		1,398	1.073020	1.000000
0	0	0	0	0	1,256	0	G00552958	GNMA SF 30 YEAR		1,256	1.038334	1.000000
0	0	0	0	0	0	0	G00553166	GNMA SF 30 YEAR		0	1.000156	1.000000
0	0	0	0	0	1,500	0	G00580741	GNMA SF 30 YEAR		1,500	1.073018	1.000000
0	0	0	0	0	1,209	0	G00564221	GNMA SF 30 YEAR		1,209	1.073016	1.000000
0	0	0	0	0	230,923	0	G00570584	GNMA SF 30 YEAR		230,923	1.023213	1.000000
0	0	0	0	0	3,452	0	G00575892	GNMA SF 30 YEAR		3,452	1.038332	1.000000
0	0	0	0	0	228	0	G00578089	GNMA SF 30 YEAR		228	1.023225	1.000000
0	0	0	0	0	1,598	0	G00579286	GNMA SF 30 YEAR		1,598	1.073019	1.000000
0	0	0	0	0	1,473	0	G00582100	GNMA SF 30 YEAR		1,473	1.073024	1.000000
0	0	0	0	0	5,826	0	G00582912	GNMA SF 30 YEAR		5,826	1.038331	1.000000
0	0	0	0	0	833	0	G00583578	GNMA SF 30 YEAR		833	1.073020	1.000000
0	0	0	0	0	895	0	G00594973	GNMA SF 30 YEAR		895	1.067830	1.000000
0	0	0	0	0	1,494	0	G00595076	GNMA SF 30 YEAR		1,494	1.038331	1.000000
0	0	0	0	0	16,467	0	G00600659	GNMA SF 30 YEAR		16,467	1.023213	1.000000
0	0	0	0	0	19,055	0	G00602246	GNMA SF 30 YEAR		19,055	1.004862	1.000000
0	0	0	0	0	0	0	G00610978	GNMA SF 30 YEAR		0	0.975312	1.000000
0	0	0	0	0	928	0	G00611334	GNMA SF 30 YEAR		928	0.979622	1.000000
0	0	0	0	0	752	0	G00614617	GNMA SF 30 YEAR		752	1.073021	1.000000
0	0	0	0	0	132,380	0	G00616210	GNMA SF 30 YEAR		132,380	1.008299	1.000000
0	0	0	0	0	15,163	0	G00617261	GNMA SF 30 YEAR		15,163	1.023214	1.000000
0	0	0	0	0	132,431	0	G00617744	GNMA SF 30 YEAR		132,431	1.038332	1.000000
0	0	0	0	0	61,680	0	G00617790	GNMA SF 30 YEAR		61,680	1.023214	1.000000
0	0	0	0	0	454,006	0	G00633573	GNMA SF 30 YEAR		454,006	1.023214	1.000000
0	0	0	0	0	3,540	0	G00635328	GNMA SF 30 YEAR		3,540	1.004893	1.000000
0	0	0	0	0	337,580	350,520	G00640654	GNMA SF 30 YEAR		337,580	1.038332	1.000000
0	0	0	0	0	9,826	0	G00641703	GNMA SF 30 YEAR		9,826	0.979617	1.000000
0	0	0	0	0	6,817	0	G00642991	GNMA SF 30 YEAR		6,817	1.004862	1.000000
0	0	0	0	0	212,608	0	G00643228	GNMA SF 30 YEAR		212,608	1.073021	1.000000
0	0	0	0	0	13,578	0	G00643374	GNMA SF 30 YEAR		13,578	1.004862	1.000000
0	0	0	0	54,238	46,833	0	G00645852	GNMA SF 30 YEAR		46,833	1.004862	1.000000
0	0	0	0	0	19,510	0	G00651224	GNMA SF 30 YEAR		19,510	1.004862	1.000000
0	0	0	0	2,805,095	114,341	0	G00651753	GNMA SF 30 YEAR		114,341	1.004892	1.000000
0	0	0	0	0	53,168	0	G00653630	GNMA SF 30 YEAR		53,168	1.004862	1.000000
0	0	0	0	0	100,200	0	G00655342	GNMA SF 30 YEAR		100,200	1.023214	1.000000
0	0	0	0	275,928	213,031	0	G00656302	GNMA SF 30 YEAR		213,031	1.038332	1.000000
0	0	0	0	0	1,120,527	0	G00657112	GNMA SF 30 YEAR		1,120,527	1.073021	1.000000
526,240	0	0	0	0	-509,814	-528,240	G00657523	GNMA SF 30 YEAR		-509,814	1.038332	1.000000
190,661	0	0	0	0	-123,822	-190,661	G00658019	GNMA SF 30 YEAR		-123,822	1.038332	1.000000
753,544	0	0	0	755,814	-749,875	-753,544	G00658498	GNMA SF 30 YEAR		-749,875	1.004862	1.000000
484,484	0	0	0	0	-478,229	-484,484	G00658592	GNMA SF 30 YEAR		-478,229	1.038332	1.000000
0	0	0	0	0	100,099	0	G00658649	GNMA SF 30 YEAR		100,099	1.038332	1.000000
454,985	0	0	0	0	-438,188	-454,985	G00659686	GNMA SF 30 YEAR		-438,188	1.038332	1.000000
0	0	0	0	305,957	411,179	413,191	G00659892	GNMA SF 30 YEAR		411,179	1.004862	1.000000
0	0	0	0	0	477,078	0	G00661960	GNMA SF 30 YEAR		477,078	1.073021	1.000000
0	0	0	0	0	52,642	0	G00662554	GNMA SF 30 YEAR		52,642	1.038331	1.000000
0	0	0	0	0	6,199	0	G00663168	GNMA SF 30 YEAR		6,199	0.979618	1.000000
0	0	0	0	0	30,059	0	G00665258	GNMA SF 30 YEAR		30,059	1.038332	1.000000
220,606	0	0	0	0	-212,462	-220,606	G00667863	GNMA SF 30 YEAR		-212,462	1.038332	1.000000
0	0	0	0	0	183,822	190,660	G00668397	GNMA SF 30 YEAR		183,822	1.038332	1.000000
0	0	0	0	0	1,993,135	0	G00668886	GNMA SF 30 YEAR		1,993,135	1.073021	1.000000
0	0	0	0	0	1,834,952	0	G00688892	GNMA SF 30 YEAR		1,834,952	1.073021	1.000000
0	0	0	0	0	996,301	0	G00688897	GNMA SF 30 YEAR		996,301	1.073021	1.000000
0	0	0	0	0	200,000	200,078	G00689033	GNMA SF 30 YEAR		200,000	1.004862	1.000000
0	0	0	0	0	549,875	552,565	G00689067	GNMA SF 30 YEAR		549,875	1.004862	1.000000
0	0	0	0	318,729	36,867	0	G00670997	GNMA SF 30 YEAR		36,867	1.004862	1.000000
0	0	0	0	390,577	37,428	0	G00671286	GNMA SF 30 YEAR		37,428	1.004862	1.000000
0	0	0	0	0	57,789	0	G00671310	GNMA SF 30 YEAR		57,789	1.004862	1.000000
0	0	0	0	278,072	42,312	0	G00671338	GNMA SF 30 YEAR		42,312	1.004862	1.000000

0	0	0	0	0	27,110	0	G00673587	GNMA SF 30 YEAR					27,110	1.038331	1.000000
550,193	0	0	0	0	-529,882	-550,193	G00673697	GNMA SF 30 YEAR					-529,882	1.038332	1.000000
0	0	0	0	0	99	0	G00674386	GNMA SF 30 YEAR					99	1.038393	1.000000
0	0	0	0	0	244,007	253,360	G00674450	GNMA SF 30 YEAR					244,007	1.038332	1.000000
0	0	0	0	0	467,601	0	G00675010	GNMA SF 30 YEAR					467,601	1.038332	1.000000
0	0	0	0	0	2,694,740	0	G00675371	GNMA SF 30 YEAR					2,694,740	0.944813	1.000000
0	0	0	0	416,822	600,000	0	G00675870	GNMA SF 30 YEAR					600,000	1.038332	1.000000
0	0	0	0	0	246,637	0	G00676213	GNMA SF 30 YEAR					246,637	1.038332	1.000000
0	0	0	0	0	413,772	0	G00676377	GNMA SF 30 YEAR					413,772	1.038332	1.000000
0	0	0	0	0	50,305	0	G00676855	GNMA SF 30 YEAR					50,305	1.004892	1.000000
0	0	0	0	0	184,763	0	G00676999	GNMA SF 30 YEAR					184,763	1.038332	1.000000
350,520	0	0	0	0	-337,580	-350,520	G00677528	GNMA SF 30 YEAR					-337,580	1.038332	1.000000
0	0	0	0	0	315,002	0	G00677553	GNMA SF 30 YEAR					315,002	1.038332	1.000000
0	0	0	0	0	967,968	454,880	G00677619	GNMA SF 30 YEAR					967,968	1.038332	1.000000
0	0	0	0	0	44,898	0	G00678417	GNMA SF 30 YEAR					44,898	1.004892	1.000000
0	0	0	0	0	123,394	0	G00678558	GNMA SF 30 YEAR					123,394	0.979618	1.000000
0	0	0	0	0	544,821	0	G00678560	GNMA SF 30 YEAR					544,821	0.979618	1.000000
0	0	0	0	0	497,631	0	G00679574	GNMA SF 30 YEAR					497,631	0.979618	1.000000
413,190	0	0	0	0	-411,179	-413,190	G00679899	GNMA SF 30 YEAR					-411,179	1.004892	1.000000
0	0	0	0	0	39,824	0	G00680606	GNMA SF 30 YEAR					39,824	1.004892	1.000000
0	0	0	0	0	299,640	0	G00681670	GNMA SF 30 YEAR					299,640	0.979618	1.000000
0	0	0	0	0	26,591	0	G00685463	GNMA SF 30 YEAR					26,591	1.004892	1.000000
0	0	0	0	0	79,600	0	G00685685	GNMA SF 30 YEAR					79,600	1.004892	1.000000
0	0	0	0	0	536,053	0	G00685808	GNMA SF 30 YEAR					536,053	1.038332	1.000000
0	0	0	0	0	622,037	517,540	G00686381	GNMA SF 30 YEAR					622,037	1.038332	1.000000
0	0	0	0	0	983,042	1,020,724	G00686730	GNMA SF 30 YEAR					983,042	1.038332	1.000000
0	0	0	0	0	523,307	0	G00686747	GNMA SF 30 YEAR					523,307	0.979618	1.000000
0	0	0	0	0	372,863	0	G00686836	GNMA SF 30 YEAR					372,863	0.979618	1.000000
0	0	0	0	0	448,641	0	G00688410	GNMA SF 30 YEAR					448,641	0.979618	1.000000
0	0	0	0	0	57,055	0	G00688621	GNMA SF 30 YEAR					57,055	0.979618	1.000000
0	0	0	0	0	800,610	0	G00690784	GNMA SF 30 YEAR					800,610	0.979618	1.000000
0	0	0	0	0	1,044,888	0	G00691204	GNMA SF 30 YEAR					1,044,888	0.944813	1.000000
0	0	0	0	0	10,241	0	G00780153	GNMA SF 30 YEAR					10,241	1.070875	1.000000
0	0	0	0	0	17,851	0	G00780184	GNMA SF 30 YEAR					17,851	1.098611	1.000000
0	0	0	0	0	70,769	0	G00782272	GNMA SF 30 YEAR					70,769	1.004892	1.000000
0	0	0	0	0	6,883	0	I00000058	GNMA II-JUMBOS					6,883	1.070875	1.000000
0	0	0	0	0	48	0	I00000380	G N M A PASS THRU POOL 000380MGNMA II	R/RMD	11.00	US36202AM534		48	1.116832	1.000000
0	0	0	0	0	808	0	I00000608	G N M A PASS THRU POOL 000608MMULTIPLE ISSUER	R/RMD		US36202AU966		808	1.070870	1.000000
0	0	0	0	0	1,016	0	I00000625	G N M A PASS THRU POOL 000625MR/RMD	9.00	09/20/2018	US36202AVS31		1,016	1.070872	1.000000
0	0	0	0	0	325	0	I00000660	G N M A PASS THRU POOL 000660MGNMA II	R/RMD	9.00	US36202AW50		325	1.070856	1.000000
0	0	0	0	0	253	0	I00000692	GNMA II-JUMBOS					253	1.064698	1.000000
0	0	0	0	0	553	0	I00000732	GNMA II-JUMBOS			US36202AY505		553	1.084443	1.000000
0	0	0	0	0	2,771	0	I00000797	GNMA II-JUMBOS					2,771	1.064701	1.000000
0	0	0	0	0	38	0	I00000983	G N M A PASS THRU POOL 000983MR/RMD	8.50	05/20/2018	US36202BCU70		38	1.084495	1.000000
0	0	0	0	0	175	0	I00001033	G N M A PASS THRU POOL 001033MR/RMD	7.50	04/20/2023	US36202BEE11		175	1.069601	1.000000
0	0	0	0	0	538	0	I00001148	GNMA II-JUMBOS					538	1.064708	1.000000
0	0	0	0	0	1,637	0	I00001268	G N M A PASS THRU POOL 001268MR/RMD	8.00	07/20/2023	US36202BMR32		1,637	1.064701	1.000000
0	0	0	0	0	1,370	0	I00001272	G N M A PASS THRU POOL 001272MSINGLE FAMILY LOAN POOL	R		US36202BMV44		1,370	1.070876	1.000000
0	0	0	0	0	714	0	I00001326	G N M A PASS THRU POOL 001326MR/RMD	6.00	01/20/2020	US36202BPK51		714	1.070883	1.000000
0	0	0	0	0	196	0	I00001344	G N M A PASS THRU POOL 001344MR/RMD	9.00	02/20/2020	US36202BP584		196	1.070804	1.000000
0	0	0	0	0	345	0	I00001398	G N M A PASS THRU POOL 001398MR/RMD	6.00	05/20/2020	US36202BRT43		345	1.070891	1.000000
0	0	0	0	0	17,665	0	I00001450	GNMA II-JUMBOS					17,665	1.064702	1.000000
0	0	0	0	0	68,864	0	I00001830	GNMA II-JUMBOS					68,864	1.070875	1.000000
0	0	0	0	0	2,099	0	I00001871	GNMA II-JUMBOS					2,099	1.070871	1.000000
0	0	0	0	0	21,661	0	I00001886	GNMA II-JUMBOS					21,661	1.070875	1.000000
0	0	0	0	0	4,967	0	I00001940	G N M A PASS THRU POOL 001940MR/RMD	6.00	12/20/2024	US36202CEM10		4,967	1.070875	1.000000
0	0	0	0	0	4,266	0	I00002143	GNMA II-JUMBOS					4,266	1.070876	1.000000
0	0	0	0	0	21,393	0	I00002474	GNMA II-JUMBOS					21,393	1.064701	1.000000
0	0	0	0	0	1,844	0	I00002476	GNMA II-JUMBOS					1,844	1.070874	1.000000
0	0	0	0	0	5,203	0	I00002501	GNMA II-JUMBOS					5,203	1.070875	1.000000
0	0	0	0	0	972	0	I00002909	GNMA II-JUMBOS			US36202DGS45		972	1.064709	1.000000
0	0	0	0	0	65,974	0	I00002922	GNMA II-JUMBOS					65,974	1.064701	1.000000
0	0	0	0	0	47	0	I00002948	GNMA II-JUMBOS			US36202DHZ78		47	1.070865	1.000000
0	0	0	0	0	4,219	0	I00002973	GNMA II-JUMBOS					4,219	1.064701	1.000000
0	0	0	0	0	16,315	0	I00003231	GNMA II-JUMBOS					16,315	1.064702	1.000000
0	0	0	0	0	7,592	0	I00003306	GNMA II-JUMBOS			US36202DU747		7,592	1.002862	1.000000
0	0	0	0	0	7,798	0	I00003584	GNMA II-JUMBOS			US36202D8V85		7,798	1.022901	1.000000
0	0	0	0	0	6,386,411	0	I00003953	GNMA II-JUMBOS					6,386,411	1.002861	1.000000
0	0	0	0	0	436,144	0	I00003960	GNMA II 15YR-JUMBO					436,144	1.029932	1.000000
0	0	0	0	0	389,913	0	I00004016	GNMA II-JUMBOS					389,913	1.002861	1.000000
511,400	0	0	0	0	-499,950	-511,400	I00004017	GNMA II-JUMBOS					-499,950	1.022901	1.000000
0	0	0	0	0	2,005,500	0	I00004029	GNMA II-JUMBOS					2,005,500	1.037941	1.000000
0	0	0	0	0	585,790	0	I00004040	GNMA II-JUMBOS					585,790	1.037941	1.000000
0	0	0	0	0	499,951	511,400	I00004060	GNMA II-JUMBOS					499,951	1.022901	1.000000

0	0	0	0	0	1,495,386	0	I0004070	GNMA II-JUMBOS		1,495,386	0.940438	1.000000
0	0	0	0	0	210,087	0	I0004072	GNMA II-JUMBOS		210,087	1.002861	1.000000
0	0	0	0	0	452,841	0	I0004076	GNMA II-JUMBOS		452,841	1.089896	1.000000
0	0	0	0	0	1,299,029	0	I0004082	GNMA II-JUMBOS		1,299,029	0.940438	1.000000
0	0	0	0	0	1,643,264	0	I0004113	GNMA II-JUMBOS		1,643,264	0.975712	1.000000
0	0	0	0	0	400,000	0	I0004114	GNMA II-JUMBOS		400,000	1.002861	1.000000
0	0	0	0	0	1,000,400	0	I0004142	GNMA II-JUMBOS		1,000,400	0.940437	1.000000
0	0	0	0	0	1,403,777	0	I0004143	GNMA II-JUMBOS		1,403,777	0.975712	1.000000
0	0	0	0	0	2,386,542	0	I0004144	GNMA II-JUMBOS		2,386,542	1.002861	1.000000
0	0	0	0	0	235,486	0	I0004145	GNMA II-JUMBOS		235,486	1.022901	1.000000
0	0	0	0	0	2,787	0	I00171825	GNMA II-CUSTOM	US38218Q4J28	2,787	1.060445	1.000000
0	0	0	0	0	3,008	0	I00251153	GNMA II-CUSTOM	US36219J5N53	3,008	1.084429	1.000000
0	0	0	0	0	2,172	0	I00293253	GNMA II-CUSTOM	US362200WN33	2,172	1.060446	1.000000
0	0	0	0	0	518,528	0	I00662315	GNMA II-JUMBOS		518,528	1.037941	1.000000
0	0	0	0	0	152	0	N00100084	FNMA SF 30 YEAR		152	1.064916	1.000000
0	0	0	0	0	20,965	0	N00124947	FNMA SF 30 YEAR		20,965	1.058809	1.000000
0	0	0	0	0	2,737	0	N00250675	FNMA GTD PASS THRU POOL#290675FNMA	RMD 8.00 US31371FMY50	2,737	1.064703	1.000000
0	0	0	0	0	2,643	0	N00251060	FNMA 20 YEAR		2,643	1.022431	1.000000
0	0	0	0	0	5,157	0	N00252209	FNMA SF 30 YEAR		5,157	1.019621	1.000000
0	0	0	0	0	3,348	0	N00252441	FNMA 20 YEAR		3,348	1.022432	1.000000
0	0	0	0	0	48,624	0	N00253000	FNMA SF 30 YEAR		48,624	1.064701	1.000000
0	0	0	0	0	9,513	0	N00253356	FNMA SF 30 YEAR		9,513	1.064701	1.000000
0	0	0	0	0	145,738	0	N00253706	FNMA 15 YEAR	US31371JYB42	145,738	1.043722	1.000000
0	0	0	0	0	129,314	0	N00254281	FNMA 15 YEAR		129,314	1.043722	1.000000
0	0	0	0	0	67,445	0	N00254343	FNMA 15 YEAR		67,445	1.043722	1.000000
0	0	0	0	0	17,529	0	N00254587	FNMA SF 30 YEAR	US31371KXQ92	17,529	0.997705	1.000000
0	0	0	0	0	28,896	0	N00255550	FNMA 20 YEAR	US31371LZP74	28,896	1.003965	1.000000
200,791	0	0	0	0	-200,000	-200,791	N00256802	FNMA 20 YEAR		-200,000	1.003965	1.000000
0	0	0	0	0	0	0	N00256811	FNMA SF 30 YEAR		0	1.050781	1.000000
0	0	0	0	0	0	0	N00256979	FNMA SF 30 YEAR		0	1.986250	1.000000
0	0	0	0	0	0	0	N00257004	FNMA SF 30 YEAR		0	1.014453	1.000000
0	0	0	0	0	0	0	N00257005	FNMA SF 30 YEAR		0	1.031094	1.000000
0	0	0	0	0	0	0	N00257052	FNMA SF 30 YEAR		0	0.986250	1.000000
0	0	0	0	0	130,647	0	N00257069	FNMA 15 YEAR		130,647	1.043722	1.000000
0	0	0	0	0	957,957	0	N00257075	FNMA 20 YEAR		957,957	1.003965	1.000000
0	0	0	0	0	0	0	N00257102	FNMA SF 30 YEAR		0	1.031094	1.000000
0	0	0	0	0	6,866,466	0	N00257125	FNMA 20 YEAR		6,866,466	1.003965	1.000000
0	0	0	0	0	12,143,630	0	N00257140	FNMA SF 30 YEAR		12,143,630	1.089896	1.000000
0	0	0	0	0	4,532,707	0	N00257213	FN40- FNMA 40YR		4,532,707	1.008995	1.000000
0	0	0	0	0	0	0	N00257218	FNMA SF 30 YEAR		0	1.063438	1.000000
0	0	0	0	0	0	0	N00257225	FNMA 15 YEAR		0	1.038125	1.000000
0	0	0	0	0	1,000,000	0	N00257242	FNMA 15 YEAR		1,000,000	0.947351	1.000000
0	0	0	0	0	2,791	0	N00323266	FNMA 20 YEAR		2,791	1.022433	1.000000
0	0	0	0	0	932,423	0	N00357938	FNMA SF 30 YEAR		932,423	1.019620	1.000000
0	0	0	0	0	20,825	0	N00406906	FNMA SF 30 YEAR		20,825	1.028636	1.000000
0	0	0	0	0	53,498	0	N00430204	FNMA 15 YEAR		53,498	1.043722	1.000000
0	0	0	0	0	4,737	0	N00443089	FNMA 20 YEAR		4,737	1.022431	1.000000
0	0	0	0	0	958	0	N00494021	FNMA 20 YEAR		958	1.022431	1.000000
0	0	0	0	0	1,865	0	N00500189	FNMA SF 30 YEAR		1,865	1.064699	1.000000
0	0	0	0	0	65,101	0	N00511590	FNMA 15 YEAR		65,101	1.043722	1.000000
0	0	0	0	0	13,268	0	N00531058	FNMA SF 30 YEAR		13,268	1.064702	1.000000
0	0	0	0	0	33,888	0	N00535101	FNMA 15 YEAR		33,888	1.043722	1.000000
0	0	0	0	0	19,528	0	N00538032	FNMA SF 30 YEAR		19,528	1.064702	1.000000
0	0	0	0	0	14,180	0	N00538999	FNMA SF 30 YEAR		14,180	1.064701	1.000000
0	0	0	0	0	8,754	0	N00537732	FNMA SF 30 YEAR		8,754	1.064702	1.000000
0	0	0	0	0	12,558	0	N00545240	FNMA SF 30 YEAR		12,558	1.064701	1.000000
0	0	0	0	0	91,738	0	N00545621	FNMA 15 YEAR		91,738	1.043722	1.000000
0	0	0	0	0	24,703	0	N00546398	FNMA SF 30 YEAR		24,703	1.064702	1.000000
0	0	0	0	0	64,629	0	N00555980	FNMA 15 YEAR		64,629	1.043722	1.000000
0	0	0	0	0	92,834	0	N00569244	FNMA 15 YEAR		92,834	1.043722	1.000000
0	0	0	0	0	51,053	0	N00580846	FNMA 15 YEAR		51,053	1.043722	1.000000
0	0	0	0	0	54,123	0	N00595813	FNMA 15 YEAR		54,123	1.043722	1.000000
0	0	0	0	0	28,403	0	N00597049	FNMA 15 YEAR		28,403	1.043722	1.000000
0	0	0	0	0	30,940	0	N00605094	FNMA 15 YEAR		30,940	1.043722	1.000000
0	0	0	0	0	442	0	N00613028	FNMA-FHA VA		442	1.043888	1.000000
0	0	0	0	0	22,508	0	N00628076	FNMA SF 30 YEAR		22,508	1.064701	1.000000
0	0	0	0	0	56,770	0	N00638592	FNMA 15 YEAR		56,770	1.043722	1.000000
0	0	0	0	0	10,072	0	N00660145	FNMA SF 30 YEAR		10,072	1.064702	1.000000
0	0	0	0	0	29,677	0	N00693741	FNMA SF 30 YEAR		29,677	1.064701	1.000000
0	0	0	0	0	1,204	0	N00697789	FNMA 30YR (PRE-PAYMENTS)		1,204	1.049302	1.000000
0	0	0	0	0	84,665	0	N00709382	FNMA 15 YEAR		84,665	1.043722	1.000000
0	0	0	0	0	302,887	0	N00725870	FNMA 15 YEAR		302,887	1.043722	1.000000
0	0	0	0	0	45,607	0	N00743458	FNMA 20 YEAR		45,607	1.022432	1.000000
0	0	0	0	0	205,007	0	N00745086	FNMA 15 YEAR		205,007	1.043722	1.000000

0	0	0	0	0	13,348	0	N00756143	FNMA SF 30 YEAR	13,348	1.064702	1.000000
0	0	0	0	0	285,603	0	N00766041	FNMA 15 YEAR	285,603	1.043722	1.000000
19,954	0	0	0	19,979	-20,000	-10,954	N00813960	FNMA SF 30 YEAR	-20,000	0.997705	1.000000
0	0	0	0	0	1,730,997	275,919	N00828373	FNMA SF 30 YEAR	1,730,997	0.997705	1.000000
0	0	0	0	0	993,371	0	N00847629	FNMA SF 30 YEAR	993,371	1.019620	1.000000
0	0	0	0	0	72,170	0	N00888087	FNMA 15 YEAR	72,170	1.043722	1.000000
0	0	0	0	0	199,981	187,679	N00888339	FNMA SF 30 YEAR	199,981	0.938484	1.000000
0	0	0	0	0	939,866	0	N00888433	FNMA SF 30 YEAR	939,866	1.019620	1.000000
0	0	0	0	0	4,507,606	0	N00888597	FNMA SF 30 YEAR	4,507,606	1.069896	1.000000
0	0	0	0	0	0	0	N00888712	FNMA SF 30 YEAR	0	0.966250	1.000000
0	0	0	0	0	4,720,065	823,788	N00888890	FNMA SF 30 YEAR	4,720,065	1.036691	1.000000
0	0	0	0	0	1,000,100	997,804	N00899891	FNMA SF 30 YEAR	1,000,100	0.997705	1.000000
0	0	0	0	0	585,473	0	N00904015	FNMA SF 30 YEAR	585,473	1.019620	1.000000
0	0	0	0	0	1,000,100	997,804	N00904436	FNMA SF 30 YEAR	1,000,100	0.997705	1.000000
0	0	0	0	0	580,264	0	N00908555	FNMA SF 30 YEAR	580,264	1.019620	1.000000
0	0	0	0	0	35,590	0	N00914469	FNMA SF 30 YEAR	35,590	1.019620	1.000000
0	0	0	0	0	66,379	0	N00914681	FNMA 15 YEAR	66,379	1.043722	1.000000
0	0	0	0	0	856,154	0	N00915827	FNMA SF 30 YEAR	856,154	1.064701	1.000000
0	0	0	0	0	19,947	19,901	N00916325	FNMA SF 30 YEAR	19,947	0.997705	1.000000
0	0	0	0	0	1,000,099	997,804	N00918452	FNMA SF 30 YEAR	1,000,099	0.997705	1.000000
0	0	0	0	0	163,410	0	N00918423	FNMA SF 30 YEAR	163,410	0.970556	1.000000
0	0	0	0	0	33,851	0	N00920613	FNMA 15 YEAR	33,851	1.043722	1.000000
0	0	0	0	0	708,799	380,655	N00922278	FNMA SF 30 YEAR	708,799	1.019620	1.000000
0	0	0	0	0	15,391,210	0	N00929110	FNMA SF 30 YEAR	15,391,210	1.069896	1.000000
0	0	0	0	0	974,768	872,760	N00939421	FNMA SF 30 YEAR	974,768	0.997705	1.000000
0	0	0	0	0	419,814	0	N00944623	FNMA SF 30 YEAR	419,814	1.019620	1.000000
0	0	0	0	0	478,366	0	N00948948	FNMA SF 30 YEAR	478,366	1.019620	1.000000
0	0	0	0	0	0	0	N00949516	FNMA SF 30 YEAR	0	1.031094	1.000000
0	0	0	0	0	0	0	N00952308	FNMA SF 30 YEAR	0	1.031094	1.000000
0	0	0	0	0	514,406	524,499	N00952349	FNMA SF 30 YEAR	514,406	1.019620	1.000000
0	0	0	0	0	377,024	0	N00952774	FNMA SF 30 YEAR	377,024	1.064701	1.000000
0	0	0	0	0	639,942	0	N00953106	FNMA SF 30 YEAR	639,942	0.970556	1.000000
0	0	0	0	0	369,516	0	N00955192	FNMA SF 30 YEAR	369,516	1.019620	1.000000
0	0	0	0	0	0	0	N00955425	FNMA SF 30 YEAR	0	1.014453	1.000000
0	0	0	0	0	883,661	0	N00956288	FNMA SF 30 YEAR	883,661	1.019620	1.000000
0	0	0	0	0	362,186	0	N00959236	FNMA SF 30 YEAR	362,186	1.064701	1.000000
0	0	0	0	0	1,865,995	0	N00960289	FN40- FNMA 40YR	1,865,995	1.048684	1.000000
169,884	0	0	0	0	-175,017	-169,864	N00960717	FNMA SF 30 YEAR	-175,017	0.970556	1.000000
153,569	0	0	0	0	-163,411	-158,599	N00962440	FNMA SF 30 YEAR	-163,411	0.970556	1.000000
669,897	0	0	0	0	-710,827	-669,897	N00962967	FNMA SF 30 YEAR	-710,827	0.970556	1.000000
0	0	0	0	0	56,959	0	N00966749	FNMA SF 30 YEAR	56,959	1.019620	1.000000
0	0	0	0	0	313,073	303,855	N00968370	FNMA SF 30 YEAR	313,073	0.970556	1.000000
0	0	0	0	0	3,303,441	3,100,486	N00969848	FNMA SF 30 YEAR	3,303,441	0.938563	1.000000
0	0	0	0	0	142,241	0	N00972668	FNMA SF 30 YEAR	142,241	1.019620	1.000000
621,099	0	0	0	0	-639,842	-621,099	N00974754	FNMA SF 30 YEAR	-639,842	0.970556	1.000000
0	0	0	0	0	710,827	0	N00975081	FNMA SF 30 YEAR	710,827	0.970556	1.000000
371,282	0	0	0	0	-382,548	-371,282	N00975453	FNMA SF 30 YEAR	-382,548	0.970556	1.000000
0	0	0	0	0	29,148	0	N00981479	FNMA 15 YEAR	29,148	1.043722	1.000000
0	0	0	0	0	557,545	436,996	N00982784	FNMA SF 30 YEAR	557,545	0.970556	1.000000
0	0	0	0	0	566,940	0	N00983201	FNMA SF 30 YEAR	566,940	1.058809	1.000000
0	0	0	0	0	17,373,773	0	N00257190	FNMA SF 30 YEAR	17,373,773	1.069896	1.000000
0	0	0	0	0	1,392,971	0	N00257218	FNMA SF 30 YEAR	1,392,971	1.069896	1.000000
0	0	0	0	0	42,746,513	0	N00257243	HIGH LOAN FANNIE MAE 30 YR	42,746,513	1.058528	1.000000
0	0	0	0	0	777,801	0	N00885415	HIGH LOAN FANNIE MAE 30 YR	777,801	1.058528	1.000000
0	0	0	0	0	31,983	0	N00885482	HIGH LOAN FANNIE MAE 30 YR	31,983	1.058528	1.000000
0	0	0	0	0	13,544,515	0	N00888476	FNMA SF 30 YEAR	13,544,515	1.069896	1.000000
0	0	0	0	0	5,651,379	0	N00888597	FNMA SF 30 YEAR	5,651,379	1.069896	1.000000
0	0	0	0	0	180,800	0	N00869172	HIGH LOAN FANNIE MAE 30 YR	180,800	1.058528	1.000000
0	0	0	0	0	41,000,000	0	N00889538	FNMA SF 30 YEAR	41,000,000	1.056809	1.000000
0	0	0	0	0	892,211	0	N00897087	HIGH LOAN FANNIE MAE 30 YR	892,211	1.058528	1.000000
0	0	0	0	0	864,874	0	N00900958	HIGH LOAN FANNIE MAE 30 YR	864,874	1.058528	1.000000
0	0	0	0	0	43,896	0	N00901339	HIGH LOAN FANNIE MAE 30 YR	43,896	1.058528	1.000000
0	0	0	0	0	0	0	N009098110	FNMA SF 30YR-(PUERTO RICO)	19,616,445	1.041094	1.000000
0	0	0	0	0	43,559	0	N00922759	HIGH LOAN FANNIE MAE 30 YR	43,559	1.058528	1.000000
0	0	0	0	0	744,731	0	N00924798	HIGH LOAN FANNIE MAE 30 YR	744,731	1.058528	1.000000
0	0	0	0	0	82,640	0	N00928937	HIGH LOAN FANNIE MAE 30 YR	82,640	1.058528	1.000000
0	0	0	0	0	126,688	0	N00928946	HIGH LOAN FANNIE MAE 30 YR	126,688	1.058528	1.000000
0	0	0	0	0	450,221	0	N00929169	HIGH LOAN FANNIE MAE 30 YR	450,221	1.058528	1.000000
0	0	0	0	0	1,599,398	0	N00929208	HIGH LOAN FANNIE MAE 30 YR	1,599,398	1.058528	1.000000
0	0	0	0	0	1,099,999	0	N00933221	HIGH LOAN FANNIE MAE 30 YR	1,099,999	1.058528	1.000000
0	0	0	0	0	22,430,867	0	N00933518	FNMA SF 30 YEAR	22,430,867	1.069896	1.000000
0	0	0	0	0	4,581,486	0	N00933743	HIGH LOAN FANNIE MAE 30 YR	4,581,486	1.058528	1.000000
0	0	0	0	0	3,363,473	0	N00933780	HIGH LOAN FANNIE MAE 30 YR	3,363,473	1.058528	1.000000
0	0	0	0	0	3,717,753	0	N00933786	HIGH LOAN FANNIE MAE 30 YR	3,717,753	1.058528	1.000000

0	0	0	0	0	2,636,370	0	N00845086	HIGH LOAN FANNIE MAE 30 YR		2,636,370	1.058528	1.000000	
0	0	0	0	0	13,761,057	0	N00852966	HIGH LOAN FANNIE MAE 30 YR		13,761,057	1.058528	1.000000	
0	0	0	0	0	3,189,457	0	N00853504	HIGH LOAN FANNIE MAE 30 YR		3,189,457	1.058528	1.000000	
0	0	0	0	0	89,239	0	N00855194	HIGH LOAN FANNIE MAE 30 YR		89,239	1.058528	1.000000	
0	0	0	0	0	5,889,078	0	N00855284	HIGH LOAN FANNIE MAE 30 YR		5,889,078	1.058528	1.000000	
0	0	0	0	0	1,261,108	0	N00855374	HIGH LOAN FANNIE MAE 30 YR		1,261,108	1.058528	1.000000	
0	0	0	0	0	3,497,318	0	N00855991	HIGH LOAN FANNIE MAE 30 YR		3,497,318	1.058528	1.000000	
0	0	0	0	0	998,491	0	N00859279	HIGH LOAN FANNIE MAE 30 YR		998,491	1.058528	1.000000	
0	0	0	0	0	450,644	0	N00865940	HIGH LOAN FANNIE MAE 30 YR		450,644	1.058528	1.000000	
0	0	0	0	0	845,488	0	N00866103	HIGH LOAN FANNIE MAE 30 YR		845,488	1.058528	1.000000	
0	0	0	0	0	1,010,998	0	N00866105	HIGH LOAN FANNIE MAE 30 YR		1,010,998	1.058528	1.000000	
0	0	0	0	0	6,988,818	0	N00866355	HIGH LOAN FANNIE MAE 30 YR		6,988,818	1.058528	1.000000	
0	0	0	0	0	3,654,260	0	N00866367	HIGH LOAN FANNIE MAE 30 YR		3,654,260	1.058528	1.000000	
0	0	0	0	0	4,455,293	0	N00866567	HIGH LOAN FANNIE MAE 30 YR		4,455,293	1.058528	1.000000	
0	0	0	0	0	578,948	0	N00869042	HIGH LOAN FANNIE MAE 30 YR		578,948	1.058528	1.000000	
0	0	0	0	0	2,140,562	0	N00870083	HIGH LOAN FANNIE MAE 30 YR		2,140,562	1.058528	1.000000	
0	0	0	0	0	3,483,246	0	N00872487	HIGH LOAN FANNIE MAE 30 YR		3,483,246	1.058528	1.000000	
0	0	0	0	0	46,660	0	N00872998	HIGH LOAN FANNIE MAE 30 YR		46,660	1.058528	1.000000	
0	0	0	0	0	5,032,858	0	N00873442	HIGH LOAN FANNIE MAE 30 YR		5,032,858	1.058528	1.000000	
0	0	0	0	0	1,042,955	0	N00873445	FNMA SF 30 YEAR		1,042,955	1.069886	1.000000	
0	0	0	0	0	592,241	0	N00873454	HIGH LOAN FANNIE MAE 30 YR		592,241	1.058528	1.000000	
0	0	0	0	0	255,693	0	N00876156	HIGH LOAN FANNIE MAE 30 YR		255,693	1.058528	1.000000	
0	0	0	0	0	4,012,333	0	N00876464	HIGH LOAN FANNIE MAE 30 YR		4,012,333	1.058528	1.000000	
0	0	0	0	0	1,911,479	0	N00876484	HIGH LOAN FANNIE MAE 30 YR		1,911,479	1.058528	1.000000	
0	0	0	0	0	443,184	0	N00879493	HIGH LOAN FANNIE MAE 30 YR		443,184	1.058528	1.000000	
0	0	0	0	0	310,124	0	N00861211	HIGH LOAN FANNIE MAE 30 YR		310,124	1.058528	1.000000	
0	0	0	0	0	153,494	0	N00891555	HIGH LOAN FANNIE MAE 30 YR		153,494	1.058528	1.000000	
0	0	-3,400,905	0	0	-3,400,000	0	07388YAE2	BSCMS 2007-PW18 A4	BEAR STEARNS COMMERCIAL MORTGA	US07388YAE23	-3,400,000	1.000286	1.000000
0	0	0	1,101,844	0	10,000,000	0	17310MAL4	CGCMT 2006-G5 D	CITIGROUP COMMERCIAL MORTGAGE		0	0.743638	1.000000
0	0	0	0	0	0	0	20047RAE3	COMM 2007-C9 A4	COMMERCIAL MORTGAGE PASS THROU	US20047RAE36	5,215,000	0.981846	1.000000
0	0	0	0	0	4,000,000	0	20172EE8	CMAC 1999-C1 E	COMMERCIAL MORTGAGE ACCEPTANCE		4,000,000	1.030771	1.000000
0	0	-5,949,888	0	0	-6,000,000	0	20173VAE0	GCCFC 2007-GG11 A4	GREENWICH CAPITAL COMMERCIAL F	US20173VAE02	-6,000,000	0.991615	1.000000
0	0	0	0	0	9,986,521	0	36298JAA1	GSMS 2006-RR2 A1	GS MORTGAGE SECURITIES CORP II		9,986,521	0.733516	1.000000
0	0	-4,726,245	0	0	-4,825,000	0	46625YNC3	JPMCC 2005-LDP2 A4	JP MORGAN CHASE COMMERCIAL MOR	US46625YNC39	-4,825,000	0.980050	1.000000
0	0	0	1,085,706	0	10,000,000	0	48630EAL4	JPMCC 2006-CB17 D	JP MORGAN CHASE COMMERCIAL MOR		0	0.741471	1.000000
0	0	0	0	0	5,000,000	0	501773CV5	LBCMT 99-C1 D CMO SER 99-C1	LB COMMERCIAL MORTGAGE TRUS		5,000,000	1.023948	1.000000
0	0	0	0	0	11,144,890	0	50179AAE7	LBUBS 2007-C1 A4	LB-UBS COMMERCIAL MORTGAGE TRU		11,144,890	0.989523	1.000000
0	0	0	1,468,522	0	12,000,000	0	50180JAH6	LBUBS 2007-C2 B	LB-UBS COMMERCIAL MORTGAGE TRU		0	0.762936	1.000000
0	0	0	0	0	2,000,000	0	52108HBB9	LBUBS 00-C3 H CMO SER 00-C3	LB-UBS COMMERCIAL MORTGAGE T	USS2108HBB96	2,000,000	0.947980	1.000000
0	0	0	686,273	0	5,000,000	0	52108MDM2	LBUBS 2006-C1A C	LB-UBS COMMERCIAL MORTGAGE TRU		0	0.783180	1.000000
0	0	0	0	0	0	0	52108RAE2	LBUBS 2006-C4 A4	LB-UBS COMMERCIAL MORTGAGE TRU	USS2108RAE27	0	1.017690	1.000000
0	0	0	0	0	0	0	52109PAE5	LBUBS 2007-C6 A4	LB-UBS COMMERCIAL MORTGAGE TRU	USS2109PAE51	0	0.992941	1.000000
0	0	0	1,866,641	0	1,855,000	0	52109BAM2	LBUBS 2007-C7 A3	LB-UBS COMMERCIAL MORTGAGE TRU	USS2109BAM25	0	0.992462	1.000000
0	0	-992,492	0	0	-1,000,000	0	55312VAR9	MLCFC 2006-4 E	MERRILL LYNCH/COUNTRYWIDE COMM		0	0.728854	1.000000
0	0	0	1,407,225	0	12,000,000	0	59023BAG9	MLMT 2006-C1 AM	MERRILL LYNCH MORTGAGE TRUST		0	0.952200	1.000000
0	0	0	3,753,521	0	0	0	80687VAJ4	MLCFC 2006-3 B	MERRILL LYNCH/COUNTRYWIDE COMM	US80687VAJ44	11,500,000	0.787683	1.000000
0	0	0	0	0	11,500,000	0	61749MGS6	MSC 1998-XL1 H	MORGAN STANLEY CAPITAL I		7,776,000	1.005134	1.000000
0	0	0	0	0	7,776,000	0	0	U S TREASURY NOTE		US612828HV51	19,500,000	0.964829	1.000000
0	0	0	0	0	19,500,000	3,891,445	912828HV5	U S TREASURY NOTE		US912828HV51	2,500,000	0.993136	1.000000
0	0	0	0	0	2,500,000	2,482,844	912828HX1	U S TREASURY NOTE		US912828HX18	2,500,000	0.993136	1.000000
0	0	0	0	0	100	0	N00959254	10 IO/20YEAR AM POOLS			100	0.962740	1.000000
0	0	0	0	0	1	0	N00959255	10 IO/20YEAR AM POOLS			1	0.986719	1.000000
0	0	0	0	0	940,418	0	05049AQ52	BOAMS 2004-7 30B4	BANC OF AMERICA MORTGAGE SECUR		940,418	0.744721	1.000000
0	0	0	0	0	718,127	0	12869AWF7	CWALT 1998-4 B3	CWALT		718,127	0.755812	1.000000
0	0	0	0	0	1,491,743	0	12869EBX3	CWALT 03-19 B3	COUNTRYWIDE ALTER LOAN TRUST		1,491,743	0.767312	1.000000
0	0	0	0	0	871,934	0	12869EMN3	CWHL 2003-20 B3	COUNTRYWIDE HOME LOAN MORTGAGE		871,934	0.746770	1.000000
0	0	0	0	0	293,863	0	251583DB5	DMSI 2004-1 B3 A1	DEUTSCHE MORTGAGE SECURITIES I		293,863	0.704350	1.000000
0	0	0	0	0	8,818,838	0	52518RAS3	LSSCO 99-2 A CMO SER 99-2	LEHMAN STRUCTURED SECS CORP		8,818,838	2.283531	1.000000
0	0	0	0	0	1,548,348	0	85539VBF4	NAA 2003-A1 B3	NOMURA ASSET ACCEPTANCE CORP		1,548,348	0.711638	1.000000
0	0	0	0	0	157,822	0	76110FH97	RAU 1999-QS4 B2	RESIDENTIAL ACCREDIT LOANS INC		157,822	0.814110	1.000000
0	0	0	0	0	1,598,336	0	86359ATF4	SASCO 2003-32 B4	STRUC ASST SEC CORP		1,598,336	0.809476	1.000000
0	0	0	0	0	703,056	0	86359APM9	SASCO 2003-4 B4	STRUCTURED ASSET SEC CORP		703,056	0.804306	1.000000
0	0	0	0	0	217,385	0	86359ATB9	SASCO 2003-B 1B4	STRUCTURED ASSET SEC CORP		217,385	0.804306	1.000000
0	0	0	0	0	1,111,982	0	86359AZ48	SASCO 2003-29 B4(2-5)	STRUC ASST SEC CORP		1,111,982	0.796924	1.000000
0	0	0	0	0	1,344,987	0	86359BDC2	SASCO 2003-35 B4	STRUCTURED ASSET SEC CORP		1,344,987	0.809883	1.000000
0	0	0	0	0	867,631	0	94974SAJ2	WFALT 02-1 B4	WELLS FARGO ALTERNATE		867,631	0.805382	1.000000
0	0	0	0	0	1,086,477	0	05948PBD0	BOAMS 2003-1 1B5	BANC OF AMERICA MORTGAGE SECUR		1,086,477	0.799205	1.000000
0	0	0	0	0	1,172,280	0	760985TR2	RFSC 2003-RM1 B1	RESIDENTIAL FUNDING SECURITIES		1,172,280	0.725354	1.000000
0	0	0	0	0	1,868,222	0	76118LBF0	RESIX 2004-A B7	RESIX FINANCE LTD CREDIT-LINKE		1,868,222	0.903990	1.000000
0	0	0	0	0	1,889,750	0	76116LBR4	RESIX 2004-C B7	RESIX FINANCE LTD CREDIT-LINKE		1,889,750	0.704178	1.000000
0	0	0	0	0	2,834,625	0	76118LBS2	RESIX 2004-C B8	RESIX FINANCE LTD CREDIT-LINKE		2,834,625	0.803990	1.000000
0	0	0	0	0	1,181,094	0	76116LBU7	RESIX	RESIX FINANCE LTD CREDIT-LINKE		1,181,094	0.708551	1.000000
0	0	0	0	0	2,467,182	0	76118LX1	RESIX 2005-A B8	RESIX FINANCE LTD CREDIT-LINKE		2,467,182	0.713786	1.000000
0	0	0	0	0	5,730,042	0	76116LCG7	RESIX 2006-C B7	RESIX FINANCE LTD CREDIT-LINKE		5,730,042	0.703319	1.000000
0	0	0	0	0	1,747,344	0	86358RV79	SASCO 2002-13 B1	STRUC ASST SEC CRP		1,747,344	0.902766	1.000000

0	0	0	0	1,840,208	0	863592AU5	SASC 2006-RF3 2B1	STRUCTURED ASSET SECURITIES CO		1,840,208	0.749679	1.000000
0	0	-26,447,030	0	-26,000,000	0	912828HH6	U S TREASURY NOTE	US912828HH67	-26,000,000	1.017163	1.000000	
0	0	0	0	10,562,415	0	05654DAW6	BAFC 2007-E 9A1	BANC OF AMERICA FUNDING CORP		10,562,415	0.825430	1.000000
0	0	0	0	7,550,719	0	17307GA40	CMLTI 2005-7 1A1	CITIGROUP MORTGAGE LOAN TRUST		7,550,719	0.806192	1.000000
0	0	0	0	15,010,838	0	81744LAL8	SEMT 2007-2 2AA1	SEQUOIA MORTGAGE TRUST		0	0.868001	1.000000
0	0	0	0	20,959,497	0	92926UACS	WAMU 2007-HY2 2A1	WAMU MORTGAGE PASS THROUGH CER	US92926UACS3	17,354,599	0.955693	1.000000
0	0	0	0	29,683,003	0	92990GAE3	WAMU 2007-HY5 2A3	WAMU MORTGAGE PASS THROUGH CER		29,683,003	0.939872	1.000000
0	0	0	0	217,624	0	007037BK9	ARMT 2007-1 5A32	ADJUSTABLE RATE MORTGAGE TRUST	US007037BK98	217,624	0.712644	1.000000
0	0	0	0	353,410	0	02690CAD2	AHM 2007-2 12A1	AMERICAN HOME MORTGAGE INVESTM	US02690CAD20	353,410	0.763728	1.000000
0	0	0	0	564,772	0	05951VAV1	BAFC 2006-1 6A1	BANC OF AMERICA FUNDING CORP	US05951VAV18	564,772	0.763620	1.000000
0	0	0	0	686,389	0	05952EAA4	BAFC 2007-B A1	BANC OF AMERICA FUNDING CORP	US05952EAA47	686,389	0.763219	1.000000
0	0	0	0	460,411	0	073871AE5	BALTA 2006-4 13A1	BEAR STEARNS ALT-A TRUST	US073871AE56	460,411	0.761517	1.000000
0	0	0	0	1,692,172	0	073870AA8	BALTA 2006-8 1A1	BEAR STEARNS ALT-A TRUST	US073870AA85	1,692,172	0.778761	1.000000
0	0	0	0	631,795	0	07401NAB5	BSMF 2006-AR5 1A2	BEAR STEARNS MORTGAGE FUNDING	US07401NAB55	631,795	0.704700	1.000000
0	0	0	0	65,657	0	12688ATT2	CWALT 2005-82 2A1	COUNTRYWIDE ALTERNATIVE LOAN T		65,657	0.704128	1.000000
0	0	0	0	1,223,878	0	23245FAC7	CIWALT 2006-QC10 2A2A	COUNTRYWIDE ALTERNATIVE LOAN T	US23245FAC77	1,223,878	0.730273	1.000000
0	0	0	0	395,201	0	41164UAD1	HVNLT 2007-3 2A1C	HARBORVIEW MORTGAGE LOAN TRUST	US41164UAD19	395,201	0.701954	1.000000
0	0	0	0	346,977	0	45257VAB2	IMSA 2007-3 A1B	IMPAC SECURED ASSETS CMN OWNER	US45257VAB27	346,977	0.757404	1.000000
0	0	0	0	345,388	0	45667SAA5	INDX 2006-AR35 2A1A	INDYMAC INDEX MORTGAGE LOAN TR	US45667SAA50	345,388	0.765688	1.000000
0	0	0	0	0	0	52525BAD4	LXS 2007-16N 2A2	LEHMAN XS TRUST		979,695	0.771000	1.000000
0	0	0	0	119,455	0	5902QUV05	MLMI 2005-A3 A1	MERRILL LYNCH MORTGAGE INVESTO	US5902QUV056	119,455	0.768046	1.000000
0	0	0	0	814,470	0	95539NAD5	NAA 2007-1 2A4	NOMURA ASSET ACCEPTANCE CORP	US95539NAD57	814,470	0.774849	1.000000
0	0	0	0	0	0	86394RAA7	SAMI 2007-AR8 A1	STRUCTURED ASSET SECURITIES CO		2,946,408	0.721000	1.000000
0	0	0	0	809,833	0	863592AJ0	SASC 2006-RF3 1B2	STRUCTURED ASSET SECURITIES CO		809,833	0.729312	1.000000
0	0	0	0	719,311	0	863592AK7	SASC 2006-RF3 1B3	STRUCTURED ASSET SECURITIES CO		719,311	0.780679	1.000000
0	0	0	0	721,774	0	863592AL5	SASC 2006-RF3 1B4	STRUCTURED ASSET SECURITIES CO		721,774	0.753296	1.000000
0	0	0	0	306,000	0	863598R29	SASCO-NP2 B	STRUCTURED ASSET SECURITIES CO		306,000	0.834000	1.000000
0	0	0	0	658,000	0	863598VZ1	SASC 2004-NP1 M2	STRUCTURED ASSET SECURITIES CO		658,000	0.708839	1.000000
0	0	0	0	329,000	0	863598WA5	SASC 2004-NP1 B	STRUCTURED ASSET SECURITIES CO		329,000	0.848745	1.000000
0	0	0	0	630,125	0	863590CA3	SASCO 2005-RF1 B3	STRUCTURED ASSET SECURITIES CO		630,125	0.881179	1.000000
0	0	0	0	449,954	0	863590CB1	SASCO 2005-RF1 B4	STRUCTURED ASSET SECURITIES CO		449,954	0.890368	1.000000
0	0	0	0	405,457	0	863590FB8	SASCO 2005-RF2 B3	STRUCTURED ASSET SECURITIES CO		405,457	0.862984	1.000000
0	0	0	0	405,457	0	863590FC6	SASCO 2005-RF2 B4	STRUCTURED ASSET SECURITIES CO		405,457	0.902984	1.000000
0	0	0	0	1,002,792	0	863590MH7	SASC 2005-RF3 B3	STRUCTURED ASSET SECURITIES CO		1,002,792	0.742771	1.000000
0	0	0	0	878,800	0	863590MJ3	SASC 2005-RF3 B4	STRUCTURED ASSET SECURITIES CO		878,800	0.710428	1.000000
0	0	0	0	899,893	0	863590DF7	SASC 2005-RF4 B3	STRUCTURED ASSET SECURITIES CO		899,893	0.826449	1.000000
0	0	0	0	798,962	0	863590DG5	SASC 2005-RF4 B4	STRUCTURED ASSET SECURITIES CO		798,962	0.839887	1.000000
0	0	0	0	598,464	0	863590RX7	SASC05-RF5 B3	STRUCTURED ASSET SECURITIES CO		598,464	0.794903	1.000000
0	0	0	0	427,475	0	863590DR5	SASC05-RF5 B4	STRUCTURED ASSET SECURITIES CO		427,475	0.845371	1.000000
0	0	0	0	390,803	0	863590VM5	SASC05-RF6 B3	STRUCTURED ASSET SECURITIES CO		390,803	0.823141	1.000000
0	0	0	0	341,971	0	863590VN3	SASC05-RF6 B4	STRUCTURED ASSET SECURITIES CO		341,971	0.839578	1.000000
0	0	0	0	220,895	0	863590WX1	SASC 2005-RF7 B3	STRUCTURED ASSET SECURITIES CO		220,895	0.822206	1.000000
0	0	0	0	196,989	0	863590WY9	SASC 2005-RF7 B4	STRUCTURED ASSET SECURITIES CO		196,989	0.835644	1.000000
0	0	0	0	353,407	0	863590XU6	SASC 2006-RF1 B3	STRUCTURED ASSET SECURITIES CO		353,407	0.742575	1.000000
0	0	0	0	282,534	0	863590XV4	SASC 2006-RF1 B4	STRUCTURED ASSET SECURITIES CO		282,534	0.710231	1.000000
0	0	0	0	687,966	0	86361AAE9	SASC 2006-RF2 B3	STRUCTURED ASSET SECURITIES CO		687,966	0.723205	1.000000
0	0	0	0	833,550	0	863911AJ2	SASC 2006-RF4 B2	SASCO LLC		833,550	0.723144	1.000000
0	0	0	0	730,272	0	863911AK9	SASC 2006-RF4 B3	SASCO LLC		730,272	0.829180	1.000000
0	0	0	0	730,272	0	863911AL7	SASC 2006-RF4 B4	SASCO LLC		730,272	0.778027	1.000000
0	0	0	0	100	0	31392CT53	FNW 2002 W3 RL	FANNIE MAE WHOLE LOAN		100	1.042686	1.000000
0	0	0	0	100	0	31392H7C1	FNW 2003 W2 R	FANNIE MAE WHOLE LOAN		100	0.857368	1.000000
0	0	0	0	100	0	31392H7D9	FNW 2003 W2 RL	FANNIE MAE WHOLE LOAN		100	1.042686	1.000000
0	0	0	0	100	0	863590TD9	SASC05-RF5 R	STRUCTURED ASSET SECURITIES CO		100	0.984300	1.000000
0	0	0	0	100	101	86361AAJ8	SASC 2006-RF2 R	STRUCTURED ASSET SECURITIES CO		100	1.005400	1.000000
0	0	0	0	100	0	SA505RFAX	SASC05-RF4 X	STRUCTURED ASSET SECURITIES CO		100	1.000000	1.000000
0	0	0	0	100	0	SA505RF5X	SASC05-RF5 X	STRUCTURED ASSET SECURITIES CO		100	1.000000	1.000000
0	0	0	0	100	0	SA505RF1X	SASC06-RF1 X	STRUCTURED ASSET SECURITIES CO		100	1.000000	1.000000
0	0	0	0	100	0	SA506RF2X	SASC06-RF2 X	STRUCTURED ASSET SECURITIES CO		100	1.000000	1.000000
0	0	0	0	100	0	SA5060212	SASCO 2002-12 R	STRUCTURED ASSET SECS CORP		100	1.042686	1.000000
0	0	0	0	25,000,000	24,186,053	912828HR4	U S TREASURY NOTE	US912828HR40	25,000,000	0.966642	1.000000	
0	0	0	0	1,614,798	0	00253CHS9	AMT 2002-1 M1	AAMES MORTGAGE TRUST		1,614,798	0.922524	1.000000
0	0	0	0	159,842	0	04542BCJ9	ABFC 2003-AHL1 A1	ASSET BACKED FUNDING CERTIFICA		159,842	0.703172	1.000000
0	0	0	0	1,654,733	0	12489WQD9	CBASS 2005-CB8 AF2	CREDIT-BASED ASSET SERVICING A		1,654,733	0.965816	1.000000
0	0	0	0	3,785,099	0	1248MEAD1	CBASS 2007-CB4 A2A	CREDIT-BASED ASSET SERVICING A		3,785,099	0.982386	1.000000
0	0	0	0	0	0	1248MGAK0	CBASS 2007-CB1 AF2	CREDIT-BASED ASSET SERVICING A		1,300,000	0.800000	1.000000
0	0	0	0	4,858,805	0	12558MAG7	CITHE 2002-1 AF6	CIT GROUP HOME EQUITY LOAN TRU		4,858,805	0.941859	1.000000
0	0	0	0	8,425,657	0	12558MAJ1	CITHE 2002-1 MF1	CIT GROUP HOME EQUITY LOAN TRU		8,425,657	0.738922	1.000000
0	0	0	0	10,350,000	0	12866TAB2	CWL 2006-11 1AF2	COUNTRYWIDE ASSET-BACKED CERTI		10,350,000	0.917534	1.000000
0	0	0	0	2,395,000	0	12866TAC0	CWL 2006-11 1AF3	COUNTRYWIDE ASSET-BACKED CERTI		2,395,000	0.767710	1.000000
0	0	0	0	16,100,000	0	128670EJ3	CWL 2005-12 2A5	COUNTRYWIDE ASSET-BACKED CERTI		16,100,000	0.859846	1.000000
0	0	0	0	10,000,000	0	128670GT9	CWL 2005-13 AF6	COUNTRYWIDE ASSET-BACKED CERTI		10,000,000	0.862204	1.000000
0	0	0	0	52,987	0	152314FM7	CXHE 2002-C AF4	CENTEX HOME EQUITY LN TR		52,987	1.001683	1.000000
0	0	0	0	0	0	152314FZ8	CENTEX 02-D AF4 ASSBK	HOME EQ CENTEX HOME EQUITY		681,427	0.930000	1.000000
0	0	0	0	368,436	0	161546GJ9	CFAB 2003-5 1A4	CHASE FUNDING MTGE LN ASSETBK		368,436	0.981676	1.000000

0	0	0	0	0	14,694,554	0	20847TAX9	CNFHE 2001-C A15	CONSECO FINANCE		0	0.953206	1.000000
0	0	0	0	0	381,190	0	2107SWCJ2	CONHE 96-1 A7 ASSETBK	HOME EQ CONTI MTG HOME EQUITY LOAN	US2107SWCJ27	381,190	1.008028	1.000000
0	0	0	0	0	619,061	0	40430VAA5	HFCHC 2006-4 A1F	HFC HOME EQUITY LOAN ASSET BAC		619,061	0.995298	1.000000
0	0	0	0	0	214,437	0	46630LAB0	JPIMAC 2007-CH1 AF1B	JP MORGAN MORTGAGE ACQUISITION		0	0.886423	1.000000
0	0	0	0	0	15,200,000	0	46630MAD4	JPIMAC 2007-CH2 AF3	JP MORGAN MORTGAGE ACQUISITION	US46630MAD48	15,200,000	0.844610	1.000000
0	0	0	0	0	100,000	0	75970NAL1	RAMC 2005-2 AF4	RENAISSANCE HOME EQUITY LOAN T	US75970NAL10	100,000	0.829405	1.000000
0	0	0	0	0	7,000,000	0	75970NBE6	RAMC 2005-3 AF4	RENAISSANCE HOME EQUITY LOAN T		0	0.789838	1.000000
0	0	0	0	0	500,000	0	759950FZ6	RAMC 2005-4 A5	RENAISSANCE HOME EQUITY LOAN T		500,000	0.855224	1.000000
0	0	0	0	0	500,000	0	7609854S7	RAMP 2004-R22 A14	RESIDENTIAL ASSET MORTGAGE PRO		0	0.854607	1.000000
0	0	0	0	0	4,466,131	0	76110WPD2	RASO 2002-KS4 A16	RESIDENTIAL ASSET SECURITIES C		4,466,131	0.774822	1.000000
0	0	0	0	0	79,273	0	805564LU3	SAST 2002-2 AF5	SAXON ASSET SECURITIES TRUST		79,273	0.837558	1.000000
0	0	0	0	0	2,608,887	0	805564NL1	SAST 2003-2 AF5	SAXON ASSET SECURITIES TRUST		2,608,887	0.843894	1.000000
0	0	0	0	0	377,818	0	881561XJ8	TMTS 2005-14HE AF2	TERWIN MORTGAGE TRUST	US881561XJ89	377,818	0.972675	1.000000
9,417,586	0	0	0	0	-9,417,586	-9,417,586	912828EN6	U S TREASURY NOTE		US912828EN62	-9,417,586	1.046398	1.000000
8,696,421	0	0	0	0	-10,000,000	-9,866,421	912828HR4	U S TREASURY NOTE		US912828HR40	-10,000,000	0.966642	1.000000
8,914,752	0	0	0	0	-9,000,000	-8,914,752	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	-9,000,000	0.990528	1.000000
0	0	0	0	0	100	0	SA0214AP2	SASCO 2002-14A P-II	STRUCTURED ASSET SECS CO		100	1.000000	1.000000
0	0	0	0	0	100	0	SA0216AP3	SASCO 2002-16A P-III	STRUCTURED ASSET SECS CO		100	1.000000	1.000000
0	0	0	0	0	100	0	SA0218AP3	SASCO 2002-18A P-III	STRUCTURED ASSET SECS CO		100	1.000000	1.000000
0	0	0	0	0	100	0	SA0221AP3	SASCO 2002-21A P-III	STRUCTURED ASSET SECS CO		100	1.000000	1.000000
0	0	0	0	0	100	0	SA0225AP3	SASCO 2002-25A P-III	STRUCTURED ASSET SECS CO		100	1.000000	1.000000
0	0	0	0	0	100	0	SA0227AP1	SASCO 2002-27A P-I	STRUCTURED ASSET SECS CO		100	1.000000	1.000000
0	0	0	0	0	100	0	SA0302AP3	SASCO 2003-02A P-II	STRUCTURED ASSET SECS CO		100	1.000000	1.000000
0	0	0	0	0	100	0	SA0306AP1	SASCO 2003-06A P-I	STRUCTURED ASSET SECS CO		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM6PHI	SARM 2006-2 P-III	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM05PII	SARM 2005-22 P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM0604P	SARM 2006-4 P-I	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM0606P	SARM 2006-6 P-I	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM061PI	SARM 2006-1 P-I	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM062PI	SARM 2006-P-I	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM063PI	SARM 2006-3 P-I	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM066P2	SARM 2006-6 P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM067P1	SARM 2006-7 P-I	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM067P2	SARM 2006-7 P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM068P1	SARM 2006-8 P-I	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM068P2	SARM 2006-8 P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM069P1	SARM 2006-9 P-I	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM069P2	SARM 2006-9 P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM069P3	SARM 2006-9 P-III	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM21PII	SARM 2005-21 P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM610P1	SARM 2006-10 P-I	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM610P2	SARM 2006-10 P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM610P3	SARM 2006-10 P-III	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM62PII	SARM 2006-P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM62PIV	SARM 2006-P-IV	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM63PII	SARM 2006-3 P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARM64PII	SARM 2006-4 P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARMPI065	SARM 2006-5 P-I	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SARMPI065	SARM 2006-5 P-II	STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
0	0	0	0	0	100	0	SAS337ACX	SASCO 2003-37A CX	STRUCTURED ASSET SECS CORP		100	1.000000	1.000000
0	0	0	0	0	0	0	31364JAX8	FNS 311-1 CMO SERIES 311	FANNIEMAE STRIP	US31364JAX85	0	0.757424	1.000000
0	0	0	0	0	15,452	0	N00190380	FNMA SF 30 YEAR			15,452	0.970556	1.000000
0	0	0	0	0	335,366	0	N00256394	FNMA SF 30 YEAR			335,366	1.036691	1.000000
0	0	0	0	0	434,649	54,046	N00256884	FNMA SF 30 YEAR			434,649	1.036691	1.000000
0	0	0	0	0	289,981	0	N00259960	FNMA SF 30 YEAR			289,981	1.036691	1.000000
0	0	0	0	0	379,358	196,638	N00256973	FNMA SF 30 YEAR			379,358	1.036691	1.000000
0	0	0	0	0	0	0	N00257003	FNMA SF 30 YEAR		US31371NNU53	0	0.992999	1.000000
0	0	0	0	0	0	0	N00257004	FNMA SF 30 YEAR			0	1.014453	1.000000
0	0	0	0	0	264,414	0	N00257102	FNMA SF 30 YEAR			264,414	1.036691	1.000000
0	0	0	0	0	0	0	N00257180	FNMA SF 30 YEAR			0	0.966250	1.000000
0	0	0	0	0	30,364	0	N00257230	FNMA SF 30 YEAR			30,364	0.970556	1.000000
0	0	0	0	0	226,500	41,007	N00257236	FNMA SF 30 YEAR			226,500	1.036691	1.000000
0	0	0	0	0	13,214	0	N00357456	FNMA SF 30 YEAR			13,214	0.970556	1.000000
0	0	0	0	0	632	0	N00445067	FNMA SF 30 YEAR			632	1.036678	1.000000
0	0	0	0	0	1,642	0	N00491672	FNMA SF 30 YEAR		US31382TFM62	1,642	1.044133	1.000000
0	0	0	0	0	8,451	0	N00494203	FNMA SF 30 YEAR			8,451	1.058809	1.000000
0	0	0	0	0	3,119	0	N00545762	FNMA SF 30 YEAR			3,119	1.036689	1.000000
0	0	0	0	0	794	0	N00699682	FNMA SF 30 YEAR		US31391K5X10	794	1.036686	1.000000
0	0	0	0	0	4,598,522	3,254,613	N00745875	FNMA SF 30 YEAR			4,598,522	1.036691	1.000000
0	0	0	0	0	2,988,461	0	N00745932	FNMA SF 30 YEAR		US31403DVZ94	2,988,461	1.036691	1.000000
0	0	0	0	0	815,711	0	N00745948	FNMA SF 30 YEAR			815,711	1.036691	1.000000
0	0	0	0	0	2,164,702	19,954	N00813960	FNMA SF 30 YEAR			2,164,702	0.997705	1.000000
328,363	0	0	0	0	-329,138	-328,363	N00828373	FNMA SF 30 YEAR			-329,138	0.997705	1.000000
0	0	0	0	0	18,511	0	N00829196	FNMA SF 30 YEAR		US31407FGD69	18,511	0.970556	1.000000

0	0	0	0	0	421,964	0	N00833647	FNMA SF 30 YEAR		421,964	1.036691	1.000000
0	0	0	0	0	15,272	0	N00844444	FNMA SF 30 YEAR	US31407YER62	15,272	0.970556	1.000000
0	0	0	0	0	8,588	0	N00886322	FNMA SF 30 YEAR	US31410DVP22	8,588	0.970555	1.000000
0	0	0	0	0	7,572,697	1,321,654	N00888890	FNMA SF 30 YEAR		7,572,697	1.036691	1.000000
0	0	0	0	0	436,567	0	N00889072	FNMA SF 30 YEAR		436,567	1.036691	1.000000
0	0	0	0	0	1,635,063	218,589	N00893310	FNMA SF 30 YEAR		1,635,063	1.036691	1.000000
0	0	0	0	0	499,367	306,158	N00896017	FNMA SF 30 YEAR		499,367	1.036691	1.000000
0	0	0	0	0	68,714	0	N00896510	FNMA SF 30 YEAR		68,714	1.036691	1.000000
0	0	0	0	0	73,797	0	N00896527	FNMA SF 30 YEAR		73,797	1.036691	1.000000
0	0	0	0	0	658,071	136,496	N00897901	FNMA SF 30 YEAR	US31410URW44	658,071	1.036691	1.000000
0	0	0	0	0	10,314	0	N00898321	FNMA SF 30 YEAR		10,314	1.036691	1.000000
0	0	0	0	0	375,280	17,214	N00899079	FNMA SF 30 YEAR		375,280	0.970556	1.000000
0	0	0	0	0	49,321	0	N00899625	FNMA SF 30 YEAR		49,321	1.036691	1.000000
0	0	0	0	0	333,233	345,460	N00899651	FNMA SF 30 YEAR		333,233	1.036691	1.000000
0	0	0	0	0	169,677	0	N00899883	FNMA SF 30 YEAR		169,677	1.036691	1.000000
0	0	0	0	0	125,935	0	N00900290	FNMA SF 30 YEAR		125,935	1.036691	1.000000
0	0	0	0	0	172,990	0	N00903257	FNMA SF 30 YEAR		172,990	1.036691	1.000000
0	0	0	0	0	1,662	0	N00903751	FNMA SF 30 YEAR		1,662	1.036694	1.000000
0	0	0	0	0	350,254	0	N00903852	FNMA SF 30 YEAR		350,254	1.036691	1.000000
0	0	0	0	0	538,238	557,986	N00905125	FNMA SF 30 YEAR		538,238	1.036691	1.000000
0	0	0	0	0	329,139	328,383	N00908170	FNMA SF 30 YEAR		329,139	0.997705	1.000000
0	0	0	0	0	248,646	0	N00908854	FNMA SF 30 YEAR	US31411HWP18	248,646	1.036691	1.000000
0	0	0	0	0	62,957	61,104	N00909839	FNMA SF 30 YEAR		62,957	0.970555	1.000000
0	0	0	0	0	482,016	113,842	N00912082	FNMA SF 30 YEAR		482,016	1.036691	1.000000
0	0	0	0	0	24,352	0	N00913282	FNMA SF 30 YEAR		24,352	1.036691	1.000000
0	0	0	0	0	326,839	0	N00915157	FNMA SF 30 YEAR		326,839	1.036691	1.000000
0	0	0	0	0	20,431	0	N00915284	FNMA SF 30 YEAR		20,431	0.970556	1.000000
0	0	0	0	0	9,218	0	N00920602	FNMA SF 30 YEAR		9,218	1.036691	1.000000
0	0	0	0	0	22,854	0	N00922650	FNMA SF 30 YEAR		22,854	0.970555	1.000000
0	0	0	0	0	170,378	176,629	N00928158	FNMA SF 30 YEAR		170,378	1.036691	1.000000
0	0	0	0	0	120,036	0	N00928778	FNMA SF 30 YEAR		120,036	1.036691	1.000000
0	0	0	0	0	24,575	23,852	N00928988	FNMA SF 30 YEAR		24,575	0.970556	1.000000
0	0	0	0	0	11,270	0	N00933179	FNMA SF 30 YEAR		11,270	0.970556	1.000000
0	0	0	0	0	236,357	0	N00941311	FNMA SF 30 YEAR		236,357	1.036691	1.000000
0	0	0	0	0	175,226	0	N00943459	FNMA SF 30 YEAR		175,226	0.997705	1.000000
0	0	0	0	0	254,909	264,262	N00943607	FNMA SF 30 YEAR		254,909	1.036691	1.000000
0	0	0	0	0	202,151	209,568	N00943716	FNMA SF 30 YEAR		202,151	1.036691	1.000000
0	0	0	0	0	880,971	447,764	N00944038	FNMA SF 30 YEAR		880,971	1.036691	1.000000
0	0	0	0	0	261,525	0	N00944039	FNMA SF 30 YEAR		261,525	1.036691	1.000000
0	0	0	0	0	246,028	0	N00944350	FNMA SF 30 YEAR		246,028	1.036691	1.000000
0	0	0	0	0	700,225	0	N00946007	FNMA SF 30 YEAR		700,225	1.036691	1.000000
0	0	0	0	0	603,794	449,931	N00946924	FNMA SF 30 YEAR		603,794	1.036691	1.000000
0	0	0	0	0	99,999	0	N00947575	FNMA SF 30 YEAR		99,999	1.036691	1.000000
0	0	0	0	0	200,927	0	N00949040	FNMA SF 30 YEAR		200,927	1.036691	1.000000
0	0	0	0	0	476,210	0	N00949054	FNMA SF 30 YEAR		476,210	1.036691	1.000000
0	0	0	0	0	30,663	0	N00949209	FNMA SF 30 YEAR		30,663	1.036691	1.000000
0	0	0	0	0	134,675	123,706	N00949529	FNMA SF 30 YEAR		134,675	1.036691	1.000000
0	0	0	0	0	424,940	440,532	N00953018	FNMA SF 30 YEAR		424,940	1.036691	1.000000
0	0	0	0	0	236,231	0	N00953266	FNMA SF 30 YEAR		236,231	1.036691	1.000000
0	0	0	0	0	389,797	0	N00953389	FNMA SF 30 YEAR		389,797	1.036691	1.000000
0	0	0	0	0	40,575	0	N00953839	FNMA SF 30 YEAR		40,575	1.036691	1.000000
0	0	0	0	0	115,866	120,118	N00954897	FNMA SF 30 YEAR		115,866	1.036691	1.000000
0	0	0	0	0	24,444	0	N00954905	FNMA SF 30 YEAR		24,444	0.997705	1.000000
0	0	0	0	0	921,982	955,810	N00955031	FNMA SF 30 YEAR		921,982	1.036691	1.000000
0	0	0	0	0	339,886	0	N00955771	FNMA SF 30 YEAR		339,886	1.036691	1.000000
0	0	0	0	0	298,314	309,260	N00956808	FNMA SF 30 YEAR		298,314	1.036691	1.000000
0	0	0	0	0	909,306	0	N00959472	FNMA SF 30 YEAR		909,306	1.036691	1.000000
0	0	0	0	0	687,647	0	N00960428	FNMA SF 30 YEAR		687,647	1.036691	1.000000
0	0	0	0	0	89,063	0	N00961452	FNMA SF 30 YEAR		89,063	1.036691	1.000000
0	0	0	0	0	77,056	74,787	N00962370	FNMA SF 30 YEAR		77,056	0.970555	1.000000
0	0	0	0	0	619,794	172,394	N00962687	FNMA SF 30 YEAR		619,794	0.970556	1.000000
0	0	0	0	0	183,148	118,922	N00963284	FNMA SF 30 YEAR		183,148	0.970556	1.000000
0	0	0	0	0	36,465	35,391	N00963507	FNMA SF 30 YEAR		36,465	0.970555	1.000000
0	0	0	0	0	90,738	0	N00966337	FNMA SF 30 YEAR		90,738	1.036691	1.000000
0	0	0	0	0	360,967	28,751	N00966434	FNMA SF 30 YEAR		360,967	1.036691	1.000000
0	0	0	0	0	759,302	787,161	N00966604	FNMA SF 30 YEAR		759,302	1.036691	1.000000
0	0	0	0	0	46,506	48,212	N00966714	FNMA SF 30 YEAR		46,506	1.036691	1.000000
0	0	0	0	0	349,973	0	N00966722	FNMA SF 30 YEAR		349,973	1.036691	1.000000
0	0	0	0	0	393,537	0	N00967489	FNMA SF 30 YEAR		393,537	1.036691	1.000000
0	0	0	0	0	349,285	0	N00967523	FNMA SF 30 YEAR		349,285	1.036691	1.000000
0	0	0	0	0	42,734	0	N00968251	FNMA SF 30 YEAR		42,734	1.036691	1.000000
0	0	0	0	0	19,154	0	N00969970	FNMA SF 30 YEAR		19,154	0.970556	1.000000
0	0	0	0	0	55,494	53,860	N00970032	FNMA SF 30 YEAR		55,494	0.970556	1.000000
0	0	0	0	0	213,372	207,089	N00971419	FNMA SF 30 YEAR		213,372	0.970556	1.000000

0	0	0	0	0	649,410	71,400	N00973439	FNMA SF 30 YEAR		649,410	1.036691	1.000000
0	0	0	0	0	66,990	0	N00973760	FNMA SF 30 YEAR		66,990	1.036691	1.000000
0	0	0	0	0	211,667	124,945	N00973810	FNMA SF 30 YEAR		211,667	0.970556	1.000000
0	0	0	0	0	82,343	79,919	N00973859	FNMA SF 30 YEAR		82,343	0.970556	1.000000
0	0	0	0	0	5,219	0	N00974766	FNMA SF 30 YEAR		5,219	0.970556	1.000000
0	0	0	0	0	50,463	0	N00975662	FNMA SF 30 YEAR		50,463	0.970556	1.000000
0	0	0	0	0	64,172	0	N00975945	FNMA SF 30 YEAR		64,172	0.970556	1.000000
0	0	0	0	0	80,629	78,255	N00977023	FNMA SF 30 YEAR		80,629	0.970556	1.000000
0	0	0	0	0	47,517	0	N00981554	FNMA SF 30 YEAR		47,517	0.970556	1.000000
0	0	0	0	0	62,925	61,072	N00982455	FNMA SF 30 YEAR		62,925	0.970556	1.000000
0	0	0	0	0	51,873	50,348	N00982484	FNMA SF 30 YEAR		51,873	0.970556	1.000000
0	0	0	0	0	130,743	102,475	N00982794	FNMA SF 30 YEAR		130,743	0.970556	1.000000
0	0	0	0	0	69,925	67,866	N00982832	FNMA SF 30 YEAR		69,925	0.970556	1.000000
0	0	0	0	0	384,187	283,833	N00983541	FNMA SF 30 YEAR		384,187	0.970556	1.000000
0	0	-51,821,540	0	0	-50,000,000	0	912828CL2	U S TREASURY NOTE		-50,000,000	1.036431	1.000000
1,991,547	0	0	0	0	-2,000,000	-1,991,547	912828HS2	U S TREASURY NOTE	US912828HS23	-2,000,000	0.995774	1.000000
8,942,716	0	0	1,857,291	0	-8,050,000	-8,942,716	912828HZ6	U S TREASURY NOTE	US912828HZ65	5,950,000	0.988146	1.000000
0	0	-37,677,896	0	0	-37,000,000	0	912828DL1	U S TREASURY NOTE		-37,000,000	1.026429	1.000000
305	0	-9,235,919	0	0	-8,000,000	-905	912828DU1	U S TREASURY NOTE		-8,000,000	1.026247	1.000000
98,614	0	-6,115,985	0	0	-6,000,000	-98,614	912828DV9	U S TREASURY NOTE		-8,000,000	1.028622	1.000000
716	0	-5,170,823	0	0	10,000,000	10,400,473	912828DZ0	U S TREASURY NOTE		10,000,000	1.040047	1.000000
0	0	-12,527,280	0	0	-5,000,000	-716	912828EG1	U S TREASURY NOTE	US912828EG12	-5,000,000	1.034308	1.000000
850,314	0	-39,182,711	0	0	-12,000,000	0	912828EM6	U S TREASURY NOTE	US912828EM69	-12,000,000	1.043940	1.000000
0	0	-18,646,436	0	0	-35,100,000	-890,314	912828ES5	U S TREASURY NOTE	US912828ES59	-35,100,000	1.055072	1.000000
0	0	-22,146,067	0	0	-17,600,000	0	912828FA3	U S TREASURY NOTE	US912828FA33	-17,600,000	1.059457	1.000000
0	0	0	0	0	-20,500,000	0	912828FH8	U S TREASURY NOTE	US912828FH85	-20,500,000	1.080393	1.000000
0	0	0	0	0	2,000,000	2,188,150	912828FK1	U S TREASURY NOTE	US912828FK15	2,000,000	1.084075	1.000000
2,028,389	0	-46,743,701	0	0	-44,000,000	0	912828GK0	U S TREASURY NOTE		-44,000,000	1.062357	1.000000
0	0	-20,533,228	0	0	-21,750,000	-2,028,389	912828GS3	U S TREASURY NOTE	US912828GS32	-21,750,000	1.037316	1.000000
21,374,169	0	-16,538,170	0	0	-15,307,000	0	912828GU8	U S TREASURY NOTE		-15,307,000	1.080432	1.000000
51,701	0	0	0	0	-20,000,000	-21,374,169	912828GZ7	U S TREASURY NOTE		-20,000,000	1.068708	1.000000
7,190,338	0	-14,356,248	0	0	-13,500,000	-51,701	912828HA1	U S TREASURY NOTE		-13,500,000	1.067255	1.000000
0	0	0	0	0	-7,000,000	-7,190,338	912828HG8	U S TREASURY NOTE	US912828HG84	-7,000,000	1.027191	1.000000
0	0	0	0	0	17,000,000	16,647,512	912828HT0	U S TREASURY NOTE	US912828HT06	17,000,000	0.979265	1.000000
0	0	0	0	0	8,040,000	1,933,029	912828HY9	U S TREASURY NOTE	US912828HY90	8,040,000	0.990528	1.000000
0	0	0	0	0	634	11	86358RW45	ARC 2002 BC4 A		634	0.758980	1.000000
6,979,802	0	0	0	0	-7,100,000	-6,979,802	912810FT0	U S TREASURY BOND	US912810FT08	-7,100,000	0.983071	1.000000
0	0	0	0	0	145,000	148,286	912810PT9	U.S. TREASURY BOND	US912810PT97	145,000	1.022664	1.000000
0	0	0	0	0	2,336,000	2,457,082	912810PU6	U S TREASURY BOND		301,000	1.051833	1.000000
0	0	0	0	0	8,299,961	8,858,179	912828HA1	U S TREASURY NOTE		8,299,961	1.067255	1.000000
0	0	0	0	0	11,000,000	11,511,479	912828HE3	U S TREASURY NOTE		11,000,000	1.046498	1.000000
0	0	0	0	0	150,000	9,063	912828HV5	U S TREASURY NOTE	US912828HV51	150,000	0.964829	1.000000
219,615	0	-1,068,268	0	0	-2,203,000	-219,615	912828HX1	U S TREASURY NOTE	US912828HX18	-2,203,000	0.993138	1.000000
9,393,177	0	0	0	0	-9,483,000	-9,393,177	912828HY9	U S TREASURY NOTE	US912828HY90	-9,483,000	0.990528	1.000000
5,586,974	0	0	0	0	-5,654,000	-5,586,974	912828HZ6	U S TREASURY NOTE	US912828HZ65	-5,654,000	0.988146	1.000000
0	0	0	0	0	1,104,539	0	31392BSZ5	FNR 2002-10 SB	FANNIE MAE	1,104,539	1.060382	1.000000
0	0	0	0	0	3,637,674	0	31394BS17	FNR 2005-7 LO	FANNIE MAE	3,637,674	0.704413	1.000000
0	0	0	0	0	1,140,566	0	31394BMK7	FNR 2004-89 SM	FANNIE MAE	1,140,566	0.879467	1.000000
0	0	0	0	0	4,580,051	0	31394DX5	FNR 2005-22 DG	FANNIE MAE	4,580,051	0.942534	1.000000
0	0	0	0	0	2,463,978	0	31394DU24	FNR 2005-45 YF	FANNIE MAE	2,463,978	0.930680	1.000000
0	0	0	0	0	3,443,650	0	31394FEA9	FNR 2005-74 NK	FANNIE MAE	3,443,650	0.904591	1.000000
0	0	0	0	0	2,263,758	0	31394FG82	FNR 2005-83 QK	FANNIE MAE	2,263,758	0.808464	1.000000
0	0	0	0	0	1,860,203	0	31394UFJ6	FNR 2005-95 CK	FANNIE MAE	1,860,203	0.950631	1.000000
0	0	0	0	0	500,738	0	31394UL83	FNR 2005-106 JT	FANNIE MAE	500,738	0.971483	1.000000
0	0	0	0	0	4,741,133	0	31394VGD8	FNR 2005-113 SA	FANNIE MAE	0	1.148179	1.000000
0	0	0	0	0	1,008,257	0	31394VGF1	FNR 2005-113 FJ	FANNIE MAE	1,008,257	1.015200	1.000000
0	0	0	0	0	29,751,665	0	31395VVG9	FNR 2006-60 DO	FANNIE MAE	29,751,665	0.793560	1.000000
0	0	0	0	0	7,139,828	0	31395VWH7	FNR 2006-60 EO	FANNIE MAE	7,139,828	0.767645	1.000000
0	0	0	0	0	2,779,244	0	31395WA31	FHR 3001 HP	FREDDIE MAC	2,779,244	0.864130	1.000000
0	0	0	0	0	2,804,074	0	31395WW87	FHR 3012 GK	FREDDIE MAC	2,804,074	0.882441	1.000000
0	0	0	0	0	730,320	0	31395WW80	FHR 3012 PV	FREDDIE MAC	730,320	1.049993	1.000000
0	0	0	0	0	289,500	0	31396HGS2	FHR 3114 GH	FREDDIE MAC	289,500	0.901102	1.000000
0	0	0	0	0	1,841,495	0	31396HHW2	FHR 3114 MR	FREDDIE MAC	1,841,495	0.710353	1.000000
0	0	0	0	0	2,375,537	0	31396KM33	FNR 2006-81 FA	FANNIE MAE	2,375,537	0.983381	1.000000
0	0	0	0	0	4,006,439	0	31396PHG9	FNR 2007-1 FD	FANNIE MAE	4,006,439	0.948541	1.000000
0	0	0	0	0	9,721,676	0	31396PXT3	FNR07-15 NO	FANNIE MAE	9,721,676	0.813663	1.000000
0	0	0	0	0	22,163,705	0	31396VJA7	FNR 2007-30 WO	FANNIE MAE	22,163,705	0.767502	1.000000
0	0	0	0	0	19,855,771	0	31396VPX0	FNW 2007-W3 2A1	FANNIE MAE	19,855,771	0.975289	1.000000
0	0	0	0	0	21,336,947	0	31396WDT0	FNR 2007-54 BO	FANNIE MAE	21,336,947	0.752547	1.000000
0	0	0	0	0	16,196,845	0	31396WEN2	FNR07-54 HO	FANNIE MAE	16,196,845	0.752465	1.000000
0	0	0	0	0	18,313,429	0	31396WFR2	FNR 2007-54 FB	FANNIE MAE	18,313,429	0.977878	1.000000
0	0	0	0	0	3,944,786	0	31396XUN2	FNR 2007-88 CO	FANNIE MAE	3,944,786	0.754392	1.000000
0	0	0	0	0	1,559,213	0	31397BQB0	FHR 3230 UO	FREDDIE MAC	1,559,213	0.703738	1.000000
0	0	0	0	0	8,065,436	0	31397C7A1	FHR 3238 AO	FREDDIE MAC	8,065,436	0.753680	1.000000

SERIES K-2013
ARC

SERIES K-2013

0	0	0	0	0	0	3,176,183	0	31397C7H6	FHR 3236 LK	FREDDIE MAC		3,176,183	1,073719	1.000000
0	0	0	0	0	0	3,952,619	0	31397C7M5	FHR 3236 OA	FREDDIE MAC		3,952,619	0,744170	1.000000
0	0	0	0	0	0	12,797,527	0	31397FM82	FHR-3284 NO	FREDDIE MAC		12,797,527	0,750792	1.000000
0	0	0	0	0	0	10,274,638	0	31397JZM9	FHR-3339 PN	FREDDIE MAC		10,274,638	0,856948	1.000000
0	0	0	0	0	0	2,262,488	0	38373MD56	GNR 2007-16 XF	GOVT NATIONAL MORTGAGE (GNMA)		2,262,488	1,197555	1.000000
0	0	0	0	0	0	12,309,529	0	38374LN64	CNR 2005-58 SA	GOVT NATIONAL MORTGAGE (GNMA)		12,309,529	0,717000	1.000000
0	0	0	0	0	0	2,163,055	0	38374NST5	GNR 2006-52 TA	GOVT NATIONAL MORTGAGE (GNMA)		2,163,055	1,097839	1.000000
0	0	0	0	0	0	425,000,000	422,083,515	912828HX1	U S TREASURY NOTE		US912828HX18	0	0,993138	1.000000
0	0	0	0	0	0	56,000,000	55,469,570	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	56,000,000	0,990528	1.000000
36,561.379	0	0	0	0	0	-37,000,000	-36,561.379	912828HZ6	U S TREASURY NOTE		US912828HZ65	-37,000,000	0,988145	1.000000
0	0	0	0	0	0	0	0	912828JA9	U S TREASURY NOTE		US912828JA98	408,000,000	0,999766	1.000000
0	0	0	0	0	0	7,500,000	0	53225KAA1	LIGHTPOINT CLO LTD FRN 20180725 SERIES# 8A 144A		US53225KAA16	7,500,000	0,836843	1.000000
0	0	0	0	0	0	10,000,000	0	53225MAG4	LIGHTPOINT CLO LTD FRN 20180725 SERIES# 8A 144A		US53225MAG42	10,000,000	0,840510	1.000000
0	0	-1,000,000	999,917	0	0	-1,000,000	0	0717P2F28	C/P BAVARIA UNVL FDG CORP			-1,000,000	1,000000	1.000000
0	0	0	0	0	0	1,000,000	0	06737HHK8	C/P BARCLAYS US FUNDING CORP			1,000,000	0,993630	1.000000
0	0	0	0	0	0	1,554,000	0	22052JF20	C/P CORTEZ CAPITAL CORP 4.2			1,554,000	1,000000	1.000000
0	0	0	0	0	0	126,000	0	45974MF45	C/P INTERNATIONAL LEASE FINANCE CORP			126,000	0,998864	1.000000
0	0	0	0	0	0	11,673,000	0	77340TF24	C/P ROCKIES EXPRESS PIPELINE LLC			11,673,000	1,000000	1.000000
0	0	0	0	0	0	200,000	0	89380EF31	C/P TRANSOCEAN INC			200,000	0,999919	1.000000
0	0	0	0	0	0	28,457,555	0	028931AA3	AHM 2007-A 11A	AMERICAN HOME MORTGAGE INVESTM		28,457,555	0,745187	1.000000
0	0	0	0	0	0	15,029,204	0	126984Y28	CWHL 2006-9 A17	COUNTRYWIDE HOME LOAN MORTGAGE		15,029,204	0,831623	1.000000
0	0	0	0	0	0	53,386,883	0	52520CAS4	LMT 2006-3 2A1	LEHMAN MORTGAGE TRUST		53,386,883	0,792791	1.000000
0	0	0	0	0	0	15,870,962	0	84752CAB3	SURF 2007-AB1 A2A	SPECIALTY UNDERWRITING & RESID		15,870,962	0,924527	1.000000
0	0	0	0	0	0	62,714,123	0	02147BAJ4	CWALT 2007-7T2 A9	COUNTRYWIDE ALTERNATIVE LOAN T		62,714,123	0,865276	1.000000
0	0	0	0	0	0	85,104,369	0	02147PBM5	CWALT 2006-29T1 3A8	COUNTRYWIDE ALTERNATIVE LOAN T		85,104,369	0,903874	1.000000
0	0	0	0	0	0	14,257,946	0	02149MAW9	CWALT 2007-J1 2A8	COUNTRYWIDE ALTERNATIVE LOAN T		14,257,946	0,785167	1.000000
0	0	0	0	0	0	53,056,422	0	059475AF0	BOAA 2007-2 2A1	BANC OF AMERICA ALTERNATIVE LO		53,056,422	0,882416	1.000000
0	0	0	0	0	0	8,344,158	0	05948KYR4	BOAA 2005-3 2A1	BANC OF AMERICA ALTERNATIVE LO		8,344,158	0,965205	1.000000
0	0	0	0	0	0	5,142,714	0	12667FSH8	CWALT 2004-J8 2A1	COUNTRYWIDE ALTERNATIVE LOAN T	US12667FSH80	5,142,714	0,952501	1.000000
0	0	0	0	0	0	29,575,742	0	12668AA62	CWALT 2005-84CB 2A1	COUNTRYWIDE ALTERNATIVE LOAN T		29,575,742	0,803624	1.000000
0	0	0	0	0	0	18,374,481	0	16168HBC4	CHASE 2007-S3 2A1	CHASE MORTGAGE FINANCE CORP		18,374,481	0,967705	1.000000
0	0	0	0	0	0	36,089,598	0	16165VAA6	CFLX 2007-1 1A1	CHASEFLEX TRUST		36,089,598	0,878737	1.000000
0	0	0	0	0	0	48,046,000	0	17309VAH6	CMALT 2006-A4 1A8	CITIMORTGAGE ALTERNATIVE LOAN		48,046,000	0,918273	1.000000
0	0	0	0	0	0	9,000,000	0	17311FAD6	CMLTI 2007-OPX1 A3A	CITIGROUP MORTGAGE LOAN TRUST	US17311FAD89	9,000,000	0,777516	1.000000
0	0	0	0	0	0	9,423,119	0	22942KAC4	CSMC 2006-7 1A3	CREDIT SUISSE MORTGAGE CAPITAL		9,423,119	0,833723	1.000000
0	0	0	0	0	0	7,484,435	0	31393ELF4	FNW 2003-W12 1A8	FANNIE MAE	US31393ELF42	7,484,435	0,977199	1.000000
0	0	0	0	0	0	22,962,640	0	52519LAF5	LMT 2008-1 A2E	LEHMAN MORTGAGE TRUST		22,962,640	0,861636	1.000000
0	0	0	0	0	0	12,704,187	0	57643AE91	MALT 2005-1 7A1	MASTR ALTERNATIVE LOANS TRUST		12,704,187	0,922709	1.000000
0	0	0	0	0	0	8,670,420	0	75116CBE5	RALI 2007-QS6 A29	RESIDENTIAL ACCREDIT LOANS INC		8,670,420	0,957868	1.000000
0	0	0	0	0	0	56,118,195	0	75118FBH1	RALI 2007-QS9 A33	RESIDENTIAL ACCREDIT LOANS INC		56,118,195	0,785597	1.000000
0	0	0	0	0	0	15,295,628	0	781138AH3	RAST 2007-A1 A8	RESIDENTIAL ASSET SECURITIZATI		15,295,628	0,980541	1.000000
0	0	0	0	0	0	14,530,538	0	93834FMD1	WMALT 2006-2 2CB	WASHINGTON MUTUAL ALTERNATIVE		14,530,538	0,904741	1.000000
0	0	0	0	0	0	43,396,546	0	93838HAAA	WMALT 2007-2	WASHINGTON MUTUAL MORTGAGE PAS		43,396,546	0,929995	1.000000
0	0	0	0	0	0	100	0	LXS0702NC	LXS 2007-2N C	LEHMAN XS TRUST		100	1,000000	1.000000
94	0	0	0	0	0	-100	-94	W10090437	LMT08-1 R			-100	0,941270	1.000000
0	0	-106,097,358	0	0	0	-100,000,000	0	3134A3M78	FEDERAL HOME LOAN MTG CORP		US3134A3M787	-100,000,000	1,080874	1.000000
0	0	0	0	0	0	7,955	0	3135857A3	FNGT 2001-T3 A-1 SER 2000-T3	FANNIEMAE GRANTOR TRUST	US3135857A33	7,955	1,008833	1.000000
0	0	0	0	0	0	732,578	0	31359SX88	FNGT 2001-T5 A1	FANNIE MAE		732,578	1,053985	1.000000
0	0	0	0	0	0	2,460,232	0	31359J4H5	FNGT 98-T2 A2 SER 98-T2	FNMA GRANTOR TRUST-144A		2,460,232	1,004972	1.000000
0	0	0	0	0	0	164,267	0	31392DUC4	FNW 2002-W4 A6	FANNIE MAE WHOLE LOAN		164,267	0,953804	1.000000
0	0	0	0	0	0	785,064	0	31392ES84	FNW 02-W10 A4	FANNIEMAE WHOLE LOAN	US31392ES842	785,064	1,012082	1.000000
0	0	0	0	0	0	194,978	0	31392FDE4	FNGT 2002-T16 A4	FANNIEMAE GRANTOR TRUST		194,978	1,027093	1.000000
0	0	0	0	0	0	17,208	0	31392GEK7	FNW 02-90 A1	FEDERAL NATL MTGE ASSN		17,208	1,035681	1.000000
0	0	0	0	0	0	207,778	0	31392GV79	FNGT 2002-T19 A4	FANNIE MAE	US31392GV792	207,778	1,015120	1.000000
0	0	0	0	0	0	12,315,847	0	31392JAP4	FNW 03-W2 2-A8	FANNIEMAE WHOLE LOAN	US31392JAP49	12,315,847	1,040128	1.000000
0	0	0	0	0	0	91,776	0	31392JYJ2	FNW 2003-W3 1-A4	FANNIE MAE		91,776	0,953710	1.000000
0	0	0	0	0	0	186,203	0	31392JYC6	FNW 2003-W3 2A5	FANNIE MAE	US31392JYC65	186,203	0,963784	1.000000
0	0	0	0	0	0	0	0	31392MGY2	FSPC 2002-T42 A4	FSPC		0	0,958170	1.000000
0	0	0	0	0	0	66,908	0	31392MH39	FSPC 2002-T42 A5	FSPC	US31392MH392	66,908	1,016459	1.000000
0	0	0	0	0	0	5,887	0	31393C6J2	FNW 2003-W11 1A1	FANNIE MAE WHOLE LOAN	US31393C6J23	5,887	1,024255	1.000000
0	0	0	0	0	0	21,485	0	31393CX40	FNW 2003-W8 3-F-2	FANNIE MAE	US31393CX408	21,485	1,000533	1.000000
0	0	0	0	0	0	197,219	0	31393E9H7	FNW 2003-W14 1A8	FANNIE MAE		197,219	1,039086	1.000000
0	0	0	0	0	0	1,101,273	0	31393LFPK4	FSPC T-54 2A	FHLMC STRUCTURED PASS THROUGH	US31393LFPK44	1,101,273	1,044126	1.000000
0	0	0	0	0	0	46,389	0	31393UAN3	FNW 2003-W17 PT-1	FANNIE MAE	US31393UAN37	46,389	1,043808	1.000000
0	0	0	0	0	0	165,502	0	31393XFZ5	FNGT 2004-T1 2A	FANNIE MAE		165,502	1,012870	1.000000
0	0	0	0	0	0	64,866	0	31393XGT8	FNW 2004-W2 4A	FANNIE MAE		64,866	1,008444	1.000000
0	0	0	0	0	0	246,939	0	31393YV77	FNGT 2004-T3 2A	FANNIE MAE		246,939	1,014432	1.000000
0	0	0	0	0	0	29,725	0	31393YZ99	FNW 2004-W7 A2	FANNIE MAE		29,725	1,005300	1.000000
0	0	0	0	0	0	173,937	0	31394BY7	FNW04-W12 1-A-1	FANNIE MAE		173,937	1,081221	1.000000
0	0	0	0	0	0	12,183,403	0	57643QBL8	MARP 2006-1 1A1F	MASTR REPERFORMING LOAN TRUST		12,183,403	0,769815	1.000000
0	0	0	0	0	0	242,203	0	863572A78	SASCO 98-RF1 A CMO SER 98-RF1	STRUC ASST SEC CRP PV PMT-14F		242,203	0,975133	1.000000
0	0	0	0	0	0	472,886	0	863572SK05	SASCO 98-RF1 A SER 98-RF1	STRUCTURED ASSET SECS-PRV PLM	US863572SK05	472,886	1,013134	1.000000
0	0	0	0	0	0	334,596	0	863572TZ6	SASCO 98-RF2 A SER 98-RF2	STRUCTURED ASSET SECS-PRV PLM	US863572TZ64	334,596	1,005140	1.000000
100	0	0	0	0	0	-100	-100	86359DXY8	SASC 2006-RF1 R	STRUCTURED ASSET SECURITIES CO		-100	1,000000	1.000000

101	0	0	0	0	-100	-101	86381AAJ8	SASC 2006-RF2 R	STRUCTURED ASSET SECURITIES CO		-100	1,005,400	1,000,000
0	0	-1,082	0	0	-1,000	0	9128276J6	UNITED STATES TREASURY NOTE	R/M D. 5.75 08/15/2010	US9128276J61	-1,000	1,081,650	1,000,000
0	0	0	0	0	3,000	0	912828AP5	U S TREASURY NOTE			3,000	1,031,810	1,000,000
0	0	0	0	0	3,000	-3,121	912828BR0	U S TREASURY NOTE		US912828BR04	3,000	1,040,245	1,000,000
0	0	0	0	0	4,959,960	0	3128CVXJ8	FHS 220 PO	FREDDIE MAC STRIP		4,959,960	7,865,669	1,000,000
0	0	0	0	0	98,016	0	31356S4X6	FNGT 2001-T1 PO SER	2000-T1 FANNIEMAE GRANTOR TRUST		98,016	777,432	1,000,000
0	0	0	0	0	473,618	0	31358SR60	FNMA GT 00-T8 PO	FNMA GRANTOR TRUST 00-T8	US31358SR605	473,618	784,392	1,000,000
0	0	0	0	0	7,307,805	0	3138FAAA8	FNS 000313 PO CLASS 1	PRINCIPAL ONLY		7,307,805	7,938,648	1,000,000
0	0	0	0	0	81,983	0	31392MH70	FSPC 2002-T42 PO	FSPC		81,983	777,432	1,000,000
0	0	0	0	0	129,917	0	31393AP50	FNW 2003-W4 1APO	FANNIE MAE		129,917	777,432	1,000,000
0	0	0	0	0	1,476,160	0	31393X7E1	FNGT 2004-T2 1PO	FANNIE MAE		1,476,160	779,291	1,000,000
0	0	0	0	0	1,783,561	0	31393YU94	FNGT 2004-T3 PO	FANNIE MAE		1,783,561	853,168	1,000,000
0	0	0	0	0	2,639,700	0	31394A7C4	FNW04-W12 1-PO	FANNIE MAE		2,639,700	818,220	1,000,000
0	0	0	0	0	1,821,427	0	31394AB70	FNW 2004-W11 1-PO	FANNIE MAE		1,821,427	813,352	1,000,000
0	0	0	0	0	1,948,500	0	31394ACK0	FNW 2004-W9 1-PO	FANNIE MAE		1,948,500	800,981	1,000,000
0	0	0	0	0	4,322	0	863572YH0	SASCO 98-RF4 A-PO CMO	SER 98 STRUCTURED ASSET SEC CORP-1		4,322	803,342	1,000,000
0	0	0	0	0	6,158,389	0	863592AE1	SASC 2006-RF3 1AP	STRUCTURED ASSET SECURITIES CO		6,158,389	750,000	1,000,000
0	0	0	0	0	2,643,401	0	863811AE3	SASC 2006-RF4 2AP	SASCO LLC		2,643,401	780,000	1,000,000
0	0	-18,636,785	0	0	-18,000,000	0	3133XHPH9	FEDERAL HOME LOAN BANK SYSTEM		US3133XHPH91	-18,000,000	1,039,967	1,000,000
0	0	0	0	0	14,900,000	0	31358C7C4	FANNIE MAE INTEREST STRIP		US31358C7C43	14,900,000	84,2967	1,000,000
0	0	0	0	0	3,950,000	0	31358C7D2	FANNIE MAE INTEREST STRIP			3,950,000	828,930	1,000,000
0	0	0	0	0	98,868,056	0	53957DAD5	LIMAA LRS NT 144A	3C7 LOCAL INSIGHT MEDIA FINANCE LL		98,868,056	9,989,977	1,000,000
0	0	0	0	0	5,592,206	0	3138FAYT1	FNS 352 PO	FEDERAL NATIONAL MTGE ASSN		5,592,206	7,220,62	1,000,000
0	0	0	0	0	0	0	3138FCB9	FNS 346 1	FANNIE MAE		0	7,435,09	1,000,000
0	0	0	0	0	15,798,250	0	3136FCD78	FNS 367 1	FANNIE MAE		15,798,250	7,346,28	1,000,000
0	0	0	0	0	7,599,851	0	3138FEAA0	FNS 370 1	FANNIE MAE		7,599,851	7,584,52	1,000,000
0	0	0	0	0	16,575,559	0	31396T2N2	FHR 3175 PO	FREDDIE MAC		16,575,559	7,657,55	1,000,000
0	0	0	0	0	54,860,623	0	31396X3E2	FNR 2007-109 OA	FANNIE MAE		54,860,623	7,411,171	1,000,000
0	0	0	0	0	4,915,488	0	52520MAZ6	LMT 2005-1 AP	LEHMAN MORTGAGE TRUST		4,915,488	7,415,43	1,000,000
0	0	0	0	0	3,802,591	0	52520MEM1	LMT 2005-3 AP	LEHMAN MORTGAGE TRUST		3,802,591	7,512,35	1,000,000
0	0	0	0	0	1,587,586	0	76110H3C1	RALI 2005-QS5 AP	RESIDENTIAL ACCREDIT LOANS INC		1,587,586	7,035,20	1,000,000
0	0	0	0	0	191,558	0	76110H6R5	RALI 2005-QS8 AP	RESIDENTIAL ACCREDIT LOANS INC		191,558	7,325,00	1,000,000
0	0	0	0	0	438,728	0	761118AJ7	RALI 2005-QS7 AP	RESIDENTIAL ACCREDIT LOANS INC		438,728	7,325,00	1,000,000
0	0	0	0	0	368,829	0	761118BD9	RALI 2005-QS9 AP	RESIDENTIAL ACCREDIT LOANS INC		368,829	7,325,00	1,000,000
0	0	0	0	0	1,121,920	0	76113HAD8	RAST 06-A13 PO	RESIDENTIAL ASSET SECURITIZATI		1,121,920	7,463,80	1,000,000
0	0	0	0	0	3,157,429	0	86359BSW7	SASC 2005-3 AP	STRUCTURED ASSET SECURITIES CO		3,157,429	7,189,79	1,000,000
0	0	0	0	0	1,353,593	0	86359BQP9	SASC 2004-7 AP	STRUCTURED ASSET SECURITIES CO		1,353,593	7,679,49	1,000,000
0	0	0	0	0	1,866,501	0	86359BUR0	SASC 2004-12H 1APO	STRUCTURED ASSET SECURITIES CO		1,866,501	8,493,96	1,000,000
0	0	0	0	0	6,233,391	0	86359DQV2	SASC 2005-16 AP	STRUCTURED ASSET SECURITIES CO		6,233,391	7,033,133	1,000,000
0	0	0	0	0	30,000,000	28,999,263	912828HR4	U S TREASURY NOTE		US912828HR40	30,000,000	9,866,642	1,000,000
0	0	-155,922,818	0	0	-157,000,000	0	912828HX1	U S TREASURY NOTE		US912828HX18	-157,000,000	9,933,138	1,000,000
0	0	0	0	0	95,300,000	45,790,742	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	95,300,000	9,990,528	1,000,000
0	0	0	0	0	1,193,986	0	94980KAK8	WFMB5 2004-A APO	WELLS FARGO MORTGAGE BACKED SE		1,193,986	7,793,16	1,000,000
0	0	0	0	0	9,309,367	0	94980LAG5	WFMB5 2004-B APO	WELLS FARGO MORTGAGE BACKED SE		9,309,367	8,841,203	1,000,000
0	0	0	0	0	1	0	SASC03P09	SASC 2003-1 P	STRUC ASST SEC CRP		1	1,000,000	1,000,000
0	0	0	0	0	0	0	SASC0413P	SASC 2004-13 P	STRUCTURED ASSET SECURITIES CO		0	1,000,000	1,000,000
0	0	0	0	0	1	0	SASC19P	SASC 01-19 P	STRUCTURED ASSET SECURITIES CO		1	1,010,000	1,000,000
-4,301,042	0	-4,641,373	0	0	-9,050,000	-4,301,042	912828HZ6	U S TREASURY NOTE		US912828HZ65	-7,050,000	9,888,146	1,000,000
0	0	0	10,215,554	0	0	0	912828JA9	U S TREASURY NOTE		US912828JA96	0	9,997,66	1,000,000
0	0	0	0	0	1,180,000	0	03832LFG1	C/P APRECO INC 4.2			1,180,000	9,990,20	1,000,000
0	0	0	0	0	500,000	0	29865LG75	C/P EUREKA SECURITIZATION	INC 4.2		500,000	9,973,26	1,000,000
0	0	0	0	0	13,000	0	38346LFC5	C/P GOTHAM FUNDING 4.2			13,000	9,992,58	1,000,000
0	0	0	0	0	5,000	0	780719AK0	REPUBLIC NY OD RP-CORP	BD FLTR CALLABLE 11/07/04	US760719AK07	5,000	8,811,958	1,000,000
8,699,870	0	-15,650,068	0	0	-23,150,000	-8,699,870	912810PU6	U S TREASURY BOND		US912810PU65	-16,807,000	1,051,833	1,000,000
0	0	0	0	0	880,000	869,568	912828HZ6	U S TREASURY NOTE		US912828HZ65	3,807,000	9,888,146	1,000,000
-736,283	0	0	0	0	-700,000	-736,283	912810PU6	U S TREASURY BOND		US912810PU65	-700,000	1,051,833	1,000,000
14,257,599	0	-15,386,782	0	0	-30,000,000	-14,257,599	912828HZ6	U S TREASURY NOTE		US912828HZ65	-30,000,000	9,888,146	1,000,000
0	0	0	0	0	7,000,000	0	08624WAF3	BLUEMOUNTAIN CLO LTD FRN	20180715 SERIES# 2A 144A	US98624WAF32	7,000,000	7,147,97	1,000,000
0	0	0	0	0	8,000,000	0	289491AE6	EAGLE CREEK CLO LTD FRN	20180228 SERIES# 1A 144A	US289491AE68	8,000,000	7,005,54	1,000,000
0	0	0	0	0	6,000,000	0	352589AD9	FRANKLIN CLO LTD FRN	20180615 SERIES# 5A 144A	US352589AD94	6,000,000	7,121,72	1,000,000
0	0	0	0	0	8,500,000	0	36319AAD9	GALAXY CLO LTD FRN	20180817 SERIES# 3A 144A	US36319AAD90	8,500,000	7,791,330	1,000,000
0	0	0	0	0	8,250,000	0	448796AG6	ING INVESTMENT MANAGEMENT	FRN 20200801 SERIES# 2A 144A	US448796AG66	8,250,000	8,079,909	1,000,000
0	0	0	0	0	5,000,000	0	67133EAC2	OAK HILL CREDIT PARTNERS	FRN 20151217 SERIES# 3A 144A	US67133EAC21	5,000,000	7,580,90	1,000,000
0	0	0	0	0	15,333,414	0	761260SV5	RACE 2005-1E A1	RESTRUCTURED ASSET SECURITIES		15,333,414	8,982,201	1,000,000
0	0	0	0	0	3,000,000	0	806713AC7	SCHLR 2007-1A A2	SCHILLER PARK CLO LTD	US806713AC79	3,000,000	9,031,17	1,000,000
0	0	0	0	0	11,000,000	0	891802AL4	TOWER HILL CDO LTD FRN	20230820 SERIES# 2A 144A	US891802AL49	11,000,000	8,088,808	1,000,000
0	0	0	0	0	10,000,000	0	92327EAB8	VENTURE CDO LTD FRN	20180815 SERIES# 1A 144A	US92327EAB83	10,000,000	7,811,638	1,000,000
0	0	0	0	0	3,000,000	0	92327EAC6	VENTURE CDO LTD FRN	20180815 SERIES# 1A 144A	US92327EAC66	3,000,000	7,771,913	1,000,000
0	0	0	0	0	6,000,000	0	98884KAD2	ZING 2X B1	ZAIS INVESTMENT GRADE LTD		6,000,000	8,520,77	1,000,000
0	0	0	0	0	31,000,000	0	53127TGA5	C/P LIBERTY STREET FNDING	CORP		31,000,000	9,972,24	1,000,000
0	0	0	0	0	7,800,000	8,257,093	912828AJ9	U S TREASURY NOTE		US912828AJ96	7,800,000	1,058,602	1,000,000
0	0	0	0	0	2,065,000	859,723	9128277L09	U S TREASURY NOTE		US9128277L09	2,065,000	1,074,102	1,000,000
0	0	0	0	0	3,700,000	3,916,826	912828AJ9	U S TREASURY NOTE		US912828AJ96	3,700,000	1,058,602	1,000,000
0	0	0	0	0	0	0	86365CAC5	SASC 2007-RF2 1A3	STRUCTURED ASSETS SECURITIES C		0	7,864,496	1,000,000

2,228,520	0	-4,008,851	0	0	-5,930,000	0	912810PU6	U S TREASURY BOND		-4,365,000	1.051833	1.000000
19,605,232	0	-2,381,003	0	0	-22,250,000	-19,605,232	912828HZ6	U S TREASURY NOTE	US912828HZ65	-22,250,000	0.988145	1.000000
0	0	0	0	0	65,000,000	0	8265Q0SX1	SIGMA FINANCE INC		65,000,000	0.751252	1.000000
0	0	0	0	0	16,250,000	0	8265Q0YD8	SIGMA FINANCE INC	US8265Q0YD82	16,250,000	0.720163	1.000000
0	0	0	0	0	30,000,000	0	96335WGC1	WHISTLEJACKET CAPITAL LLC		30,000,000	0.755000	1.000000
0	0	0	0	0	15,000,000	0	96335WGD9	WHISTLEJACKET CAPITAL LLC		15,000,000	0.755000	1.000000
0	0	0	0	0	87,500,000	0	037898AA1	APPB 2007-1 A-2-I-X APPLEBEE'S ENTERPRISES LLC		87,500,000	1.002428	1.000000
0	0	0	0	0	38,710,000	0	037898AB9	APPB 2007-1 A-2-II-A APPLEBEE'S ENTERPRISES LLC		18,710,000	0.918186	1.000000
0	0	0	0	0	61,250,000	0	449627AB4	IHOP 2007-3 NOTE IHOP FRANCHISING LLC		61,250,000	0.902353	1.000000
0	0	0	0	0	4,558,182	0	05381EAB3	AVIV LCDO, LTD FRN 20111222 SERIES# 1A 144A	US05381EAB39	4,558,182	0.850520	1.000000
0	0	0	0	0	9,000,000	0	05381EAC1	AVIV LCDO, LTD FRN 20111222 SERIES# 1A 144A	US05381EAC12	9,000,000	0.706570	1.000000
0	0	0	0	0	5,000,000	0	30228AAC4	EXUM RIDGE CBO FRN 20140622 SERIES# 2A 144A	US30228AAC45	5,000,000	0.816402	1.000000
0	0	0	0	0	9,000,000	0	30228EAE2	EXUM RIDGE CBO FRN 20110322 SERIES# 2A 144A	US30228EAE23	9,000,000	0.905197	1.000000
0	0	0	0	0	3,000,000	0	30232MAB4	SGS HY CREDIT FUND - EXUM RIDGE CBO FRN 20110922 SERIES# 1A US30232MAB46		3,000,000	0.752760	1.000000
0	0	0	0	0	34,800,000	0	964041AE7	WHITE MARLIN CDO LTD FRN 20140922 SERIES# 1A 144A	US964041AE77	34,800,000	0.910799	1.000000
0	0	0	0	0	5,000,000	0	964041AG2	WHITE MARLIN CDO LTD FRN 20140922 SERIES# 1A 144A	US964041AG26	5,000,000	0.761195	1.000000
0	0	0	0	0	900,000	0	1247BJGW0	C/P CBA (DELAWARE) FINANCE INC		900,000	0.995827	1.000000
0	0	0	0	0	10,074,000	0	12572JF22	C/P CME GROUP INC		10,074,000	1.000000	1.000000
0	0	0	0	0	273,000	0	63557LFA1	C/P NATIONAL COOPERATIVE 4.2 SERVICES CORPORATION		273,000	0.999444	1.000000
0	0	0	0	134,758	165,000	0	63743DFT5	C/P NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP		165,000	0.998507	1.000000
0	0	0	0	0	125,000	0	64105GF74	C/P NESTLE CAPITAL CORP 4.2		125,000	0.999168	1.000000
0	0	0	0	0	762,000	0	64105GH72	C/P NESTLE CAPITAL CORP 4.2	US64105GH721	762,000	0.999077	1.000000
0	0	0	0	0	250,000	0	64105RFH8	C/P NESTLE FINANCE INTERNATNL	US64105RFH84	250,000	0.999083	1.000000
0	0	0	0	0	1,000	0	68958TF8	C/P SVENSKA HANDELSBANKEN INC		1,000	0.999694	1.000000
9,512,401	0	-6,123,099	0	0	-14,885,000	-9,512,401	912810PU6	U S TREASURY BOND		-14,885,000	1.051833	1.000000
0	0	-1,497,774	0	0	-1,450,000	0	912828DM9	U S TREASURY NOTE		-1,450,000	1.032948	1.000000
12,437,301	0	-8,895,541	0	0	-20,000,000	-12,437,301	912828HR4	U S TREASURY NOTE	US912828HR40	-20,000,000	0.996642	1.000000
0	0	0	0	0	5,000,000	4,941,845	912828HU7	U S TREASURY NOTE	US912828HU78	5,000,000	0.988329	1.000000
1,129,202	0	0	0	0	-1,140,000	-1,129,202	912828HY9	U S TREASURY NOTE	US912828HY90	-1,700,000	0.990528	1.000000
0	0	0	0	4,245,851	48,465,000	47,890,466	912828HZ6	U S TREASURY NOTE	US912828HZ65	45,565,000	0.988145	1.000000
0	0	0	0	0	9,750,000	0	17305EDB8	CCOIT 2008-C1 C1 CITIBANK CREDIT CARD ISSUANCE	US17305EDB83	9,750,000	0.781369	1.000000
0	0	0	0	0	21,340,000	0	32027NNS6	FFML 2004-FFB M3 FIRST FRANKLIN MORTGAGE LOAN A		21,340,000	0.700557	1.000000
0	0	0	0	0	2,500,000	0	32027NNU1	FFML 2004-FFB B1 FIRST FRANKLIN MORTGAGE LOAN A		2,500,000	0.700669	1.000000
0	0	0	0	0	1,074,356	0	542514FB5	LBMLT 2004-1 M8 LONG BEACH MORTGAGE LOAN TRUST		1,074,356	0.700715	1.000000
0	0	0	0	0	652,085	0	76110WJ72	RASC 2004-KS11 M5 RESIDENTIAL ASSET SECURITIES C		652,085	0.700690	1.000000
0	0	0	0	0	0	0	F00180050	FEDL HOME LOAN MTG CORP#160050PART/CTF PASS THRU POOL CF		0	1.063125	1.000000
0	0	0	0	0	29	0	F00180334	FED. HOME LOAN MTG. CORP. - PC		29	1.063289	1.000000
0	0	0	0	0	657	0	F00181064	FED. HOME LOAN MTG. CORP. - PC		657	1.063298	1.000000
0	0	0	0	0	140	0	F00282749	FED. HOME LOAN MTG. CORP. - PC		140	1.068052	1.000000
0	0	0	0	0	86	0	F00286777	FED. HOME LOAN MTG. CORP. - PC		86	1.068092	1.000000
0	0	0	0	0	971	0	F00450115	FHLMC-FHA VA		971	1.053059	1.000000
0	0	0	0	0	890,730	0	F00A14674	GOLD PC 30 YEAR - FHLMC		890,730	1.023979	1.000000
0	0	0	0	0	2,551,342	0	F00A17319	GOLD PC 30 YEAR - FHLMC		2,551,342	0.970868	1.000000
0	0	0	0	0	210,884	0	F00A17753	GOLD PC 30 YEAR - FHLMC		210,884	0.997010	1.000000
0	0	0	0	0	65,334	0	F00A17868	GOLD PC 30 YEAR - FHLMC		65,334	0.907719	1.000000
0	0	0	0	0	212,887	0	F00A24185	GOLD PC 30 YEAR - FHLMC		212,887	1.037707	1.000000
0	0	0	0	0	160,660	0	F00A29165	GOLD PC 30 YEAR - FHLMC		160,660	1.023562	1.000000
0	0	0	0	0	185,937	0	F00A37328	GOLD PC 30 YEAR - FHLMC		185,937	0.971806	1.000000
0	0	0	0	0	0	0	F00A38676	GOLD PC 30 YEAR - FHLMC		332,642,677	0.994468	1.000000
0	0	0	0	0	2,195,266	0	F00A38711	GOLD PC 30YR - FHLMC WAM		0	1.000049	1.000000
0	0	0	0	0	71,129	0	F00A46044	GOLD PC 30 YEAR - FHLMC	US3128K6WD85	71,129	0.971806	1.000000
0	0	0	0	0	27,229	0	F00A46049	GOLD PC 30 YEAR - FHLMC		27,229	0.971806	1.000000
0	0	0	0	0	136,843	0	F00A46629	GOLD PC 30 YEAR - FHLMC		136,843	0.971806	1.000000
0	0	0	0	0	0	0	F00A47209	GOLD PC 30 YEAR - FHLMC	US3128K8AJ50	9,968,282	0.934688	1.000000
0	0	0	0	0	946,919	0	F00A63078	GOLD PC 30 YEAR - FHLMC		946,919	1.022624	1.000000
0	0	0	0	0	197,517	0	F00A66593	GOLD PC 30 YEAR - FHLMC		197,517	1.021371	1.000000
0	0	0	0	0	1,474,783	0	F00A66901	GOLD PC 30 YEAR - FHLMC		1,474,783	1.064233	1.000000
0	0	0	0	0	8,878,519	0	F00A68812	GOLD PC 30 YEAR - FHLMC		8,878,519	1.037707	1.000000
0	0	0	0	0	3,289,062	0	F00A69789	GOLD PC 30 YEAR - FHLMC		3,289,062	1.036132	1.000000
0	0	0	0	0	1,272,023	0	F00A70397	GOLD PC 30 YEAR - FHLMC		1,272,023	1.068021	1.000000
0	0	0	0	0	4,639,928	0	F00A71063	GOLD PC 30 YEAR - FHLMC		4,639,928	1.037707	1.000000
0	0	0	0	0	2,242,314	0	F00A71576	GOLD PC 30 YEAR - FHLMC		2,242,314	1.039132	1.000000
0	0	0	0	0	1,096,228	0	F00A73033	GOLD PC 25 YEAR - FHLMC		1,096,228	1.001181	1.000000
0	0	0	0	0	2,801,244	0	F00A73171	GOLD PC 25 YEAR - FHLMC		2,801,244	1.001181	1.000000
0	0	0	0	0	4,946,805	0	F00A73250	GOLD PC 30 YEAR - FHLMC		0	1.068021	1.000000
0	0	0	0	0	2,243,520	0	F00A73251	GOLD PC 30 YEAR - FHLMC		2,243,520	1.060444	1.000000
0	0	0	0	0	3,201,841	0	F00A74101	GOLD PC 30 YEAR - FHLMC		3,201,841	0.998017	1.000000
0	0	0	0	0	4,246,833	0	F00A75506	GOLD PC 30 YEAR - FHLMC		4,246,833	1.021371	1.000000
0	0	0	0	0	4,090,238	0	F00A75513	GOLD PC 30 YEAR - FHLMC		4,090,238	1.022624	1.000000
0	0	0	0	0	3,876,256	0	F00A77123	GOLD PC 30 YEAR - FHLMC		3,876,256	1.021371	1.000000
0	0	0	0	0	5,378,992	0	F00A77488	GOLD PC 30 YEAR - FHLMC		5,378,992	1.020557	1.000000
0	0	0	0	0	8,028	0	F00B10920	GOLD PC 30 YEAR - FHLMC	US312963AV31	8,028	0.970869	1.000000
0	0	0	0	0	1,487,819	0	F00B11249	GOLD PC 15 YEAR - FHLMC		0	0.998134	1.000000
0	0	0	0	0	132,791	0	F00B11812	GOLD PC 15 YEAR - FHLMC		132,791	0.947507	1.000000

0	0	0	0	0	521,590	0	F00B15588	GOLD PC 15 YEAR - FHLMC	521,590	0.998134	1.000000
0	0	0	0	0	286,290	0	F00B17176	GOLD PC 15 YEAR - FHLMC	286,290	0.949069	1.000000
0	0	0	0	0	395,156	0	F00B18920	GOLD PC 15 YEAR - FHLMC	395,156	0.949069	1.000000
0	0	0	0	0	10,590	0	F00C00910	GOLD PC 30 YEAR - FHLMC	10,590	1.068021	1.000000
0	0	0	0	0	95,034	0	F00C01086	GOLD PC 30 YEAR - FHLMC	95,034	1.068021	1.000000
0	0	0	0	0	155,091	0	F00C01646	GOLD PC 30 YEAR - FHLMC	155,091	1.023979	1.000000
0	0	0	0	0	1,260,657	0	F00C01672	GOLD PC 30 YEAR - FHLMC	1,260,657	1.023979	1.000000
0	0	0	0	0	414,845	0	F00C01839	GOLD PC 30 YEAR - FHLMC	0	0.970868	1.000000
0	0	0	0	0	138,351	0	F00C01847	GOLD PC 30 YEAR - FHLMC	138,351	0.997279	1.000000
0	0	0	0	0	529,599	0	F00C17148	GOLD PC 30 YEAR - FHLMC	529,599	1.066653	1.000000
0	0	0	0	0	270	0	F00C41019	GOLD PC 30 YEAR - FHLMC	270	1.064233	1.000000
0	0	0	0	0	318,552	0	F00C63989	GOLD PC 30 YEAR - FHLMC	318,552	1.066653	1.000000
0	0	0	0	0	823,014	0	F00C65764	GOLD PC 30 YEAR - FHLMC	823,014	1.066653	1.000000
0	0	0	0	0	39,455	0	F00C65975	GOLD PC 30 YEAR - FHLMC	39,455	1.066653	1.000000
0	0	0	0	0	776,875	0	F00C66875	GOLD PC 30 YEAR - FHLMC	776,875	1.066653	1.000000
0	0	0	0	0	182,547	0	F00C67157	GOLD PC 30 YEAR - FHLMC	182,547	1.066653	1.000000
0	0	0	0	0	266,134	0	F00C67974	GOLD PC 30 YEAR - FHLMC	266,134	1.066653	1.000000
0	0	0	0	0	41,948	0	F00C68001	GOLD PC 30 YEAR - FHLMC	41,948	1.066653	1.000000
0	0	0	0	0	128,545	0	F00C68955	GOLD PC 30 YEAR - FHLMC	128,545	1.066653	1.000000
0	0	0	0	0	765,322	0	F00C70750	GOLD PC 30 YEAR - FHLMC	765,322	1.023979	1.000000
0	0	0	0	0	52,671	0	F00C90028	GOLD PC 20 YEAR - FHLMC	52,671	1.038253	1.000000
0	0	0	0	0	13,401	0	F00C90041	GOLD PC 20 YEAR - FHLMC	13,401	1.038254	1.000000
0	0	0	0	0	26,958	0	F00C90131	GOLD PC 20 YEAR - FHLMC	26,958	1.038253	1.000000
0	0	0	0	0	20,942	0	F00C90194	GOLD PC 20 YEAR - FHLMC	20,942	1.038254	1.000000
0	0	0	0	0	151,764	0	F00C90231	GOLD PC 20 YEAR - FHLMC	151,764	1.022901	1.000000
0	0	0	0	0	120,139	0	F00C90234	GOLD PC 20 YEAR - FHLMC	120,139	1.022901	1.000000
0	0	0	0	0	157,444	0	F00C90235	GOLD PC 20 YEAR - FHLMC	157,444	1.038253	1.000000
0	0	0	0	0	48,950	0	F00C90241	GOLD PC 20 YEAR - FHLMC	48,950	1.038254	1.000000
0	0	0	0	0	209,837	0	F00C90246	GOLD PC 20 YEAR - FHLMC	209,837	1.022901	1.000000
0	0	0	0	0	23,099	0	F00C90247	GOLD PC 20 YEAR - FHLMC	23,099	1.038254	1.000000
0	0	0	0	0	12,527	0	F00C90398	GOLD PC 20 YEAR - FHLMC	12,527	1.038254	1.000000
0	0	0	0	0	351,986	0	F00C90551	GOLD PC 20 YEAR - FHLMC	351,986	1.038253	1.000000
0	0	0	0	0	719,579	0	F00C90552	GOLD PC 20 YEAR - FHLMC	719,579	1.022901	1.000000
0	0	0	0	0	377,206	0	F00C90561	GOLD PC 20 YEAR - FHLMC	377,206	1.038253	1.000000
0	0	0	0	0	189,060	0	F00C90589	GOLD PC 20 YEAR - FHLMC	189,060	1.022901	1.000000
0	0	0	0	0	59,176	0	F00C90597	GOLD PC 30 YEAR - FHLMC	59,176	0.998017	1.000000
0	0	0	0	0	133,558	0	F00C90632	GOLD PC 20 YEAR - FHLMC	133,558	1.038253	1.000000
0	0	0	0	0	557,808	0	F00C90766	GOLD PC 20 YEAR - FHLMC	557,808	1.004424	1.000000
0	0	0	0	0	343,552	0	F00C90839	GOLD PC 20 YEAR - FHLMC	343,552	1.038253	1.000000
0	0	0	0	0	45,663	0	F00C90869	GOLD PC 20 YEAR - FHLMC	45,663	1.038253	1.000000
0	0	0	0	0	52,439	0	F00C90896	GOLD PC 20 YEAR - FHLMC	52,439	1.038253	1.000000
0	0	0	0	0	67,922	0	F00C90906	GOLD PC 20 YEAR - FHLMC	67,922	1.038253	1.000000
0	0	0	0	0	389,991	0	F00C90976	GOLD PC 20 YEAR - FHLMC	389,991	1.004424	1.000000
0	0	0	0	0	88,556	0	F00C90998	GOLD PC 20 YEAR - FHLMC	0	0.980868	1.000000
0	0	0	0	0	0	0	F00C91012	GOLD PC 20 YEAR - FHLMC	2,957,805	1.017734	1.000000
0	0	0	0	0	0	0	F00C91021	GOLD PC 20 YEAR - FHLMC	1,642,265	1.017734	1.000000
0	0	0	0	0	291,578	0	F00C91034	GOLD PC 20 YEAR - FHLMC	291,578	1.022901	1.000000
0	0	0	0	0	29,461	0	F00C91036	GOLD PC 20 YEAR - FHLMC	29,461	1.038254	1.000000
0	0	0	0	0	378,620	0	F00C91056	GOLD PC 20 YEAR - FHLMC	378,620	1.058809	1.000000
0	0	0	0	0	64,126	0	F00C91096	GOLD PC 20 YEAR - FHLMC	64,126	1.058809	1.000000
0	0	0	0	0	502,981	0	F00C91104	GOLD PC 30 YEAR - FHLMC	502,981	1.058059	1.000000
0	0	0	0	0	986,860	0	F00C91121	GOLD PC 20 YEAR - FHLMC	986,860	1.058809	1.000000
0	0	0	0	0	4,487,564	0	F00C91149	GOLD PC 20 YEAR - FHLMC	4,487,564	1.022901	1.000000
0	0	0	0	0	47,009,223	0	F00C91164	GOLD PC 20 YEAR - FHLMC	0	0.980868	1.000000
0	0	0	0	0	2,166,126	0	F00C91165	GOLD PC 20 YEAR - FHLMC	2,166,126	1.004424	1.000000
0	0	0	0	0	52,047,500	0	F00C91175	GOLD PC 20 YEAR - FHLMC	0	0.980868	1.000000
0	0	0	0	0	562,249	0	F00C91177	GOLD PC 20 YEAR - FHLMC	562,249	0.948562	1.000000
0	0	0	0	0	3,046,456	0	F00C91182	GOLD PC 20 YEAR - FHLMC	3,046,456	1.022901	1.000000
0	0	0	0	0	4,233,712	0	F00C91184	GOLD PC 20 YEAR - FHLMC	4,233,712	1.022901	1.000000
0	0	0	0	0	3,824,435	0	F00C91196	GOLD PC 20 YEAR - FHLMC	3,824,435	0.948562	1.000000
0	0	0	0	0	1,197	0	F00D83122	GOLD PC 30 YEAR - FHLMC	1,197	1.064234	1.000000
0	0	0	0	0	12,745	0	F00D94599	GOLD PC 20 YEAR - FHLMC	12,745	1.058809	1.000000
0	0	0	0	0	25,212	0	F00D94666	GOLD PC 20 YEAR - FHLMC	25,212	1.038253	1.000000
0	0	0	0	0	8,021	0	F00D94834	GOLD PC 20 YEAR - FHLMC	8,021	1.038254	1.000000
0	0	0	0	0	26,025	0	F00D95464	GOLD PC 20 YEAR - FHLMC	26,025	1.022901	1.000000
0	0	0	0	0	197,537	0	F00D96302	GOLD PC 20 YEAR - FHLMC	197,537	1.022901	1.000000
0	0	0	0	0	1,696	0	F00D96995	GOLD PC 20 YEAR - FHLMC	0	0.980872	1.000000
0	0	0	0	0	102,905	0	F00D97055	GOLD PC 20 YEAR - FHLMC	102,905	1.038253	1.000000
0	0	0	0	0	1,097,107	0	F00D97461	GOLD PC 20 YEAR - FHLMC	1,097,107	1.022901	1.000000
0	0	0	0	0	1,978,753	0	F00D97579	GOLD PC 20 YEAR - FHLMC	1,978,753	1.004424	1.000000
0	0	0	0	0	12,516,017	0	F00D97744	GOLD PC 20 YEAR - FHLMC	0	0.980868	1.000000
0	0	0	0	0	2,899,688	0	F00D97763	GOLD PC 20 YEAR - FHLMC	0	0.980868	1.000000
0	0	0	0	0	1,614,903	0	F00D97764	GOLD PC 20 YEAR - FHLMC	0	0.980868	1.000000
0	0	0	0	0	1,166,800	0	F00D97765	GOLD PC 20 YEAR - FHLMC	1,166,800	1.004424	1.000000

0	0	0	0	0	3,815	0	F00E00286	GOLD PC 15 YEAR - FHLMC	3,815	1.029855	1.000000
0	0	0	0	0	14,035	0	F00E00489	GOLD PC 15 YEAR - FHLMC	14,035	1.029856	1.000000
0	0	0	0	0	321,986	0	F00E00499	GOLD PC 15 YEAR - FHLMC	321,986	1.029856	1.000000
0	0	0	0	0	284,433	0	F00E00614	GOLD PC 15 YEAR - FHLMC	284,433	1.034819	1.000000
0	0	0	0	0	307,754	0	F00E00656	GOLD PC 15 YEAR - FHLMC	307,754	1.034819	1.000000
0	0	0	0	0	2,128	0	F00E00693	GOLD PC 15 YEAR - FHLMC	2,128	1.034818	1.000000
0	0	0	0	0	145,396	0	F00E00742	GOLD PC 15 YEAR - FHLMC	145,396	1.034819	1.000000
0	0	0	0	0	9,509	0	F00E00779	GOLD PC 15 YEAR - FHLMC	9,509	1.034819	1.000000
0	0	0	0	0	71,775	0	F00E00780	GOLD PC 15 YEAR - FHLMC	71,775	1.034819	1.000000
0	0	0	0	0	209,030	0	F00E00781	GOLD PC 15 YEAR - FHLMC	209,030	1.034819	1.000000
0	0	0	0	0	6,348	0	F00E00787	GOLD PC 15 YEAR - FHLMC	6,348	1.029855	1.000000
0	0	0	0	0	32,434	0	F00E00796	GOLD PC 15 YEAR - FHLMC	32,434	1.034820	1.000000
0	0	0	0	0	5,643	0	F00E00824	GOLD PC 15 YEAR - FHLMC	5,643	1.034819	1.000000
0	0	0	0	0	22,852	0	F00E00825	GOLD PC 15 YEAR - FHLMC	22,852	1.034820	1.000000
0	0	0	0	0	16,235	0	F00E00826	GOLD PC 15 YEAR - FHLMC	16,235	1.034819	1.000000
0	0	0	0	0	94,777	0	F00E00831	GOLD PC 15 YEAR - FHLMC	94,777	1.029856	1.000000
0	0	0	0	0	9,878	0	F00E00861	GOLD PC 15 YEAR - FHLMC	9,878	1.029856	1.000000
0	0	0	0	0	21,867	0	F00E00679	GOLD PC 15 YEAR - FHLMC	21,867	1.029856	1.000000
0	0	0	0	0	8,368	0	F00E00892	GOLD PC 15 YEAR - FHLMC	8,368	1.034820	1.000000
0	0	0	0	0	3,193	0	F00E00938	GOLD PC 15 YEAR - FHLMC	3,193	1.029857	1.000000
0	0	0	0	0	220,106	0	F00E01050	GOLD PC 15 YEAR - FHLMC	220,106	1.039347	1.000000
0	0	0	0	0	1,123	0	F00E20037	GOLD PC 15 YEAR - FHLMC	1,123	1.029855	1.000000
0	0	0	0	0	623	0	F00E20041	GOLD PC 15 YEAR - FHLMC	623	1.029859	1.000000
0	0	0	0	0	2,077	0	F00E20185	GOLD PC 15 YEAR - FHLMC	2,077	1.029855	1.000000
0	0	0	0	0	9,729	0	F00E62571	GOLD PC 15 YEAR - FHLMC	9,729	1.029856	1.000000
0	0	0	0	0	1,803	0	F00E69827	GOLD PC 15 YEAR - FHLMC	1,803	1.029857	1.000000
0	0	0	0	0	16,741	0	F00E70047	GOLD PC 15 YEAR - FHLMC	16,741	1.029856	1.000000
0	0	0	0	0	12,419	0	F00E74685	GOLD PC 15 YEAR - FHLMC	12,419	1.029856	1.000000
0	0	0	0	0	344,523	0	F00E77934	GOLD PC 15 YEAR - FHLMC	344,523	1.039347	1.000000
0	0	0	0	0	9,769	0	F00E79819	GOLD PC 15 YEAR - FHLMC	9,769	1.029856	1.000000
0	0	0	0	0	34,721	0	F00E80108	GOLD PC 15 YEAR - FHLMC	34,721	1.029856	1.000000
0	0	0	0	0	28,838	0	F00E80134	GOLD PC 15 YEAR - FHLMC	28,838	1.029856	1.000000
0	0	0	0	0	11,377	0	F00E80142	GOLD PC 15 YEAR - FHLMC	11,377	1.029856	1.000000
0	0	0	0	0	7,499	0	F00E80160	GOLD PC 15 YEAR - FHLMC	7,499	1.029857	1.000000
0	0	0	0	0	14,387	0	F00E80980	GOLD PC 15 YEAR - FHLMC	14,387	1.029856	1.000000
0	0	0	0	0	1,684	0	F00E81048	GOLD PC 15 YEAR - FHLMC	1,684	1.029856	1.000000
0	0	0	0	0	1,185,064	0	F00E88015	GOLD PC 15 YEAR - FHLMC	0	1.015205	1.000000
0	0	0	0	0	203,857	0	F00E88600	GOLD PC 15 YEAR - FHLMC	203,857	1.039347	1.000000
0	0	0	0	0	250,909	0	F00E88734	GOLD PC 15 YEAR - FHLMC	250,909	1.039347	1.000000
0	0	0	0	0	3,678	0	F00E93395	GOLD PC 15 YEAR - FHLMC	3,678	1.029858	1.000000
0	0	0	0	0	359,482	0	F00E93917	GOLD PC 15 YEAR - FHLMC	359,482	1.015205	1.000000
0	0	0	0	0	211,780	0	F00E99429	GOLD PC 15 YEAR - FHLMC	211,780	0.947507	1.000000
0	0	0	0	0	30,294	0	F00F80027	GOLD PC 20 YEAR - FHLMC	30,294	1.038253	1.000000
0	0	0	0	0	2,052	0	F00G00432	GOLD PC 30 YEAR - FHLMC	2,052	1.054236	1.000000
0	0	0	0	0	2,191	0	F00G00726	GOLD PC 30 YEAR - FHLMC	2,191	1.064234	1.000000
0	0	0	0	0	25,648	0	F00G01088	GOLD PC 30 YEAR - FHLMC	25,648	1.068021	1.000000
0	0	0	0	0	65,694	0	F00G01131	GOLD PC 30 YEAR - FHLMC	65,694	1.068021	1.000000
0	0	0	0	0	276,301	0	F00G01601	GOLD PC 30 YEAR - FHLMC	276,301	0.897194	1.000000
0	0	0	0	0	111,835	0	F00G01611	GOLD PC 30 YEAR - FHLMC	111,835	0.897194	1.000000
0	0	0	0	0	6,936,531	0	F00G01677	GOLD PC 30 YEAR - FHLMC	6,936,531	0.897194	1.000000
0	0	0	0	0	969,769	0	F00G01740	GOLD PC 30YR - FHLMC WAM	969,769	0.999204	1.000000
0	0	0	0	0	962,711	0	F00G02491	GOLD PC 30 YEAR - FHLMC	962,711	1.021112	1.000000
0	0	0	0	0	1,330,458	0	F00G02883	GOLD PC 30 YEAR - FHLMC	1,330,458	1.022624	1.000000
0	0	0	0	0	362,802	0	F00G03921	GOLD PC 30 YEAR - FHLMC	362,802	1.037707	1.000000
0	0	0	0	0	42,772,199	0	F00G04325	GOLD PC 30 YEAR - FHLMC	42,772,199	0.997675	1.000000
0	0	0	0	0	31,252,848	0	F00G04327	GOLD PC 30 YEAR - FHLMC	31,252,848	1.002044	1.000000
0	0	0	0	0	45,759,877	0	F00G04328	GOLD PC 30 YEAR - FHLMC	45,759,877	1.023885	1.000000
0	0	0	0	0	112,972	0	F00G08079	GOLD PC 30 YEAR - FHLMC	112,972	0.971806	1.000000
0	0	0	0	0	0	0	F00G08217	GOLD PC 30 YEAR - FHLMC	207,562	1.016391	1.000000
0	0	0	0	0	815,402	0	F00G08246	GOLD PC 30 YEAR - FHLMC	815,402	1.068021	1.000000
0	0	0	0	0	11,242	0	F00G11028	GOLD PC 15 YEAR - FHLMC	11,242	1.028857	1.000000
0	0	0	0	0	440,924	0	F00G11467	GOLD PC 15 YEAR - FHLMC	440,924	0.949099	1.000000
0	0	0	0	0	359,259	0	F00G11590	GOLD PC 15 YEAR - FHLMC	359,259	1.037083	1.000000
0	0	0	0	0	22,037	0	F00G30190	GOLD PC 20 YEAR - FHLMC	22,037	1.038254	1.000000
0	0	0	0	0	166,121	0	F00G30218	GOLD PC 20 YEAR - FHLMC	166,121	1.038253	1.000000
0	0	0	0	0	1,100,991	0	F00G30239	GOLD PC 20 YEAR - FHLMC	1,100,991	1.056809	1.000000
0	0	0	0	0	803,640	0	F00G30255	GOLD PC 20 YEAR - FHLMC	803,640	1.056809	1.000000
0	0	0	0	0	1,333,594	0	F00G30268	GOLD PC 20 YEAR - FHLMC	1,333,594	1.056809	1.000000
0	0	0	0	0	203,060	0	F00G30280	GOLD PC 20 YEAR - FHLMC	203,060	1.038253	1.000000
0	0	0	0	0	1,414,685	0	F00G30320	GOLD PC 20 YEAR - FHLMC	1,414,685	1.022901	1.000000
0	0	0	0	0	3,488,649	0	F00G30340	GOLD PC 20 YEAR - FHLMC	3,488,649	1.022901	1.000000
0	0	0	0	0	10,785,963	0	F00G30397	GOLD PC 20 YEAR - FHLMC	10,785,963	1.038253	1.000000
0	0	0	0	0	5,284,445	0	F00J07378	GOLD 10 YEAR POOL	0	1.002977	1.000000
0	0	0	0	0	1,283,425	0	F00K30065	GD40- GOLD 40YR	1,283,425	0.945868	1.000000

0	0	0	0	0	947,354	0	F00K30224	GD40- GOLD 40YR	947,354	1.008057	1.000000
0	0	0	0	0	1,422,041	0	F00K30226	GD40- GOLD 40YR	1,422,041	0.945868	1.000000
0	0	0	0	0	3,500,206	0	F00K30328	GD40- GOLD 40YR	3,500,206	0.982392	1.000000
0	0	0	0	0	1,136,993	0	F00K30335	GD40- GOLD 40YR	1,136,993	0.982392	1.000000
0	0	0	0	0	1,722,599	0	F00K30357	GD40- GOLD 40YR	1,722,599	0.982392	1.000000
0	0	0	0	0	8,428	0	F00N30293	GOLD PC 20 YEAR - FHLMC	8,428	1.038253	1.000000
0	0	0	0	0	1,482	0	F00N30308	GOLD PC 20 YEAR - FHLMC	1,482	1.038257	1.000000
0	0	0	0	0	3,050,126	0	F00P50496	GOLD PC 30YR-FHLMC (PRE-PAY)	3,050,126	0.991767	1.000000
0	0	0	0	0	358,110	0	F00P50523	GOLD PC 30YR-FHLMC (PRE-PAY)	358,110	1.033957	1.000000
0	0	0	0	0	302,552	0	F00P50531	GOLD PC 30YR-FHLMC (PRE-PAY)	302,552	1.033957	1.000000
0	0	0	0	0	645,648	0	F00P50536	GOLD PC 30YR-FHLMC (PRE-PAY)	645,648	1.033957	1.000000
0	0	0	0	0	233,705	0	F00P51251	GOLD PC 30YR-FHLMC (PRE-PAY)	233,705	1.033957	1.000000
0	0	0	0	0	196,644	0	F00P60083	PREPAYMENT PENALTY GOLD PC 15 YEAR - FHLMC	196,644	1.027667	1.000000
0	0	0	0	0	129	0	G00023823	G N M A PASS THRU POOL 023823XDOWNEY SAVINGS AND LOAN AS US362052PG14	129	1.070874	1.000000
0	0	0	0	0	391	0	G00028864	GNMA SF 30 YEAR US362058B897	391	1.084425	1.000000
0	0	0	0	0	362	0	G00029280	GNMA SF 30 YEAR	362	1.084454	1.000000
0	0	0	0	0	915	0	G00029745	GNMA SF 30 YEAR	915	1.070881	1.000000
0	0	0	0	0	27	0	G00030895	GNMA SF 30 YEAR	27	1.070848	1.000000
0	0	0	0	0	38	0	G00031866	GNMA SF 30 YEAR	38	1.084497	1.000000
0	0	0	0	0	4,062	0	G00032872	GNMA SF 30 YEAR	4,062	1.098611	1.000000
0	0	0	0	0	197	0	G00035574	GNMA SF 30 YEAR	197	1.098579	1.000000
0	0	0	0	0	3,146	0	G00036697	GNMA SF 30 YEAR	3,146	1.098610	1.000000
0	0	0	0	0	99	0	G00036825	GNMA SF 30 YEAR	99	1.098673	1.000000
0	0	0	0	0	7,324	0	G00037035	GNMA SF 30 YEAR	7,324	1.098610	1.000000
0	0	0	0	0	1,486	0	G00037491	GNMA SF 30 YEAR	1,486	1.098607	1.000000
0	0	0	0	0	775	0	G00038063	GNMA SF 30 YEAR	775	1.098622	1.000000
0	0	0	0	0	1,571	0	G00042197	GNMA SF 30 YEAR	1,571	1.116975	1.000000
0	0	0	0	0	32	0	G00042411	G N M A PASS THRU POOL 042411XWESTERN PACIFIC FINANCIAL CO US362073DQ86	32	1.141239	1.000000
0	0	0	0	0	1,227	0	G00045651	GNMA SF 30 YEAR	1,227	1.098608	1.000000
0	0	0	0	0	56	0	G00057499	GNMA SF 30 YEAR	56	1.130374	1.000000
0	0	0	0	0	1,865	0	G00060387	GNMA SF 30 YEAR US362093CY00	1,865	1.130335	1.000000
0	0	0	0	0	1,203	0	G00070038	GNMA SF 30 YEAR	1,203	1.116974	1.000000
0	0	0	0	0	11,359	0	G00106041	GNMA SF 30 YEAR	11,359	1.130334	1.000000
0	0	0	0	0	1,741	0	G00107460	GNMA SF 30 YEAR	1,741	1.116973	1.000000
0	0	0	0	0	592	0	G00159109	GNMA SF 30 YEAR	592	1.070877	1.000000
0	0	0	0	0	196	0	G00159970	G N M A PASS THRU POOL 159970XCAMERON-BROWN COMPANY US36216BT339	196	1.084397	1.000000
0	0	0	0	0	1,788	0	G00167939	GNMA SF 30 YEAR	1,788	1.070878	1.000000
0	0	0	0	0	15,094	0	G00170949	GNMA SF 30 YEAR	15,094	1.070875	1.000000
0	0	0	0	0	7,178	0	G00216120	G N M A PASS THRU POOL 216120XR/MD 9.50 08/15/2017 US36218AAV17	7,178	1.084429	1.000000
0	0	0	0	0	421	0	G00278770	GNMA SF 30 YEAR	421	1.084427	1.000000
0	0	0	0	0	313	0	G00282698	G N M A PASS THRU POOL 282698XGUILD MORTGAGE COMPANY US36220M7K98	313	1.070888	1.000000
0	0	0	0	0	198	0	G00282746	G N M A PASS THRU POOL 282746XSOVRAN MORTGAGE CORPORATI US36220NBP15	198	1.070865	1.000000
0	0	0	0	0	209	0	G00287226	G N M A PASS THRU POOL 287226XAMERICAS MORTGAGE COMPANY US36220TA382	209	1.084474	1.000000
0	0	0	0	0	339	0	G00304620	G N M A PASS THRU POOL 304620XUNION FEDERAL SAVINGS BANK US36223DK967	339	1.060449	1.000000
0	0	0	0	0	11,258	0	G00344555	GNMA SF 30 YEAR	11,258	1.044308	1.000000
0	0	0	0	0	10,642	0	G00354216	GNMA SF 30 YEAR	10,642	1.044308	1.000000
0	0	0	0	0	7,986	0	G00354675	GNMA SF 30 YEAR	7,986	1.044309	1.000000
0	0	0	0	0	8,289	0	G00354696	GNMA SF 30 YEAR	8,289	1.044309	1.000000
0	0	0	0	0	32,815	0	G00355852	GNMA SF 30 YEAR	32,815	1.044308	1.000000
0	0	0	0	0	7,366	0	G00360189	GNMA SF 30 YEAR	7,366	1.044308	1.000000
0	0	0	0	0	606	0	G00360333	GNMA-15YR MATURITY	606	1.046496	1.000000
0	0	0	0	0	10,360	0	G00364922	GNMA SF 30 YEAR	10,360	1.044308	1.000000
0	0	0	0	0	6,056	0	G00370112	GNMA SF 30 YEAR	6,056	1.044307	1.000000
0	0	0	0	0	10,547	0	G00370675	GNMA SF 30 YEAR	10,547	1.044308	1.000000
0	0	0	0	0	23,908	0	G00387096	GNMA SF 30 YEAR	23,908	1.067826	1.000000
0	0	0	0	0	237,922	0	G00389762	GNMA SF 30 YEAR	237,922	1.025401	1.000000
0	0	0	0	0	46	0	G00392147	G N M A PASS THRU POOL 392147XCOUNTRYWIDE FUNDING CORPOI US36205JTC98	46	1.073123	1.000000
0	0	0	0	0	217,869	0	G00419153	GNMA SF 30 YEAR	217,869	1.025401	1.000000
0	0	0	0	0	58,613	0	G00419529	GNMA SF 30 YEAR	58,613	1.067826	1.000000
0	0	0	0	0	19,828	0	G00430384	GNMA SF 30 YEAR	19,828	1.067826	1.000000
0	0	0	0	0	108,174	0	G00442976	GNMA SF 30 YEAR	108,174	1.044308	1.000000
0	0	0	0	0	174,447	0	G00469619	GNMA SF 30 YEAR	174,447	1.044308	1.000000
0	0	0	0	0	125,227	0	G00482726	GNMA SF 30 YEAR	125,227	1.044308	1.000000
0	0	0	0	0	1,668	0	G00486417	GNMA SF 30 YEAR	1,668	1.073024	1.000000
0	0	0	0	0	5,755	0	G00494136	GNMA SF 30 YEAR	5,755	1.067826	1.000000
0	0	0	0	0	2,950	0	G00508844	GNMA SF 30 YEAR	2,950	1.067828	1.000000
0	0	0	0	0	331,842	0	G00510402	GNMA SF 30 YEAR	331,842	0.944813	1.000000
0	0	0	0	0	339	0	G00511772	GNMA SF 30 YEAR US36211FQZ17	339	1.067836	1.000000
0	0	0	0	0	37,499	0	G00517300	GNMA SF 30 YEAR	37,499	1.073021	1.000000
0	0	0	0	0	239,249	0	G00520534	GNMA SF 30 YEAR	239,249	0.944813	1.000000
0	0	0	0	0	130,067	0	G00523499	GNMA-15YR MATURITY	130,067	1.019853	1.000000
0	0	0	0	0	207	0	G00528224	GNMA SF 30 YEAR	207	1.067862	1.000000
0	0	0	0	0	236,281	0	G00530967	GNMA SF 30 YEAR	236,281	1.044308	1.000000
0	0	0	0	0	299,462	0	G00530973	GNMA SF 30 YEAR	299,462	1.044308	1.000000

0	0	0	0	0	217,035	0	G00530975	GNMA SF 30 YEAR				217,035	1.044308	1.000000
0	0	0	0	0	1,050,893	0	G00530983	GNMA SF 30 YEAR				1,050,893	1.044308	1.000000
0	0	0	0	0	828,719	0	G00530997	GNMA SF 30 YEAR				828,719	1.044308	1.000000
0	0	0	0	0	767,325	0	G00531000	GNMA SF 30 YEAR				767,325	1.044308	1.000000
0	0	0	0	0	868,540	0	G00531032	GNMA SF 30 YEAR				868,540	1.044308	1.000000
0	0	0	0	0	1,062,431	0	G00531037	GNMA SF 30 YEAR				1,062,431	1.044308	1.000000
0	0	0	0	0	1,059,964	0	G00531038	GNMA SF 30 YEAR				1,059,964	1.023214	1.000000
0	0	0	0	0	306,065	0	G00531039	GNMA SF 30 YEAR				306,065	1.044308	1.000000
0	0	0	0	0	3,121,732	0	G00531040	GNMA SF 30 YEAR				0	1.023214	1.000000
0	0	0	0	0	104,529	0	G00531041	GNMA SF 30 YEAR				104,529	1.044308	1.000000
0	0	0	0	0	469,335	0	G00531048	GNMA SF 30 YEAR				469,335	1.023214	1.000000
0	0	0	0	0	847,512	0	G00531052	GNMA SF 30 YEAR				847,512	1.023214	1.000000
0	0	0	0	0	405	0	G00531143	GNMA SF 30 YEAR			US36212EBL02	405	1.067821	1.000000
0	0	0	0	0	59,759	0	G00552390	GNMA SF 30 YEAR				59,759	1.044308	1.000000
0	0	0	0	0	167,897	0	G00552888	GNMA SF 30 YEAR				167,897	1.025401	1.000000
0	0	0	0	0	437,050	0	G00553070	GNMA SF 30 YEAR				437,050	1.025401	1.000000
0	0	0	0	0	696,660	0	G00553132	GNMA SF 30 YEAR				696,660	1.044308	1.000000
0	0	0	0	0	7,472	0	G00555689	GNMA SF 30 YEAR				7,472	1.044308	1.000000
0	0	0	0	0	659,285	0	G00558762	GNMA SF 30 YEAR				659,285	1.025401	1.000000
0	0	0	0	0	187,969	0	G00563380	GNMA SF 30 YEAR				187,969	1.025401	1.000000
0	0	0	0	0	195,964	0	G00565102	GNMA SF 30 YEAR				195,964	1.025401	1.000000
0	0	0	0	0	504,569	0	G00569573	GNMA SF 30 YEAR			US36200QXA74	504,569	1.023214	1.000000
0	0	0	0	0	28,326	0	G00574096	GNMA-15YR MATURITY			US36200VXZ11	28,326	1.006024	1.000000
0	0	0	0	0	197,191	0	G00574232	GNMA SF 30 YEAR				197,191	1.044308	1.000000
0	0	0	0	0	327,029	0	G00574383	GNMA SF 30 YEAR				327,029	1.025401	1.000000
0	0	0	0	0	198,713	0	G00583845	GNMA SF 30 YEAR				198,713	1.025401	1.000000
0	0	0	0	0	174,027	0	G00586595	GNMA SF 30 YEAR				174,027	1.025401	1.000000
0	0	0	0	0	28,971	0	G00591717	GNMA-15YR MATURITY			US36201SK656	28,971	1.006024	1.000000
0	0	0	0	0	246,757	0	G00592081	GNMA-15YR MATURITY				246,757	0.990979	1.000000
0	0	0	0	0	942,737	0	G00596747	GNMA SF 30 YEAR			US36200B5G83	942,737	1.025401	1.000000
0	0	0	0	0	2,039,197	0	G00603709	GNMA SF 30 YEAR				2,039,197	1.025401	1.000000
0	0	0	0	0	17,612	0	G00604120	GNMA-15YR MATURITY			US36200MDZ32	17,612	1.006024	1.000000
0	0	0	0	0	243,876	0	G00605528	GNMA SF 30 YEAR				243,876	1.025401	1.000000
0	0	0	0	0	25,605	0	G00605639	GNMA-15YR MATURITY				25,605	1.034933	1.000000
0	0	0	0	0	267,430	0	G00606838	GNMA SF 30 YEAR				267,430	0.949680	1.000000
0	0	0	0	0	251,844	0	G00607702	GNMA SF 30 YEAR				251,844	1.025401	1.000000
0	0	0	0	0	1,834,998	0	G00616210	GNMA SF 30 YEAR				1,834,998	1.006299	1.000000
0	0	0	0	0	0	0	G00618268	GNMA SF 30 YEAR				0	1.000156	1.000000
0	0	0	0	0	187,003	0	G00619080	GNMA SF 30 YEAR				187,003	1.025401	1.000000
0	0	0	0	0	223,362	0	G00619530	GNMA SF 30 YEAR				223,362	1.025401	1.000000
0	0	0	0	0	172,644	0	G00632880	GNMA SF 30 YEAR				172,644	1.025401	1.000000
0	0	0	0	0	7,079,269	0	G00666066	GNMA SF 30 YEAR				0	1.023214	1.000000
0	0	0	0	0	2,603	0	G00780019	G N M A PASS THRU POOL 780019XR/MD 9.50	12/15/2009		US36225AAU43	2,603	1.084433	1.000000
0	0	0	0	0	64,299	0	G00780047	GNMA SF 30 YEAR				64,299	1.070875	1.000000
0	0	0	0	0	95,853	0	G00780263	GNMA SF 30 YEAR				95,853	1.067826	1.000000
0	0	0	0	0	233,580	0	G00780622	GNMA SF 30 YEAR				233,580	1.067826	1.000000
0	0	0	0	0	7,999	0	G00780655	GNMA SF 30 YEAR				7,999	1.044308	1.000000
0	0	0	0	0	36,520	0	G00780773	GNMA SF 30 YEAR				36,520	1.071496	1.000000
0	0	0	0	0	93,588	0	G00780958	GNMA SF 30 YEAR				93,588	1.025401	1.000000
0	0	0	0	0	145,842	0	G00780992	GNMA SF 30 YEAR				145,842	1.067826	1.000000
0	0	0	0	0	4,644	0	G00781276	GNMA SF 30 YEAR				4,644	1.044309	1.000000
0	0	0	0	0	55,732	0	G00781284	GNMA-15YR MATURITY			US36225BM962	55,732	1.034932	1.000000
0	0	0	0	0	14,633,888	0	G00781420	GNMA SF 30 YEAR				0	1.060247	1.000000
0	0	0	0	0	175,975	0	G00781459	GNMA SF 30 YEAR				175,975	1.025401	1.000000
0	0	0	0	0	53,798	0	G00781469	GNMA SF 30 YEAR			US36225BT249	53,798	1.071496	1.000000
0	0	0	0	0	291,493	0	G00781562	GNMA SF 30 YEAR				291,493	1.044308	1.000000
0	0	0	0	0	11,157,642	0	G00781574	GNMA SF 30 YEAR				11,157,642	1.025401	1.000000
0	0	0	0	0	1,287,567	0	G00781675	GNMA SF 30 YEAR				1,287,567	1.044308	1.000000
0	0	0	0	0	209,307	0	G00781688	GNMA SF 30 YEAR			US36225B2V92	209,307	1.025401	1.000000
0	0	0	0	0	1,660,180	0	G00781690	GNMA SF 30 YEAR				1,660,180	1.023214	1.000000
0	0	0	0	0	515,031	0	G00781693	GNMA SF 30 YEAR				515,031	1.044308	1.000000
0	0	0	0	0	957,835	0	G00781696	GNMA SF 30 YEAR				957,835	1.044308	1.000000
0	0	0	0	0	19,055,224	0	G00781707	GNMA SF 30 YEAR				0	1.004892	1.000000
0	0	0	0	0	74,901,157	0	G00781795	GNMA SF 30 YEAR				74,901,157	1.028292	1.000000
0	0	0	0	0	80,182,626	0	G00781840	GNMA SF 30 YEAR				80,182,626	0.949680	1.000000
0	0	0	0	0	153	0	I00000570	G N M A PASS THRU POOL 000570MGNMA II		R/MD 9.00	US36202AT315	153	1.070885	1.000000
0	0	0	0	0	320	0	I00000987	GNMA II-JUMBOS				320	1.070881	1.000000
0	0	0	0	0	50	0	I00001122	G N M A PASS THRU POOL 001122MR/MD 10.00	01/20/2019		US36202BG740	50	1.098552	1.000000
0	0	0	0	0	1,260	0	I00001142	G N M A PASS THRU POOL 001142MR/MD 7.00	05/20/2023		US36202BHT52	1,260	1.057436	1.000000
0	0	0	0	0	428	0	I00001272	G N M A PASS THRU POOL 001272MSINGLE FAMILY LOAN POOL		R	US36202BMV44	428	1.070879	1.000000
0	0	0	0	0	183	0	I00001562	GNMA II-JUMBOS				183	1.098580	1.000000
0	0	0	0	0	103	0	I00001631	G N M A PASS THRU POOL 001631MGNMA		R/MD 8.50	US36202BY412	103	1.060388	1.000000
0	0	0	0	0	63,835	0	I00002658	GNMA II-JUMBOS			US36202C5T66	63,835	1.037941	1.000000
0	0	0	0	0	706,309	0	I00002671	GNMA II-JUMBOS				706,309	1.028565	1.000000

0	0	0	0	0	158,557	0	I00002729	GNMA II-JUMBOS	US36202DA681	158,557	1.037941	1.000000
0	0	0	0	0	147,163	0	I00002864	GNMA II-JUMBOS		147,163	1.028565	1.000000
0	0	0	0	0	1,978,699	0	I00002972	WAMGN2		1,978,699	1.082865	1.000000
0	0	0	0	0	11,362,158	0	I00003133	GNMA II-JUMBOS		11,362,158	1.046847	1.000000
0	0	0	0	0	475,283	0	I00003135	WAMGN2		475,283	1.082865	1.000000
0	0	0	0	0	4	0	I00003229	GNMA II-JUMBOS		4	1.061091	1.000000
0	0	0	0	0	440,628	0	I00003376	GNMA II-JUMBOS		440,628	1.022901	1.000000
0	0	0	0	0	934,092	0	I00003391	GNMA II-JUMBOS		934,092	1.022901	1.000000
0	0	0	0	0	138,580	0	I00003414	GNMA II-JUMBOS		138,580	0.975712	1.000000
0	0	0	0	0	1,027,116	0	I00003444	GNMA II-JUMBOS		1,027,116	1.022901	1.000000
0	0	0	0	0	1,682,676	0	I00003460	GNMA II-JUMBOS		1,682,676	1.022901	1.000000
0	0	0	0	0	438,874	0	I00003461	GNMA II-JUMBOS		438,874	1.037941	1.000000
0	0	0	0	0	346,143	0	I00003475	GNMA II-JUMBOS		346,143	1.037941	1.000000
0	0	0	0	0	24,960	0	I00003502	GNMA II-JUMBOS		24,960	1.037941	1.000000
0	0	0	0	0	811,835	0	I00003515	WAMGN2		811,835	1.006142	1.000000
0	0	0	0	0	2,462,925	0	I00003599	GNMA II-JUMBOS		2,462,925	1.037941	1.000000
0	0	0	0	0	538,477	0	I00003775	GNMA II-JUMBOS		538,477	1.022901	1.000000
0	0	0	0	0	426,186	0	I00003799	GNMA II-JUMBOS		426,186	1.057434	1.000000
0	0	0	0	0	111,034	0	I00003810	GNMA II-JUMBOS		111,034	1.057434	1.000000
0	0	0	0	0	301,179	0	I00003833	GNMA II-JUMBOS		301,179	1.057434	1.000000
0	0	0	0	0	156,213	0	I00003851	GNMA II-JUMBOS		156,213	1.006650	1.000000
0	0	0	0	0	1,018,924	0	I00003900	GNMA II-JUMBOS		1,018,924	1.037941	1.000000
0	0	0	0	0	64,876	0	I00003911	GNMA II-JUMBOS		64,876	1.037941	1.000000
0	0	0	0	0	114,989	0	I00003969	GNMA II-JUMBOS		114,989	1.069896	1.000000
0	0	0	0	0	412,269	0	I00003970	GNMA II 15YR-JUMBO		412,269	0.999774	1.000000
0	0	0	0	0	325,467	0	I00003996	GNMA II-JUMBOS		325,467	1.057434	1.000000
0	0	0	0	0	654,873	0	I00004007	GNMA II-JUMBOS		654,873	1.037941	1.000000
0	0	0	0	0	417,852	0	I00004018	GNMA II-JUMBOS		417,852	1.037941	1.000000
0	0	0	0	0	2,079,652	0	I00004041	GNMA II-JUMBOS		2,079,652	1.057434	1.000000
0	0	0	0	0	1,841,282	0	I00004107	GNMA II 15YR-JUMBO		1,841,282	0.999774	1.000000
0	0	0	0	0	1,150,841	0	I00004116	GNMA II-JUMBOS		1,150,841	1.037941	1.000000
0	0	0	0	0	4,468,476	0	I00004138	G2 MJM	MULTI-ISSUE JUMBO	4,468,476	0.997705	1.000000
0	0	0	0	0	1,819,505	0	I00004140	G2 MJM	MULTI-ISSUE JUMBO	1,819,505	1.033253	1.000000
0	0	0	0	0	5,673,497	0	I00004148	GNMA II-JUMBOS		5,673,497	1.057434	1.000000
0	0	0	0	0	495,486	0	I00004149	GNMA II-JUMBOS		495,486	1.069896	1.000000
0	0	0	0	0	664,435	0	I00403384	GNMA II-JUMBOS		664,435	1.022901	1.000000
0	0	0	0	0	231,285	0	I00605003	GNMA II-JUMBOS		231,285	1.037941	1.000000
0	0	0	0	0	1,112,978	0	I00619257	GNMA II-CUSTOM		1,112,978	1.037941	1.000000
0	0	0	0	0	830,321	0	I00638124	GNMA II-CUSTOM		830,321	1.022901	1.000000
0	0	0	0	0	54,055,959	0	I00781749	GNMA II-JUMBOS		54,055,959	1.026612	1.000000
0	0	0	0	0	104	0	N00174550	FNMA GTD PASS THRU POOL#174550FNMA	R/M D 8.50 US31367NZIP94	104	1.060365	1.000000
0	0	0	0	0	489	0	N00190770	FNMA 15 YEAR	US31368H2B88	489	1.036018	1.000000
0	0	0	0	0	7,731	0	N00190954	FNMA 15 YEAR		7,731	1.036028	1.000000
0	0	0	0	0	138,496	0	N00251143	FNMA 15 YEAR		138,496	1.034545	1.000000
0	0	0	0	0	1,604	0	N00252021	FNMA 10 YEAR		1,604	1.043724	1.000000
0	0	0	0	0	151,404	0	N00252206	FNMA 20 YEAR		151,404	1.022432	1.000000
0	0	0	0	0	33,177	0	N00252522	FNMA SF 30 YEAR		33,177	1.044128	1.000000
0	0	0	0	0	332,238	0	N00253820	FNMA 15 YEAR		332,238	1.043722	1.000000
0	0	0	0	0	162,344	0	N00254274	FNMA 15 YEAR		162,344	1.031417	1.000000
0	0	0	0	0	3,084	0	N00254295	FNMA 20 YEAR		3,084	1.022431	1.000000
0	0	0	0	0	305,100	0	N00254369	FNMA 15 YEAR		305,100	1.031417	1.000000
0	0	0	0	0	463,988	0	N00254488	FNMA 15 YEAR		463,988	1.031417	1.000000
0	0	0	0	0	399,450	0	N00254607	FNMA 10 YEAR		399,450	1.018174	1.000000
0	0	0	0	0	406,238	0	N00254689	FNMA 20 YEAR	US31371KXS58	406,238	1.003955	1.000000
0	0	0	0	0	1,403,058	0	N00254634	FNMA 20 YEAR		1,403,058	1.003955	1.000000
0	0	0	0	0	107,572	0	N00254911	FNMA 20 YEAR	US31371LDQ95	107,572	0.980556	1.000000
0	0	0	0	0	3,101,685	0	N00254916	FNMA 20 YEAR		3,101,685	1.003955	1.000000
0	0	0	0	0	332,489	0	N00255180	FNMA 20 YEAR	US31371LMH95	332,489	1.003955	1.000000
0	0	0	0	0	356,041	0	N00255275	FNMA 15 YEAR		356,041	0.981998	1.000000
0	0	0	0	0	182,855	0	N00255451	FNMA 15 YEAR		182,855	0.999085	1.000000
0	0	0	0	0	20,715	0	N00255508	FNMA 10 YEAR		20,715	1.018173	1.000000
0	0	0	0	0	9,204	0	N00255529	FNMA 10 YEAR		9,204	0.983406	1.000000
0	0	0	0	0	43,950	0	N00255575	FNMA SF 30 YEAR	US31371L2G30	43,950	0.997705	1.000000
0	0	0	0	0	486,822	0	N00255745	FNMA 20 YEAR		486,822	1.003955	1.000000
0	0	0	0	0	260,600	0	N00255809	FNMA 20 YEAR		260,600	1.003955	1.000000
0	0	0	0	0	265,944	0	N00255927	FNMA 20 YEAR		265,944	1.037316	1.000000
0	0	0	0	0	37,053	0	N00255938	FNMA 10 YEAR		37,053	0.983406	1.000000
0	0	0	0	0	60,812	0	N00255976	FNMA 10 YEAR		60,812	1.018174	1.000000
0	0	0	0	0	83,047	0	N00256000	FNMA 10 YEAR		83,047	1.018174	1.000000
0	0	0	0	0	79,021	0	N00256099	FNMA 10 YEAR		79,021	0.967663	1.000000
0	0	0	0	0	103,496	0	N00256311	FNMA 20 YEAR		103,496	1.022432	1.000000
0	0	0	0	0	476,942	0	N00256677	FNMA SF 30 YEAR		476,942	1.019620	1.000000
0	0	0	0	0	40,047	0	N00256681	FNMA 10 YEAR		40,047	1.002977	1.000000
0	0	0	0	0	615,233	80,807	N00256802	FNMA 20 YEAR		615,233	1.003955	1.000000

0	0	0	0	0	91,652	0	N00649166	FNMA SF 30 YEAR	US31390LFF85	91,652	1.044129	1.000000
0	0	0	0	0	195,710	0	N00649455	FNMA 10 YEAR		195,710	1.032354	1.000000
0	0	0	0	0	55,035	0	N00649876	FNMA SF 30 YEAR		55,035	1.044129	1.000000
0	0	0	0	0	19,245	0	N00651965	FNMA SF 30 YEAR		19,245	1.044128	1.000000
0	0	0	0	0	905,570	0	N00653449	FNMA SF 30 YEAR		905,570	1.044128	1.000000
0	0	0	0	0	321,018	0	N00653996	FNMA SF 30 YEAR		321,018	1.045789	1.000000
0	0	0	0	0	111,798	0	N00655780	FNMA SF 30 YEAR		111,798	1.044128	1.000000
0	0	0	0	0	58,923	0	N00656118	FNMA SF 30 YEAR		58,923	1.044129	1.000000
0	0	0	0	0	643,581	0	N00658653	FNMA 15 YEAR		643,581	0.981998	1.000000
0	0	0	0	0	550,382	0	N00660662	FNMA SF 30 YEAR		550,382	1.045789	1.000000
0	0	0	0	0	45,200	0	N00660665	FNMA SF 30 YEAR		45,200	1.044128	1.000000
0	0	0	0	0	19,482	0	N00663086	FNMA SF 30 YEAR		19,482	1.044129	1.000000
0	0	0	0	0	5,507	0	N00664173	FNMA SF 30 YEAR		5,507	1.044128	1.000000
0	0	0	0	0	16,300	0	N00664711	FNMA SF 30 YEAR	US31391EN498	16,300	1.044128	1.000000
0	0	0	0	0	103,899	0	N00665775	PREPAYMENT PENALTY FNMA 15 YR		103,899	1.011924	1.000000
0	0	0	0	0	1,048,636	0	N00667717	FNMA SF 30 YEAR		1,048,636	0.999736	1.000000
0	0	0	0	0	123,332	0	N006689599	FNMA SF 30 YEAR		123,332	1.044129	1.000000
0	0	0	0	0	5,025	0	N00670949	FNMA 10 YEAR		5,025	1.018174	1.000000
0	0	0	0	0	127,257	0	N00672416	FNMA SF 30 YEAR		127,257	1.044129	1.000000
0	0	0	0	0	257,380	0	N00672927	FNMA SF 30 YEAR		257,380	1.045789	1.000000
0	0	0	0	0	625,107	0	N00673284	FNMA SF 30 YEAR		625,107	1.024307	1.000000
0	0	0	0	0	805,959	0	N00677340	FNMA SF 30 YEAR		805,959	1.058609	1.000000
0	0	0	0	0	115,741	0	N00679242	FNMA 15 YEAR		115,741	0.981998	1.000000
0	0	0	0	0	137,998	0	N00679981	FNMA 10 YEAR		137,998	1.032354	1.000000
0	0	0	0	0	750,229	0	N00681360	FNMA 15 YEAR		750,229	1.021103	1.000000
0	0	0	0	0	1,320,812	0	N00681427	FNMA SF 30 YEAR		1,320,812	1.024307	1.000000
0	0	0	0	0	206,129	0	N00681885	FNMA SF 30 YEAR		206,129	1.024307	1.000000
0	0	0	0	0	908,848	0	N00682075	FNMA 15 YEAR		908,848	1.021103	1.000000
0	0	0	0	0	38,914	0	N00683276	FNMA SF 30 YEAR		38,914	1.044128	1.000000
0	0	0	0	0	5,770	0	N00684110	FNMA 10 YEAR		5,770	1.002977	1.000000
0	0	0	0	0	204,554	0	N00685086	FNMA SF 30 YEAR		204,554	1.024307	1.000000
0	0	0	0	0	223,380	0	N00685123	FNMA SF 30 YEAR		223,380	1.024307	1.000000
0	0	0	0	0	1,183,024	0	N00688729	FNMA 15 YEAR	US31402C4J86	1,183,024	1.015674	1.000000
0	0	0	0	0	1,816,603	0	N00694980	FNMA 15 YEAR		0	1.015674	1.000000
0	0	0	0	0	100,535	0	N00695850	FNMA 15 YEAR		100,535	0.981998	1.000000
0	0	0	0	0	776,030	0	N00695912	FNMA 15 YEAR		776,030	1.015674	1.000000
0	0	0	0	0	757,888	0	N00709679	FNMA SF 30 YEAR		757,888	1.044128	1.000000
0	0	0	0	0	0	0	N00709708	FNMA SF 30 YEAR		559,263	0.995000	1.000000
0	0	0	0	0	159,599	0	N00720229	FNMA SF 30 YEAR		159,599	1.024307	1.000000
0	0	0	0	0	155,164	0	N00725401	FNMA SF 30 YEAR		155,164	1.044128	1.000000
0	0	0	0	0	1,122,657	0	N00725425	FNMA SF 30 YEAR	US31402C4J86	0	0.997705	1.000000
0	0	0	0	0	175,868	0	N00725438	FNMA SF 30 YEAR		175,868	1.044128	1.000000
0	0	0	0	0	1,538,540	0	N00725617	FNMA SF 30 YEAR		1,538,540	0.999449	1.000000
0	0	0	0	0	362,077	0	N00725683	FNMA SF 30 YEAR		362,077	1.045789	1.000000
0	0	0	0	0	163,549	0	N00725690	FNMA SF 30 YEAR	US31402DF707	163,549	1.020870	1.000000
0	0	0	0	0	715,094	0	N00725703	FNMA SF 30 YEAR		715,094	1.020870	1.000000
0	0	0	0	0	229,372	0	N00729818	FNMA 15 YEAR		229,372	0.999085	1.000000
0	0	0	0	0	11,812	0	N00733870	FNMA SF 30 YEAR		11,812	1.044128	1.000000
0	0	0	0	0	0	0	N00735224	FNMA SF 30 YEAR		2,165,452	0.994712	1.000000
0	0	0	0	0	5,484,765	0	N00735289	FNMA SF 30 YEAR		2,382,365	1.020870	1.000000
0	0	0	0	0	383,847	0	N00735413	FNMA-GUAR MTG PASS THRU-30YR		383,847	0.999736	1.000000
0	0	0	0	0	525,086	0	N00735415	FNMA SF 30 YEAR		525,086	1.045789	1.000000
0	0	0	0	0	237,787	0	N00735502	FNMA SF 30 YEAR	US31402RDF38	237,787	1.020870	1.000000
0	0	0	0	0	591,592	0	N00735659	FNMA 15 YEAR		591,592	1.032354	1.000000
0	0	0	0	0	216,622	0	N00735881	FNMA 30YR (PRE-PAYMENTS)		216,622	1.012120	1.000000
0	0	0	0	0	0	0	N00735893	FNMA SF 30 YEAR		0	0.986250	1.000000
0	0	0	0	0	205,957	0	N00742083	FNMA 15 YEAR		205,957	0.999085	1.000000
0	0	0	0	0	342,368	0	N00744171	FNMA 15 YEAR		342,368	0.999085	1.000000
0	0	0	0	0	5,612,838	0	N00745134	FNMA SF 30 YEAR		5,612,838	0.997705	1.000000
0	0	0	0	0	843,283	0	N00745499	FNMA 15 YEAR		843,283	1.021104	1.000000
0	0	0	0	0	2,249,129	0	N00745813	FNMA 15 YEAR		2,249,129	0.998602	1.000000
0	0	0	0	0	2,469,953	0	N00747150	FNMA SF 30 YEAR		2,469,953	1.024307	1.000000
0	0	0	0	0	300,713	0	N00747809	FNMA 15 YEAR		300,713	1.021104	1.000000
0	0	0	0	0	363,132	0	N00747981	FNMA 15 YEAR		363,132	1.021103	1.000000
0	0	0	0	0	1,697,361	0	N00754208	FNMA SF 30 YEAR		1,697,361	0.999449	1.000000
0	0	0	0	0	2,640,716	0	N00756200	FNMA SF 30 YEAR		2,640,716	1.024307	1.000000
0	0	0	0	0	374,805	0	N00756933	FNMA 15 YEAR		374,805	0.981998	1.000000
0	0	0	0	0	329,895	0	N00758787	FNMA 15 YEAR		0	0.998602	1.000000
0	0	0	0	0	201,414	0	N00759752	FNMA SF 30 YEAR		201,414	1.024307	1.000000
0	0	0	0	0	383,459	0	N00759883	FNMA SF 30 YEAR		383,459	1.024307	1.000000
0	0	0	0	0	1,042,664	0	N00761248	FNMA 15 YEAR		1,042,664	0.947351	1.000000
0	0	0	0	0	96,893	0	N00761304	FNMA 15 YEAR		96,893	0.981998	1.000000
0	0	0	0	0	1,085,291	0	N00766108	FNMA SF 30 YEAR		1,085,291	0.999449	1.000000
0	0	0	0	0	787,893	0	N00767184	FNMA 15 YEAR		787,893	1.021103	1.000000

0	0	0	0	0	515,723	0	N00768597	FNMA 15 YEAR	515,723	0.981998	1.000000
0	0	0	0	0	436,894	0	N00769573	FNMA 15 YEAR	436,894	0.981998	1.000000
0	0	0	0	0	189,456	0	N00770035	FNMA 15 YEAR	189,456	0.999085	1.000000
0	0	0	0	0	565,510	0	N00774165	FNMA 15 YEAR	565,510	0.981998	1.000000
0	0	0	0	0	209,223	0	N00774298	FNMA 15 YEAR	209,223	0.947351	1.000000
0	0	0	0	0	330,808	0	N00775264	FNMA SF 30 YEAR	330,808	1.020870	1.000000
0	0	0	0	0	402,286	0	N00776239	FNMA SF 30 YEAR	402,286	1.020870	1.000000
0	0	0	0	0	362,236	0	N00777209	FNMA 15 YEAR	362,236	0.981998	1.000000
0	0	0	0	0	232,907	0	N00778260	FNMA 15 YEAR	232,907	0.999085	1.000000
0	0	0	0	0	65,292	0	N00780242	FNMA 15 YEAR	65,292	0.947351	1.000000
0	0	0	0	0	3,716,821	0	N00784166	FNMA SF 30 YEAR	3,716,821	0.997705	1.000000
0	0	0	0	0	1,311,907	0	N00785145	FNMA SF 30 YEAR	1,311,907	0.999449	1.000000
0	0	0	0	0	868,253	0	N00786323	FNMA SF 30 YEAR	868,253	1.020870	1.000000
0	0	0	0	0	743,327	0	N00787557	FNMA SF 30 YEAR	743,327	1.069896	1.000000
0	0	0	0	0	1,898,864	0	N00790190	FNMA SF 30 YEAR	1,898,864	1.020870	1.000000
0	0	0	0	0	1,536,969	0	N00790406	FNMA SF 30 YEAR	1,536,969	1.020870	1.000000
0	0	0	0	0	1,318,881	0	N00791393	FNMA 15 YEAR	1,318,881	1.015674	1.000000
0	0	0	0	0	153,056	0	N00793683	FNMA SF 30 YEAR	153,056	1.024307	1.000000
0	0	0	0	0	113,546	0	N00793816	FNMA SF 30 YEAR	113,546	1.024307	1.000000
0	0	0	0	0	309,104	0	N00793920	FNMA SF 30 YEAR	309,104	1.024307	1.000000
0	0	0	0	0	2,042,586	0	N00797444	FNMA SF 30 YEAR	2,042,586	0.997705	1.000000
0	0	0	0	0	7,725,748	0	N00797557	FNMA SF 30 YEAR	7,725,748	0.997705	1.000000
0	0	0	0	0	6,396,816	0	N00806836	FNMA SF 30 YEAR	6,396,816	0.999449	1.000000
0	0	0	0	0	175,101	0	N00807390	FNMA SF 30 YEAR	175,101	1.056809	1.000000
0	0	0	0	0	26,639	0	N00821585	FNMA SF 30 YEAR	26,639	0.970556	1.000000
0	0	0	0	0	2,258,634	0	N00822386	FNMA 15 YEAR	2,258,634	1.015752	1.000000
0	0	0	0	0	1,347,806	0	N00823683	FNMA 15 YEAR	1,347,806	1.015752	1.000000
0	0	0	0	0	121,212	0	N00827816	FNMA SF 30 YEAR	121,212	1.019620	1.000000
0	0	0	0	0	105,142	0	N00829693	FNMA 15 YEAR	105,142	0.999085	1.000000
0	0	0	0	0	69,784	0	N00831131	FNMA 20 YEAR	69,784	1.003955	1.000000
0	0	0	0	0	0	0	N00831799	FNMA SF 30 YEAR	3,343,836	1.031584	1.000000
0	0	0	0	0	36,775	0	N00842291	FNMA SF 30 YEAR	36,775	1.069896	1.000000
0	0	0	0	0	574,796	0	N00848352	FNMA 15 YEAR	574,796	0.999085	1.000000
0	0	0	0	0	8,814,615	0	N00849191	FNMA SF 30 YEAR	8,814,615	1.021749	1.000000
0	0	0	0	0	2,204,098	0	N00850811	FNMA 15 YEAR	2,204,098	1.015674	1.000000
0	0	0	0	0	376,207	0	N00881605	FNMA 30YR (PRE-PAYMENTS)	376,207	1.030441	1.000000
0	0	0	0	0	1,798,735	0	N00881759	FNMA 25 YEAR	1,798,735	1.021495	1.000000
0	0	0	0	0	0	0	N00887459	FNMA SF 30 YEAR	1,364,622	1.031094	1.000000
0	0	0	0	0	0	0	N00887494	FNMA SF 30 YEAR	953,786	1.031094	1.000000
0	0	0	0	0	423,365	0	N00888040	FNMA 10 YEAR	423,365	1.032354	1.000000
0	0	0	0	0	0	0	N00888215	FNMA SF 30 YEAR	999,900	1.031094	1.000000
0	0	0	0	0	0	0	N00888339	FNMA SF 30 YEAR	16,938,452	0.934609	1.000000
0	0	0	0	0	0	0	N00888433	FNMA SF 30 YEAR	0	2.514453	1.000000
0	0	0	0	0	10,489,658	0	N00888813	FNMA SF 30 YEAR	0	1.036691	1.000000
0	0	0	0	0	0	0	N00888890	FNMA SF 30 YEAR	0	1.031094	1.000000
0	0	0	0	0	96,612,043	0	N00888967	FNMA SF 30 YEAR	96,612,043	1.024292	1.000000
0	0	0	0	0	11,797,531	0	N00889222	FNMA SF 30 YEAR	5,761,127	0.970888	1.000000
0	0	0	0	0	2,375,510	0	N00891151	FNMA 25 YEAR	2,375,510	1.021495	1.000000
0	0	0	0	0	42,096	0	N00891805	FNMA SF 30 YEAR	42,096	1.019620	1.000000
0	0	0	0	0	0	0	N00893995	FNMA SF 30 YEAR	1,177,814	1.031094	1.000000
0	0	0	0	0	0	0	N00896021	FNMA SF 30 YEAR	987,693	1.031094	1.000000
0	0	0	0	0	1,900,516	0	N00896892	FNMA 15 YEAR	1,900,516	1.015674	1.000000
0	0	0	0	0	4,153,820	190,534	N00899079	FNMA SF 30 YEAR	4,153,820	0.970556	1.000000
0	0	0	0	0	3,534,931	0	N00899219	FNMA 15 YEAR	0	1.043722	1.000000
0	0	0	0	0	0	0	N00899862	FNMA SF 30 YEAR	977,917	1.031094	1.000000
0	0	0	0	0	0	0	N00900661	FNMA SF 30 YEAR	1,027,753	1.031094	1.000000
0	0	0	0	0	0	0	N00901148	FNMA SF 30 YEAR	443,627	1.031094	1.000000
0	0	0	0	0	8,383,726	0	N00902974	FNMA SF 30 YEAR	8,383,726	1.020990	1.000000
0	0	0	0	0	0	0	N00909393	FNMA SF 30 YEAR	9,566,767	0.966250	1.000000
0	0	0	0	0	0	0	N00919156	FNMA SF 30 YEAR	963,512	1.031094	1.000000
0	0	0	0	0	2,459,896	0	N00924857	FNMA SF 30 YEAR	2,459,896	1.060444	1.000000
0	0	0	0	0	1,617,119	0	N00928201	FNMA SF 30 YEAR	1,617,119	1.019712	1.000000
0	0	0	0	0	1,458,281	0	N00928459	FNMA 10 YEAR	1,458,281	1.018174	1.000000
0	0	0	0	0	1,655,915	0	N00928546	FNMA 10 YEAR	1,655,915	1.018174	1.000000
0	0	0	0	0	1,697,613	0	N00928634	FNMA 20 YEAR	1,697,613	1.069896	1.000000
0	0	0	0	0	0	0	N00928658	FNMA SF 30 YEAR	11,218,129	1.031094	1.000000
0	0	0	0	0	0	0	N00928872	FNMA SF 30 YEAR	744,283	1.057812	1.000000
0	0	0	0	0	988,434	0	N00928884	FNMA SF 30 YEAR	988,434	1.064701	1.000000
0	0	0	0	0	477,114	0	N00928962	FNMA SF 30 YEAR	477,114	1.064701	1.000000
0	0	0	0	0	1,807,792	0	N00928968	FNMA 10 YEAR	1,807,792	1.018174	1.000000
0	0	0	0	0	130,122	0	N00929067	FNMA SF 30 YEAR	130,122	1.064701	1.000000
0	0	0	0	0	2,156,406	0	N00929142	FNMA 20 YEAR	2,156,406	1.003955	1.000000
0	0	0	0	0	9,799,675	0	N00929159	FNMA 20 YEAR	9,799,675	1.022432	1.000000
0	0	0	0	0	262,880	0	N00929256	FNMA 10 YEAR	262,880	1.018174	1.000000

US31404QJH39

US31404TTR40

US31405H2X58

US31411JKE54

0	0	0	0	0	0	210,968	0	N00929289	FNMA 10 YEAR			210,968	1.018174	1.000000
0	0	0	0	0	0	15,429,772	0	N00933853	FNMA SF 30 YEAR			15,429,772	1.024292	1.000000
0	0	0	0	0	0	475,091	0	N00933931	FNMA 15 YEAR			475,091	0.847351	1.000000
0	0	0	0	0	0	0	0	N00940958	FNMA SF 30 YEAR			772,518	1.031094	1.000000
0	0	0	0	0	0	454,928	0	N00941472	FNMA 20 YEAR			454,928	1.022432	1.000000
0	0	0	0	0	0	158,970	0	N00941473	FNMA 20 YEAR			158,970	1.003955	1.000000
0	0	0	0	0	0	1,963,951	0	N00944623	FNMA SF 30 YEAR			0	1.019820	1.000000
0	0	0	0	0	0	1,574,220	0	N00945717	FNMA SF 30 YEAR			1,574,220	1.037182	1.000000
0	0	0	0	0	0	1,289,768	0	N00946576	FNMA 30YR (PRE-PAYMENTS)			1,289,768	0.987705	1.000000
0	0	0	0	0	0	2,114,927	0	N00950695	FNMA 25 YEAR			2,114,927	1.021406	1.000000
0	0	0	0	0	0	0	0	N00952505	FNMA SF 30 YEAR			1,425,713	1.031094	1.000000
0	0	0	0	0	0	0	0	N00955782	FNMA SF 30 YEAR			1,923,011	1.031584	1.000000
0	0	0	0	0	0	0	0	N00959397	FNMA SF 30 YEAR			41,902	1.057812	1.000000
0	0	0	0	0	0	0	0	N00959538	FNMA SF 30 YEAR			43,528	1.057812	1.000000
0	0	0	0	0	0	0	0	N00988818	FNMA SF 30 YEAR			72,988	1.057812	1.000000
0	0	0	0	0	0	0	0	N00988567	HIGH LOAN FANNIE MAE 30 YR			0	1.052500	1.000000
0	0	0	0	0	0	1,152,060	0	N00989718	FNMA SF 30 YEAR			1,152,060	1.057122	1.000000
0	0	0	0	0	0	1,060,550	0	N00989727	FNMA SF 30 YEAR			1,060,550	1.058684	1.000000
0	0	0	0	0	0	2,512,770	0	N00989728	FNMA SF 30 YEAR			2,512,770	1.057122	1.000000
0	0	0	0	0	0	1,175,018	0	N00974354	FNMA SF 30 YEAR			1,175,018	1.064701	1.000000
0	0	0	0	0	0	1,291,793	0	N00977074	FNMA 20 YEAR			1,291,793	1.022432	1.000000
0	0	0	0	0	0	1,849,445	0	N00979562	FNMA 20 YEAR			1,849,445	0.948563	1.000000
0	0	0	0	0	0	1,347,204	0	N00981805	FN40- FNMA 40YR			1,347,204	1.026691	1.000000
0	0	0	0	0	0	20,064,287	0	N00982043	FNMA SF 30 YEAR			20,064,287	1.024292	1.000000
0	0	0	0	0	0	11,190,993	0	N00982052	FNMA SF 30 YEAR			11,190,993	1.024292	1.000000
0	0	0	0	0	0	4,280,440	0	N00982076	FNMA SF 30 YEAR			4,280,440	1.024292	1.000000
0	0	0	0	0	0	0	0	N00982846	FNMA SF 30 YEAR			8,497,264	1.014453	1.000000
0	0	0	0	0	0	1,907,193	0	N00982807	10 IO/20YEAR AM POOLS			1,907,193	1.030441	1.000000
0	0	0	0	0	0	1,349,800	0	N00982808	10 IO/20YEAR AM POOLS			1,349,800	1.058958	1.000000
44,078,498	0	0	0	0	-44,500,000	-44,078,498	0	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	-44,500,000	0.990528	1.000000
0	0	0	0	0	3,293	0	F00M30118	RELO FHLMC GOLD (15 YEAR)				3,293	1.018328	1.000000
0	0	0	0	0	1,000	0	52525BBC5	LXS 2007-16N AP-I	LEHMAN XS TRUST			1,000	1.000000	1.000000
0	0	0	0	0	11,270,000	0	912810EN4	U.S. TREASURY BOND			US912810EN47	11,270,000	1.322540	1.000000
0	0	0	0	0	31,024,000	0	912810EP9	UNITED STATES TREASURY BONDS R/M D 7.125	02/15/2023		US912810EP94	31,024,000	1.287980	1.000000
0	0	0	0	0	28,892,000	0	912810EQ7	UNITED STATES TREASURY BONDS R/M D 6.25	08/15/2023		US912810EQ77	28,892,000	1.194481	1.000000
0	0	0	0	0	54,147,000	5,089,647	912810EW4	UNITED STATES TREASURY BONDS R/M D 6.00	02/15/2026		US912810EW46	54,147,000	1.170636	1.000000
705,811	0	-23,332,117	986,907	0	-25,010,700	-705,811	912810PW2	U.S. TREASURY BOND			US912810PW27	-62,610,700	0.961106	1.000000
185,508	0	-52,126,751	0	0	-51,430,000	-185,508	912828HH6	U S TREASURY NOTE			US912828HH67	-51,430,000	1.017193	1.000000
15,053,055	0	-14,812,609	0	0	-30,898,300	-15,053,055	912828HR4	U S TREASURY NOTE			US912828HR40	-30,898,300	0.968642	1.000000
0	0	0	0	0	900,000	259,635	912828HY9	U S TREASURY NOTE	SERIES K-2013		US912828HY90	0	0.990528	1.000000
666,998	0	0	1,710,439	0	-675,000	-666,998	912828HZ6	U S TREASURY NOTE			US912828HZ65	3,829,000	0.988145	1.000000
0	0	0	2,148,257	0	0	0	912828JA9	U S TREASURY NOTE			US912828JA96	25,360,000	0.999766	1.000000
0	0	0	0	0	0	0	67910HKM1	OKLAHOMA MUNICIPAL POWER	SERIES 2005A		US67910HKM15	0	1.000000	1.000000
0	0	0	0	0	52,000,000	0	86363BAD7	SASC 2007-RM1 M2	STRUCTURED ASSET SECURITIES CO			52,000,000	0.869507	1.000000
0	0	0	0	0	33,000,000	0	86363BAF2	SASC 2007-RM1 M3	STRUCTURED ASSET SECURITIES CO			33,000,000	0.780707	1.000000
0	0	0	0	0	32,103,215	0	000990041	GNMA ARM 5/1 +150				32,103,215	1.031571	1.000000
0	0	0	0	0	220,470,249	0	000991588	GNMA ARM 3/1 +150				220,470,249	1.005086	1.000000
0	0	0	0	0	37,807	0	863572WH2	SASCO 98-RF3 A-PO CMO SER 98	STRUCTURED ASSET SEC CORP-1-			37,807	0.794436	1.000000
0	0	0	0	0	100	0	SASC0413P	SASC 2004-13 P	STRUCTURED ASSET SECURITIES CO			100	1.000000	1.000000
0	0	0	0	0	100	0	SASC410PP	SASC 2004-10 P	STRUCTURED ASSET SECURITIES CO			100	1.000000	1.000000
0	0	0	0	0	11,125,000	10,753,893	912828HR4	U S TREASURY NOTE			US912828HR40	11,125,000	0.968642	1.000000
4,990,160	0	-5,385,367	0	0	-10,500,000	-4,990,160	912828HZ6	U S TREASURY NOTE			US912828HZ65	-10,000,000	0.988145	1.000000
0	0	0	0	0	1,000	1,161	31344AKX1	FREDDIE MAC				1,000	1.161022	1.000000
0	0	0	0	0	448,086	0	02860TBL6	AHM 04-3 I-A	AMERICAN HOME MORTGAGE INVESTM		US02860TBL61	448,086	0.841296	1.000000
0	0	0	0	0	714,809	0	05946XRV7	BAFC 2005-B 2A1	BANC OF AMERICA FUNDING CORP		US05946XRV72	714,809	0.846916	1.000000
0	0	0	0	0	8,890	0	05943LAR8	BOAMS 2003-A 3A1	BANC OF AMERICA MORTGAGE SECT		US05943LAR87	8,890	0.857170	1.000000
0	0	0	0	0	146,362	0	05948XTD3	BOAMS 2003-H 1A1	BANC OF AMERICA MORTGAGE SECUR		US05948XTD39	146,362	0.846252	1.000000
0	0	0	0	0	40,217	0	05949AGR5	BOAMS 2004-E 1A1	BANC OF AMERICA MORTGAGE SECUR		US05949AGR59	40,217	0.839401	1.000000
0	0	0	0	0	575,000	0	05949AHA1	BOAMS 2004-E 2A6	BANC OF AMERICA MORTGAGE SECUR			575,000	0.738954	1.000000
0	0	0	0	0	415,935	0	05949AXG0	BOAMS 2004-K 2A1	BANC OF AMERICA MORTGAGE SECUR		US05949AXG02	415,935	0.832149	1.000000
0	0	0	0	0	240,478	0	07384M2B7	BSARM 2004-8 12A1	BEAR STEARNS ADJUSTABLE RATE M		US07384M2B77	240,478	0.856286	1.000000
0	0	0	0	0	94,884	0	07384MSY4	BSARM 2004-10 12A5	BEAR STEARNS ADJUSTABLE RATE M			94,884	0.844816	1.000000
0	0	0	0	0	84,384	0	07384MSH6	BSARM 2002-11 1A1	BEAR STEARNS ADJUSTABLE RATE M			84,384	0.884418	1.000000
0	0	0	0	0	67,416	0	07384MSJ2	BSARM 2002-11 1A2	BEAR STEARNS ADJUSTABLE RATE M			67,416	0.894503	1.000000
0	0	0	0	0	499,197	0	07384MZ88	BSARM 2004-8 11A1	BEAR STEARNS ADJUSTABLE RATE M		US07384MZ888	499,197	0.818804	1.000000
0	0	0	0	0	1,091,745	0	07386HF71	BALTA 2006-2 23A1	BEAR STEARNS ALT-A TRUST			1,091,745	0.871050	1.000000
0	0	0	0	0	2,646,862	0	07387AAW5	BSARM 2005-3 2A1	BEAR STEARNS ADJUSTABLE RATE M			2,646,862	0.914070	1.000000
0	0	0	0	0	401,751	0	125438AA9	CWHL 2007-HYB2 1A	COUNTRYWIDE HOME LOAN MORTGAGE			401,751	0.842690	1.000000
0	0	0	0	0	477,829	0	12667G5Z2	CWALT 2005-43 4A1	COUNTRYWIDE ALTERNATIVE LOAN T			477,829	0.878983	1.000000
0	0	0	0	0	93,011	0	126694LU0	CWHL 2005-22 2A1	COUNTRYWIDE HOME LOAN MORTGAGE			93,011	0.857426	1.000000
0	0	0	0	0	5,872	0	126698ZW1	CWHL 2001-HYB1 1A1	COUNTRYWIDE HOME LOAN MORTGAGE			5,872	0.834559	1.000000
0	0	0	0	0	200,000	0	12689EF27	CWHL 2003-48 A5	COUNTRYWIDE HOME LOAN		US12689EF272	200,000	0.823017	1.000000
0	0	0	0	0	79,802	0	12669FJD6	CWHL 2003-60 2A1	COUNTRYWIDE HOME LOANS			79,802	0.842268	1.000000
0	0	0	0	0	193,017	0	12669FL68	CWHL 2004-15 5A	COUNTRYWIDE HOME LOAN MORTGAGE			193,017	0.835593	1.000000

0	0	0	0	0	456,740	0	12669G6K2	CVHL 2005-HYB5 4A1	COUNTRYWIDE HOME LOAN MORTGAGE		456,740	0.855015	1.000000
0	0	0	0	0	70,325	0	17307G2Z0	CMLTI 08-AR1 MTG BKD NT CL 1-ACTIGROUP MORTGAGE LOAN TRU	US17307G2Z05		70,325	0.900726	1.000000
0	0	0	0	0	134,672	0	17307GJK7	CMLTI 2004-HYB3 1A	CITIGROUP MORTGAGE LOAN TRUST		134,672	0.830789	1.000000
0	0	0	0	0	102,994	0	22541SDW5	CSFB 2004-AR3 5A1	CS FIRST BOSTON MORTGAGE SECUR		102,994	0.849557	1.000000
0	0	0	0	0	850,000	0	32051GEN1	FHASI 2004-AR7 2A2	FIRST HORIZON ASSET SECURITIES		850,000	0.720792	1.000000
0	0	0	0	0	150,917	0	32051GXT7	FHASI 2005-AR5 3A1	FIRST HORIZON ASSET SECURITIES		150,917	0.832458	1.000000
0	0	0	0	0	593,486	0	32052MAJ0	FHAMS 2006-AA6 3A2	FIRST HORIZON ALTERNATIVE MORT		593,486	0.716682	1.000000
0	0	0	0	0	489,735	0	36185MBL5	GMACM 2005-AR6 3A1	GMAC MORTGAGE CORP LOAN TRUST		489,735	0.852253	1.000000
0	0	0	0	0	101,087	0	36185N3T5	GMACM 2004-AR2 3A	GMAC MORTGAGE CORP LOAN TRUST		101,087	0.850225	1.000000
0	0	0	0	0	419,862	0	362341RX9	GSR 2005-AR6 2A1	GSR MORTGAGE LOAN TRUST		419,862	0.818194	1.000000
0	0	0	0	0	156,271	0	36242D4W0	GSR 2005-AR3 6A1	GSR MORTGAGE LOAN TRUST	US36242D4W09	156,271	0.843425	1.000000
0	0	0	0	0	8,313	0	36242DBJ1	GSR	GSR MORTGAGE LOAN TRUST	US36242DBJ19	8,313	0.845386	1.000000
0	0	0	0	0	0	0	45254TSM7	IMSA 2005-2 A1	IMPAC SECURED ASSETS CMN OWNER	US45254TSM70	0	0.820946	1.000000
0	0	0	0	0	195,744	0	45960LGD6	INDX 2005-AR5 1A1	INDYMAC INDEX MORTGAGE LOAN TR	US45960LGO68	195,744	0.843240	1.000000
0	0	0	0	0	328,392	0	45960LMV8	INDX 2005-AR9 1A1	INDYMAC INDEX MORTGAGE LOAN TR	US45960LMV89	328,392	0.871607	1.000000
0	0	0	0	0	47,118	0	45660N3R4	INDX 2004-AR9 4A	INDYMAC INDEX MORTGAGE LOAN TR		47,118	0.848505	1.000000
0	0	0	0	0	809,005	0	46028GAF6	JPALT 2006-A2 2A1	JP MORGAN ALTERNATIVE LOAN TRU	US46028GAF63	809,005	0.864163	1.000000
0	0	0	0	0	285,974	0	01748HMR9	MSM 2005-SAR 5A1	MORGAN STANLEY MORTGAGE LOAN T		285,974	0.861608	1.000000
0	0	0	0	0	15,368	0	7811DHC72	RALI 2004-QA5 A1	RESIDENTIAL ACCREDIT LOANS INC		15,368	0.833419	1.000000
0	0	0	0	0	323,135	0	78111XG72	RFMSI 2006-SA1 1A1	RESIDENTIAL FUNDING MORTGAGE S		323,135	0.858487	1.000000
0	0	0	0	0	580,421	0	78112BJD0	GMACM 2005-AR4 1A	GMAC MORTGAGE CORP LOAN TRUST	US78112BJD09	580,421	0.871083	1.000000
0	0	0	0	0	260,397	0	863579EG9	SARM 2004-16 1A2	STRUCTURED ADJUSTABLE RATE MOR	US863579EG91	260,397	0.838415	1.000000
0	0	0	0	0	100,294	0	863579RP5	SARM 2005-11 1A1	STRUCTURED ADJUSTABLE RATE MOR		100,294	0.845765	1.000000
0	0	0	0	0	355,598	0	86358R2G1	SASCO 02-16A 4A-1	STRUC ASST SEC CRP		355,598	0.863767	1.000000
0	0	0	0	0	26,670	0	86358R2H9	SASCO 02-16A 4A-2	STRUC ASST SEC CRP		26,670	0.864280	1.000000
0	0	0	0	0	29,006	0	86358RLA3	SASCO 01-15-A 41 CMO SER 01-15STRUC ASST SEC CRP		29,006	0.881681	1.000000	
0	0	0	0	0	25,778	0	86358RP68	SASCO 2002-11A 2A-1	STRUC ASST SEC CRP	US86358RP688	25,778	0.890805	1.000000
0	0	0	0	0	71,379	0	86358RR68	SASCO 02-14A 2A1-1	STRUC ASST SEC CRP		71,379	0.858779	1.000000
0	0	0	0	0	13,847	0	86358RSE8	SASCO 01-21A 1A-1 CMO SER 01 STRUC ASST SEC CRP		13,847	0.863147	1.000000	
0	0	0	0	0	54,565	0	86358RUA3	SASCO 02-1A 1A5	STRUC ASST SEC CRP		54,565	0.810811	1.000000
0	0	0	0	0	86,972	0	86358RUC9	SASCO 02-1A 2A1	STRUCTURED ASSET SECS CO	US86358RUC95	86,972	0.827087	1.000000
0	0	0	0	0	4,059	0	86358RUE5	SASCO 02-1A 3A1	STRUC ASST SEC CRP		4,059	0.868128	1.000000
0	0	0	0	0	5,636	0	86358RUH8	SASCO 02-1A 4A	STRUC ASST SEC CRP		5,636	0.853607	1.000000
0	0	0	0	0	2,923	0	86358RYX9	SASCO 2002-5A 3A	STRUC ASST SEC CRP		2,923	0.868280	1.000000
0	0	0	0	0	397,988	0	86359AMP5	SASCO 2003-8A 1-A1	STRUC ASST SEC CORP	US86359AMP56	397,988	0.873283	1.000000
0	0	0	0	0	493,500	0	86359AMR1	SASCO 2003-8A 2-A1	STRUC ASST SEC CORP		493,500	0.857088	1.000000
0	0	0	0	0	120,768	0	86359AMV0	SASCO 2003-8A 4-A1	STRUC ASST SEC CORP		120,768	0.841909	1.000000
0	0	0	0	0	67,642	0	86359AT78	SASCO 2003-26A 5A	STRUC ASST SEC CRP		67,642	0.828710	1.000000
0	0	0	0	0	34,881	0	86359BGB1	SARM 2004-1 3A1	STRUCTURED ADJUSTABLE RATE MTG		34,881	0.852772	1.000000
0	0	0	0	0	73,185	0	86359BLB5	SARM 2004-2 2A	STRUC ASST SEC CORP		73,185	0.864991	1.000000
0	0	0	0	0	184,903	0	86359BTD3	SARM 2004-6 4A1	STRUCTURED ADJUSTABLE RATE MOR		184,903	0.836991	1.000000
0	0	0	0	0	137,751	0	86359BTF6	SARM 2004-6 5A1	STRUCTURED ADJUSTABLE RATE MOR		137,751	0.990171	1.000000
0	0	0	0	0	604,000	0	86359BTJ0	SARM 2004-6 5A4	STRUCTURED ADJUSTABLE RATE MOR		604,000	0.741606	1.000000
0	0	0	0	0	102,536	0	86360DAA2	SASCO 2006-11 A1	STRUCTURED ASSET SECURITIES CO		102,536	0.939247	1.000000
0	0	0	0	0	44,965	0	92922FAS7	WAMU 2003-AR8 A1	WASHINGTON MUTUAL	US92922FAS74	44,965	0.803854	1.000000
0	0	0	0	0	370,998	0	92977YAA9	WMLT 2005-A 1A1	WACHOVIA MORTGAGE LOAN TRUST L	US92977YAA91	370,998	0.843412	1.000000
0	0	0	0	0	61,495	0	939336N68	WAMU 2002-AR1 1A1	WASHINGTON MUTUAL MTGE SEC		61,495	0.855775	1.000000
0	0	0	0	0	161,147	0	949761AA6	WFMBS 2005-AR1 1A1	WELLS FARGO MORTGAGE BACKED SE		161,147	0.809956	1.000000
0	0	0	0	0	340,291	0	94979TAA4	WFMBS 2004-H A1	WELLS FARGO MORTGAGE BACKED SE		340,291	0.809995	1.000000
0	0	0	0	0	122,678	0	94981BAAG	WFMBS 2004-T A1	WELLS FARGO MORTGAGE BACKED SE		122,678	0.821794	1.000000
0	0	0	0	0	116,640	0	94981UAF6	WFMBS 2005-AR2 2A2	WELLS FARGO MORTGAGE BACKED SE		116,640	0.809958	1.000000
0	0	0	0	0	456,292	0	94983KAC3	WFMBS 2005-AR2 2A1	WELLS FARGO MORTGAGE BACKED SE		456,292	0.824924	1.000000
0	0	0	0	0	628,104	0	94983VAH8	WFMBS 2006-AR8 2A3	WELLS FARGO MORTGAGE BACKED SE	US94983VAH87	628,104	0.930084	1.000000
6,106,150	-810,867	0	0	-7,000,000	-6,106,150	0	912828HZ6	U S TREASURY NOTE	US912828HZ65	-7,000,000	0.988145	1.000000	
4,448,767	-560,775	0	0	-5,100,000	-4,448,767	0	912828HZ8	U S TREASURY NOTE	US912828HZ85	-5,100,000	0.988145	1.000000	
0	0	0	0	0	1,520,000	0	3128X6PF7	FREDDIE MAC	US3128X6PF78	1,520,000	1.013383	1.000000	
0	0	0	0	0	6,138,318	0	G00688444	LOW LOAN GNMA SF 30 YEAR		6,138,318	1.025245	1.000000	
0	0	0	0	0	11,502,996	0	G00688448	LOW LOAN GNMA SF 30 YEAR		11,502,996	1.025245	1.000000	
0	0	0	0	0	9,609,175	0	G00688465	MLGN 30 YEAR		9,609,175	1.024307	1.000000	
0	0	0	0	0	1,355,481	0	G00688468	LOW LOAN GNMA SF 30 YEAR		1,355,481	1.025245	1.000000	
0	0	0	0	0	10,390,825	0	G00688471	MLGN 30 YEAR		10,390,825	1.024307	1.000000	
0	0	0	0	0	1,003,205	0	G00688475	LOW LOAN GNMA SF 30 YEAR		1,003,205	1.025245	1.000000	
0	0	0	0	0	3,632,987	0	N00257147	FN40- FNMA 40YR		3,632,987	1.048684	1.000000	
0	0	0	0	0	2,410,213	0	N00257176	FN40- FNMA 40YR		2,410,213	1.008995	1.000000	
0	0	0	0	0	467,891	0	N00257178	FN40- FNMA 40YR		467,891	1.048684	1.000000	
0	0	0	0	0	2,979,352	0	N00257260	FN40- FNMA 40YR		2,979,352	1.048684	1.000000	
0	0	0	0	0	0	0	N00880873	10 IO/20YEAR AM POOLS		0	1.024844	1.000000	
0	0	0	0	0	36,668,376	0	N00889258	FN40- FNMA 40YR		36,668,376	1.048684	1.000000	
0	0	0	0	0	0	0	N00922800	10 IO/20YEAR AM POOLS		0	1.024844	1.000000	
0	0	0	0	0	0	0	N00922805	10 IO/20YEAR AM POOLS		0	1.024844	1.000000	
0	0	0	0	0	0	0	N00922826	10 IO/20YEAR AM POOLS		0	1.024844	1.000000	
0	0	0	0	0	0	0	N00922840	10 IO/20YEAR AM POOLS		0	1.024844	1.000000	
0	0	0	0	0	0	0	N00922853	10 IO/20YEAR AM POOLS		0	1.024844	1.000000	
0	0	0	0	0	0	0	N00922863	10 IO/20YEAR AM POOLS		0	1.024844	1.000000	
0	0	0	0	0	0	0				22,422,710	1.024844	1.000000	

0	0	0	0	0	7,199,000	7,572,147	912810PU6	U S TREASURY BOND		6,549,000	1.051833	1.000000
0	0	0	0	0	5,000,000	4,805,529	912810PW2	U.S. TREASURY BOND		5,000,000	0.961106	1.000000
7,150,612	0	0	0	0	-6,700,000	-7,150,612	912828HA1	U S TREASURY NOTE		-6,700,000	1.067255	1.000000
0	0	0	0	0	2,737,000	2,718,218	912828HX1	U S TREASURY NOTE		2,737,000	0.993138	1.000000
0	0	0	0	0	4,356,000	4,314,740	912828HY9	U S TREASURY NOTE	SERIES K-2013	4,356,000	0.990528	1.000000
0	0	0	0	0	11,632,000	11,691,736	912828HZ6	U S TREASURY NOTE		11,632,000	0.988145	1.000000
1,346,807	0	0	0	0	-1,370,000	-1,346,807	912810FT0	U S TREASURY BOND		-1,370,000	0.983071	1.000000
0	0	0	0	0	37,000	37,839	912810PT9	U.S. TREASURY BOND		37,000	1.022684	1.000000
0	0	0	0	0	2,484,000	2,612,754	912810PU6	U S TREASURY BOND		2,484,000	1.051833	1.000000
1,843,049	0	-16,516,091	0	0	-18,428,000	-1,843,049	912828HX1	U S TREASURY NOTE		-18,428,000	0.993138	1.000000
7,935,120	0	0	0	0	-8,011,000	-7,935,120	912828HY9	U S TREASURY NOTE	SERIES K-2013	-8,011,000	0.990528	1.000000
3,589,932	0	0	0	0	-3,835,000	-3,589,932	912828HZ6	U S TREASURY NOTE		3,589,932	0.988145	1.000000
0	0	0	0	0	28,500,000	0	3134A4ZY3	FREDDIE MAC		28,500,000	1.074592	1.000000
0	0	0	0	0	201,936,000	0	3134A4ZZ0	FREDDIE MAC		201,936,000	0.984780	1.000000
0	0	0	0	0	6,420,000	0	31356MTP8	FEDERAL NATIONAL MORTGAGE ASSO		6,420,000	1.044404	1.000000
0	0	0	0	0	466,593,000	0	038461AC3	EGYPT GOVERNMENT AID BONDS 4.450%-20150915		466,593,000	1.038891	1.000000
0	0	0	0	0	463,505,000	0	3133X72S2	FEDERAL HOME LOAN BANK SYSTEM		463,505,000	1.055057	1.000000
0	0	0	0	0	150,035,000	0	3133X8A51	FEDERAL HOME LOAN BANK SYSTEM		150,035,000	1.045340	1.000000
0	0	0	0	0	199,850,000	0	3133XDV57	FEDERAL HOME LOAN BANK SYSTEM		199,850,000	1.060384	1.000000
0	0	0	0	0	152,495,000	0	3133XFKF2	FEDERAL HOME LOAN BANK SYSTEM		152,495,000	1.096001	1.000000
0	0	0	0	0	53,500,000	0	3133XFP11	FEDERAL HOME LOAN BANK SYSTEM		53,500,000	1.067748	1.000000
0	0	0	0	0	420,750,000	0	3133XMFY2	FEDERAL HOME LOAN BANK SYSTEM		420,750,000	1.049925	1.000000
0	0	0	0	0	53,500,000	0	3133XN4B2	FEDERAL HOME LOAN BANK SYSTEM		53,500,000	1.057366	1.000000
0	0	0	0	0	2,818,000	0	31356MRK1	FEDERAL NATIONAL MORTGAGE ASSO		2,818,000	1.007842	1.000000
0	0	0	0	0	1,350,000	0	31356MTP8	FEDERAL NATIONAL MORTGAGE ASSO		1,350,000	1.044404	1.000000
0	0	0	0	0	92,981,000	0	31364FCB58	FEDERAL NATIONAL MTG ASSN-MTN		92,981,000	1.135551	1.000000
0	0	0	0	0	50,000,000	0	31364FKW0	FEDERAL NATIONAL MTG ASSN-MTN		50,000,000	1.182243	1.000000
0	0	0	0	0	139,361,000	0	880591CJ9	TENNESSEE VALLEY AUTHORITY		139,361,000	1.198033	1.000000
0	0	0	0	0	462,040,000	0	880591CS9	TENNESSEE VALLEY AUTHORITY		462,040,000	1.117117	1.000000
0	0	0	0	0	89,732,000	0	880591CU4	TENNESSEE VALLEY AUTHORITY		89,732,000	1.157541	1.000000
0	0	0	0	0	139,321,000	0	880591DM19	TENNESSEE VALLEY AUTHORITY		139,321,000	1.277575	1.000000
0	0	0	0	0	129,770,000	0	880591DV1	TENNESSEE VALLEY AUTHORITY		129,770,000	0.964175	1.000000
0	0	0	0	0	215,255,000	0	880591EA6	TENNESSEE VALLEY AUTHORITY		215,255,000	1.091005	1.000000
0	0	0	0	0	180,794,000	0	038461AC3	EGYPT GOVERNMENT AID BONDS 4.450%-20150915		180,794,000	1.038891	1.000000
0	0	0	0	0	81,500,000	0	3133X8L34	FEDERAL HOME LOAN BANK SYSTEM		81,500,000	1.045940	1.000000
0	0	0	0	0	50,000,000	0	3133XBVM1	FEDERAL HOME LOAN BANK SYSTEM		50,000,000	0.997587	1.000000
0	0	0	0	0	117,235,000	0	3133XDV57	FEDERAL HOME LOAN BANK SYSTEM		117,235,000	1.060384	1.000000
0	0	0	0	0	15,000,000	0	3133XKVA3	FEDERAL HOME LOAN BANK SYSTEM		15,000,000	1.021445	1.000000
0	0	0	0	0	31,950,000	0	3133XFA22	FEDERAL HOME LOAN BANK SYSTEM		31,950,000	1.053408	1.000000
0	0	0	0	0	156,100,000	0	3133XFKF2	FEDERAL HOME LOAN BANK SYSTEM		156,100,000	1.096001	1.000000
0	0	0	0	0	82,410,000	0	3134A4ZY3	FREDDIE MAC		82,410,000	1.074592	1.000000
0	0	0	0	0	12,424,000	0	31356MNU3	FEDERAL NATIONAL MORTGAGE ASSO		12,424,000	1.044792	1.000000
0	0	0	0	0	4,504,000	0	31356MRK17	FEDERAL NATIONAL MORTGAGE ASSO		4,504,000	1.007842	1.000000
0	0	0	0	0	3,608,000	0	31356MTP85	FEDERAL NATIONAL MORTGAGE ASSO		3,608,000	1.044404	1.000000
0	0	0	0	0	152,660,000	0	313771AA5	FEDERAL HOME LOAN BANK OF CHIC		152,660,000	1.079367	1.000000
0	0	0	0	0	84,954,000	386,671	31331VJ80	FEDERAL FARM CREDIT BANK		84,954,000	1.074085	1.000000
0	0	-136,815,744	0	0	-138,450,000	-138,450,000	31331YG46	FEDERAL FARM CREDIT BANK		-138,450,000	0.980973	1.000000
8,504,539	0	-2,595,099	0	0	-11,000,000	-8,504,539	912828HZ6	U S TREASURY NOTE		-11,000,000	0.988145	1.000000
0	0	0	0	0	7,323,000	0	501802AC6	LBSBN NET INTEREST MARGIN SECU		7,323,000	0.922780	1.000000
0	0	0	0	0	4,369,120	0	501807AA9	LBSBC 2007-1 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	4,369,120	0.940660	1.000000
0	0	0	0	0	2,085,369	0	50180AA80	LBSBN 2005-2A N2	LEHMAN BROTHERS SMALL BALANCE	2,085,369	0.965028	1.000000
0	0	0	0	0	3,396,784	0	50180GAA9	LBSBC 2006-2 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	3,396,784	0.917919	1.000000
0	0	0	0	0	1,073,314	0	50180YAA0	LBSBN 2008-3A N1	LEHMAN BROTHERS SMALL BALANCE	1,073,314	0.958866	1.000000
0	0	0	0	0	13,522,782	0	50181BA49	LBSBN 2007-3 N1	LEHMAN BROTHERS SMALL BALANCE	13,522,782	0.990465	1.000000
0	0	0	0	0	15,757,000	0	50181DA45	LBSBN 2007-3 N2	LEHMAN BROTHERS SMALL BALANCE	15,757,000	0.940471	1.000000
0	0	0	0	0	10,818,806	0	52109MAA0	LBSBC 2007-2 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	10,818,806	0.929048	1.000000
0	0	0	0	0	10,014,000	0	52109NAA8	LBSBC 2007-2 N2 NIM	LEHMAN BROTHERS SMALL BALANCE	10,014,000	0.836351	1.000000
0	0	0	0	0	7,425,000	0	52520VAC7	LBSBC 2006-2 2A2	LEHMAN BROTHERS SMALL BALANCE	7,425,000	0.970322	1.000000
0	0	0	0	0	8,500,000	0	52521GAC9	LBSBC 2007-1A 2A2	LEHMAN BROTHERS SMALL BALANCE	8,500,000	0.950084	1.000000
0	0	0	0	0	43,578,000	0	52521UAC8	LBSBC 2007-3A 1A3	LEHMAN BROTHERS SMALL BALANCE	43,578,000	0.904351	1.000000
0	0	0	0	0	15,757,000	0	52521UAE4	LBSBC 2007-3 2A2	LEHMAN BROTHERS SMALL BALANCE	15,757,000	0.969618	1.000000
0	0	0	0	0	90,777,000	0	52521UAF1	LBSBC 2007-3 2A3	LEHMAN BROTHERS SMALL BALANCE	90,777,000	0.962949	1.000000
0	0	0	0	0	88,281,000	0	52521UAG9	LBSBC 2007-3 AM	LEHMAN BROTHERS SMALL BALANCE	88,281,000	0.947455	1.000000
0	0	0	0	0	31,514,000	0	52521UAH7	LBSBC 2007-3 AJ	LEHMAN BROTHERS SMALL BALANCE	31,514,000	0.892007	1.000000
0	0	0	0	0	8,509,000	0	52521UAJ3	LBSBC 2007-3 M1	LEHMAN BROTHERS SMALL BALANCE	8,509,000	0.821970	1.000000
0	0	0	0	0	17,864,000	0	52521UAK0	LBSBC 2007-3 M2	LEHMAN BROTHERS SMALL BALANCE	17,864,000	0.740225	1.000000
0	0	0	0	0	17,508,000	0	52521UAL8	LBSBC 2007-3 M3	LEHMAN BROTHERS SMALL BALANCE	17,508,000	0.759000	1.000000
0	0	0	0	0	77,659,000	0	52521VAE2	LBSBC 2007-2 2A2	LEHMAN BROTHERS SMALL BALANCE	77,659,000	0.913184	1.000000
0	0	0	0	0	41,657,000	0	52521VAF9	LBSBC 2007-2 2A3	LEHMAN BROTHERS SMALL BALANCE	41,657,000	0.949740	1.000000
0	0	0	0	0	3,900,000	3,853,767	912828HZ6	U S TREASURY NOTE		3,900,000	0.988145	1.000000
447,035	0	-865,637	0	0	-1,267,000	-447,035	912810PW2	U S TREASURY BOND		-1,267,000	1.051833	1.000000
0	0	0	0	0	400,000	384,442	912810PW2	U.S. TREASURY BOND		400,000	0.961106	1.000000
0	0	0	0	0	52,000	55,497	912828HA1	U S TREASURY NOTE		52,000	1.067256	1.000000
0	0	0	0	0	181,000	184,112	912828HH6	U S TREASURY NOTE		181,000	1.017193	1.000000

70	0	-509,273	0	0	-500,000	-70	912828HK9	U S TREASURY NOTE	US912828HK96	-500,000	1.018688	1.000000
590,580	0	0	0	0	-576,000	-590,580	912828HL7	U S TREASURY NOTE	US912828HL79	-576,000	1.025312	1.000000
616,620	0	0	0	0	-600,000	-616,620	912828HM5	U S TREASURY NOTE	US912828HM52	-600,000	1.027700	1.000000
650,305	0	0	0	0	-650,000	-650,305	912828HP8	U S TREASURY NOTE	US912828HP83	-650,000	1.000469	1.000000
0	0	0	0	0	900,000	889,806	912828HQ6	U S TREASURY NOTE	US912828HQ66	900,000	0.988673	1.000000
0	0	0	0	0	2,650,000	2,754,930	912828HR4	U S TREASURY NOTE	US912828HR40	2,650,000	0.996642	1.000000
2,380,115	0	-4,289,544	0	0	-6,360,000	-2,390,115	912810PU6	U S TREASURY BOND		-2,715,000	1.051833	1.000000
61,017	0	-5,021,753	0	0	-4,950,000	-61,017	912828DV9	U S TREASURY NOTE		-4,950,000	1.028822	1.000000
1,806,325	0	-219,373	0	0	-2,050,000	-1,806,325	912828HZ6	U S TREASURY NOTE	US912828HZ65	-2,050,000	0.988145	1.000000
0	0	0	0	0	469,955	0	86358RCG0	SASCO 01-8A B2I CMO SER 01-8A STRUC ASST SEC CRP		469,955	0.910268	1.000000
0	0	0	0	0	222,859	0	86358RSJ7	SASCO 01-21A B1 CMO SER 01 STRUC ASST SEC CRP		222,859	0.905170	1.000000
0	0	0	0	0	1,208,834	0	863572GB3	SASCO 95-2-I B1 CMO SER 95-2 STRUCTURED ASSET SECS CORP		1,208,834	0.905463	1.000000
0	0	0	0	0	17,838	0	393505AU6	GREENTREE 1993-1 B GREENTREE FN CORP SELL & SRVC	US393505AU60	17,838	0.837276	1.000000
0	0	0	0	0	78	0	393505EZ1	GTHIL 94-D B2 ASSETBACKED HOMEGREENTREE HOME IMPRVMT	LCUS393505EZ12	78	0.804370	1.000000
0	0	0	0	0	13,936	0	393505KQ4	GTHIL 95-F B2 ASSETBACKED HOMEGREENTREE HOME IMPRVMT	LO	13,936	0.993352	1.000000
0	0	0	0	0	100	0	SARM611P2	SARM 2006-11 P-II STRUCTURED ADJUSTABLE RATE MOR		100	1.000000	1.000000
100	0	0	0	0	-100	-100	SARM612P1	SARM 2006-12 P-I STRUCTURED ADJUSTABLE RATE MOR		-100	1.000000	1.000000
0	0	0	0	0	816,611	0	F00A16317	GOLD PC 30YR - FHLMC WAM		816,611	1.047707	1.000000
0	0	0	0	0	384,775	0	F00A24156	GOLD PC 30YR - FHLMC WAM		384,775	1.047707	1.000000
0	0	0	0	0	1,260,587	0	F00A30972	GOLD PC 30YR - FHLMC WAM		1,260,587	1.047707	1.000000
0	0	0	0	0	19,679	0	F00A47779	GOLD PC 30YR-(PUERTO RICO)		19,679	0.998955	1.000000
0	0	0	0	0	0	0	F00A67386	GOLD PC 30 YEAR - FHLMC		3,462,135	1.061562	1.000000
0	0	0	0	0	0	0	F00A69680	GOLD PC 30 YEAR - FHLMC		7,100,333	1.061562	1.000000
0	0	0	0	0	0	0	F00A69683	GOLD PC 30 YEAR - FHLMC		4,142,827	1.061562	1.000000
0	0	0	0	0	33,200	0	F00A70542	GOLD PC 30YR-FHLMC (LOW LOANS)		33,200	1.050206	1.000000
0	0	0	0	0	0	0	F00A73384	GOLD PC 30 YEAR - FHLMC		4,067,088	1.061562	1.000000
0	0	0	0	0	3,169,927	0	F00A74142	GOLD PC 30YR-FHLMC (LOW LOANS)		3,169,927	1.050207	1.000000
0	0	0	0	0	2,707,421	0	F00A74193	10/20YEAR AM POOL		2,707,421	1.021807	1.000000
0	0	0	0	0	4,429,982	0	F00A74194	10/20YEAR AM POOL		4,429,982	1.021807	1.000000
0	0	0	0	0	2,397,307	0	F00A74195	10/20YEAR AM POOL		2,397,307	1.021807	1.000000
0	0	0	0	0	0	0	F00A74355	GOLD PC 30 YEAR - FHLMC		1,332,041	1.061562	1.000000
0	0	0	0	0	1,827,184	0	F00A76729	GOLD PC 30 YEAR - FHLMC		1,827,184	1.037707	1.000000
0	0	0	0	0	1,607,811	0	F00A76881	GOLD PC 30YR-FHLMC (LOW LOANS)		1,607,811	1.050207	1.000000
0	0	0	0	0	2,805,603	0	F00A76885	GOLD PC 30YR-FHLMC (LOW LOANS)		2,805,603	1.070559	1.000000
0	0	0	0	0	1,959,148	0	F00A76886	GOLD PC 30YR-FHLMC (LOW LOANS)		1,959,148	1.070559	1.000000
0	0	0	0	0	1,325,405	0	F00A76934	GOLD PC 30 YEAR - FHLMC		1,325,405	1.037707	1.000000
0	0	0	0	0	1,560,712	0	F00A76961	GOLD PC 30 YEAR - FHLMC		1,560,712	1.037707	1.000000
0	0	0	0	0	1,264,938	0	F00A77098	GOLD PC 30 YEAR - FHLMC		1,264,938	1.037707	1.000000
0	0	0	0	0	196,246	0	F00A77099	GOLD PC 30 YEAR - FHLMC		196,246	1.037707	1.000000
0	0	0	0	0	4,626,256	0	F00A77149	GOLD PC 30YR-FHLMC (LOW LOANS)		4,626,256	1.070559	1.000000
0	0	0	0	0	1,940,386	0	F00A77150	GOLD PC 30YR-FHLMC (LOW LOANS)		1,940,386	1.070559	1.000000
0	0	0	0	0	4,545,909	0	F00A77151	GOLD PC 30YR-FHLMC (LOW LOANS)		4,545,909	1.070559	1.000000
0	0	0	0	0	2,812,557	0	F00A77152	GOLD PC 30YR-FHLMC (LOW LOANS)		2,812,557	1.070559	1.000000
0	0	0	0	0	2,298,808	0	F00A77168	MID LOAN FREDDIE MAC 30 YR		2,298,808	1.065247	1.000000
0	0	0	0	0	3,390,901	0	F00A77169	MID LOAN FREDDIE MAC 30 YR		3,390,901	1.065247	1.000000
0	0	0	0	0	2,489,473	0	F00A77170	MID LOAN FREDDIE MAC 30 YR		2,489,473	1.065247	1.000000
0	0	0	0	0	14,960,552	0	F00A77183	HIGH LOAN FREDDIE MAC 30 YR		14,960,552	1.040441	1.000000
0	0	0	0	0	1,668,035	0	F00A77511	MID LOAN FREDDIE MAC 30 YR		1,668,035	1.065247	1.000000
0	0	0	0	0	0	0	F00A77880	GOLD PC 30YR-FHLMC (LOW LOANS)		3,344,106	1.044609	1.000000
0	0	0	0	0	0	0	F00A77882	GOLD PC 30YR-FHLMC (LOW LOANS)		3,130,182	1.044609	1.000000
0	0	0	0	0	29,848	0	F00C00290	GOLD PC 30YR - FHLMC WAM	US31292GKB13	29,848	1.047707	1.000000
0	0	0	0	0	4,041	0	F00C00601	GOLD PC 30YR - FHLMC WAM		4,041	1.047707	1.000000
0	0	0	0	0	104,313	0	F00C00643	GOLD PC 30YR - FHLMC WAM		104,313	1.047707	1.000000
0	0	0	0	0	84,561	0	F00C00889	GOLD PC 30YR - FHLMC WAM		84,561	1.047707	1.000000
0	0	0	0	0	148,664	0	F00C00712	GOLD PC 30YR - FHLMC WAM	US31292GYH37	148,664	1.047707	1.000000
0	0	0	0	0	427,955	0	F00C00785	GOLD PC 30YR - FHLMC WAM		427,955	1.047707	1.000000
0	0	0	0	0	47,740	0	F00C00835	GOLD PC 30YR - FHLMC WAM		47,740	1.047707	1.000000
0	0	0	0	0	5,033	0	F00C12267	GOLD PC 30YR - FHLMC WAM		5,033	1.047706	1.000000
0	0	0	0	0	8,978	0	F00C26039	GOLD PC 30YR - FHLMC WAM		8,978	1.047706	1.000000
0	0	0	0	0	105,866	0	F00C55783	GOLD PC 30YR - FHLMC WAM		105,866	1.047707	1.000000
0	0	0	0	0	1,185,495	0	F00C84672	GOLD PC 30YR - FHLMC WAM		1,185,495	1.047707	1.000000
0	0	0	0	0	93,163	0	F00C86758	GOLD PC 30YR - FHLMC WAM		93,163	1.047707	1.000000
0	0	0	0	0	80,827	0	F00C69803	GOLD PC 30YR - FHLMC WAM		80,827	1.047707	1.000000
0	0	0	0	0	4,880	0	F00D64246	GOLD PC 30YR - FHLMC WAM		4,880	1.047706	1.000000
0	0	0	0	0	200,272	0	F00G01504	GOLD PC 30YR - FHLMC WAM		200,272	1.047707	1.000000
0	0	0	0	0	2,002,192	0	F00G01767	GOLD PC 30 YEAR - FHLMC		2,002,192	1.037707	1.000000
0	0	0	0	0	3,728,797	0	F00G02003	GOLD PC 30YR - FHLMC WAM		3,728,797	1.047707	1.000000
0	0	0	0	0	5,518,350	0	F00G03575	GOLD PC 30YR - FHLMC WAM		5,518,350	1.047707	1.000000
0	0	0	0	0	894	0	F00G08008	GOLD PC 30YR - FHLMC WAM		894	1.047701	1.000000
0	0	0	0	0	5,538,538	0	F00H02350	10 IO/20 YEAR AM POOLS		5,538,538	1.013995	1.000000
0	0	0	0	0	194,401	0	F00H02374	10 IO/20 YEAR AM POOLS		194,401	1.013995	1.000000
0	0	0	0	0	4,983,473	0	F00H02621	10 IO/20 YEAR AM POOLS		4,983,473	1.013995	1.000000
0	0	0	0	0	19,311,236	0	F00H02645	10 IO/20 YEAR AM POOLS		19,311,236	1.013995	1.000000
0	0	0	0	0	11,841,297	0	F00H02647	10 IO/20 YEAR AM POOLS		11,841,297	1.013995	1.000000

0	0	0	0	0	7,747,344	0	F00H02662	10 IO/20 YEAR AM POOLS	7,747,344	1.013995	1.000000
0	0	0	0	0	4,633,465	0	F00H02663	10 IO/20 YEAR AM POOLS	4,633,465	1.013995	1.000000
0	0	0	0	0	3,634,267	0	F00H02665	10 IO/20 YEAR AM POOLS	3,634,267	1.013995	1.000000
0	0	0	0	0	2,832,391	0	F00H02666	10 IO/20 YEAR AM POOLS	2,832,391	1.013995	1.000000
0	0	0	0	0	1,632,080	0	G00583750	GNMA PUERTO RICO 30 YEAR	1,632,080	1.023214	1.000000
0	0	0	0	0	590,284	0	G00586524	GNMA PUERTO RICO 30 YEAR	590,284	1.023214	1.000000
0	0	0	0	0	620,967	0	G00586527	GNMA PUERTO RICO 30 YEAR	620,967	1.023214	1.000000
0	0	0	0	0	659,477	0	G00586531	GNMA PUERTO RICO 30 YEAR	659,477	1.023214	1.000000
0	0	0	0	0	506,190	0	G00590166	GNMA PUERTO RICO 30 YEAR	506,190	1.023214	1.000000
0	0	0	0	0	1,004,446	0	G00590180	GNMA PUERTO RICO 30 YEAR	1,004,446	1.023214	1.000000
0	0	0	0	0	806,982	0	G00593654	GNMA PUERTO RICO 30 YEAR	806,982	1.023214	1.000000
0	0	0	0	0	2,294,784	0	G00593675	GNMA PUERTO RICO 30 YEAR	2,294,784	1.023214	1.000000
0	0	0	0	0	324,342	0	G00607336	GNMA PUERTO RICO 30 YEAR	324,342	1.023214	1.000000
0	0	0	0	0	590,188	0	G00607337	GNMA PUERTO RICO 30 YEAR	590,188	1.023214	1.000000
0	0	0	0	0	646,875	0	G00607338	GNMA PUERTO RICO 30 YEAR	646,875	1.023214	1.000000
0	0	0	0	0	722,857	0	G00607353	GNMA PUERTO RICO 30 YEAR	722,857	1.023214	1.000000
0	0	0	0	0	702,352	0	G00607354	GNMA PUERTO RICO 30 YEAR	702,352	1.023214	1.000000
0	0	0	0	0	740,154	0	G00607355	GNMA PUERTO RICO 30 YEAR	740,154	1.023214	1.000000
0	0	0	0	0	247,124	0	G00649495	LOW LOAN GNMA SF 30 YEAR	247,124	1.040988	1.000000
0	0	0	0	0	1,303,937	0	G00658322	LOW LOAN GNMA SF 30 YEAR	1,303,937	1.040988	1.000000
0	0	0	0	0	1,821,888	0	G00670326	GNMA PUERTO RICO 30 YEAR	1,821,888	1.073059	1.000000
0	0	0	0	0	1,593,231	0	G00670334	GNMA PUERTO RICO 30 YEAR	1,593,231	1.073059	1.000000
0	0	0	0	0	5,032,359	0	G00670343	GNMA PUERTO RICO 30 YEAR	5,032,359	1.073059	1.000000
0	0	0	0	0	3,237,162	0	G00670355	GNMA PUERTO RICO 30 YEAR	3,237,162	1.073059	1.000000
0	0	0	0	0	1,773,949	0	G00670366	GNMA PUERTO RICO 30 YEAR	1,773,949	1.073059	1.000000
0	0	0	0	0	3,215,408	0	G00670374	GNMA PUERTO RICO 30 YEAR	3,215,408	1.073059	1.000000
0	0	0	0	0	2,735,308	0	G00670384	GNMA PUERTO RICO 30 YEAR	2,735,308	1.073059	1.000000
0	0	0	0	0	1,086,199	0	G00671809	LOW LOAN GNMA SF 30 YEAR	1,086,199	1.040988	1.000000
0	0	0	0	0	1,118,782	0	G00672583	LOW LOAN GNMA SF 30 YEAR	1,118,782	1.040988	1.000000
0	0	0	0	0	3,448,212	0	G00675084	LOW LOAN GNMA SF 30 YEAR	3,448,212	1.040988	1.000000
0	0	0	0	0	365,883	0	G00675138	LOW LOAN GNMA SF 30 YEAR	365,883	1.040988	1.000000
0	0	0	0	0	823,973	0	G00678756	LOW LOAN GNMA SF 30 YEAR	823,973	1.040988	1.000000
0	0	0	0	0	1,510,408	0	G00685810	LOW LOAN GNMA SF 30 YEAR	1,510,408	1.040988	1.000000
0	0	0	0	0	2,770,778	0	G00690786	LOW LOAN GNMA SF 30 YEAR	2,770,778	1.040988	1.000000
0	0	0	0	0	1,785,238	0	G00690787	LOW LOAN GNMA SF 30 YEAR	1,785,238	1.040988	1.000000
0	0	0	0	0	0	0	G00781816	WAM GN 30 YEAR	18,708,201	1.046094	1.000000
0	0	0	0	0	0	0	G00781931	WAM GN 30 YEAR	18,260,998	1.046094	1.000000
0	0	0	0	0	0	0	G00782044	WAM GN 30 YEAR	101,102,750	1.046094	1.000000
0	0	0	0	0	218,548	0	I00003821	NEW WALA GN2	218,548	1.041378	1.000000
0	0	0	0	0	9,468,189	0	I00003843	NEW WALA GN2	9,468,189	1.041378	1.000000
0	0	0	0	0	838,840	0	I00003853	NEW WALA GN2	838,840	1.041378	1.000000
0	0	0	0	0	1,083,569	0	I00003866	NEW WALA GN2	1,083,569	1.041378	1.000000
0	0	0	0	0	1,540,780	0	I00003880	NEW WALA GN2	1,540,780	1.041378	1.000000
0	0	0	0	0	46,105,941	0	I00003891	NEW WALA GN2	46,105,941	1.041378	1.000000
0	0	0	0	0	4,084,735	0	I00004006	GNMA II-JUMBOS	4,084,735	1.022901	1.000000
0	0	0	0	0	6,845,000	0	I00004138	G2 MJM	6,845,000	0.997705	1.000000
0	0	0	0	0	918,273	0	N00255661	FNMA-GUAR MTG PASS THRU-30YR	918,273	1.046691	1.000000
0	0	0	0	0	57,295	0	N00255673	FNMA-GUAR MTG PASS THRU-30YR	57,295	1.046691	1.000000
0	0	0	0	0	96,084	0	N00255737	FNMA-GUAR MTG PASS THRU-30YR	96,084	1.046691	1.000000
0	0	0	0	0	44,648	0	N00255816	FNMA-GUAR MTG PASS THRU-30YR	44,648	1.046691	1.000000
0	0	0	0	0	3,028,999	0	N00255896	FNMA-GUAR MTG PASS THRU-30YR	3,028,999	1.046691	1.000000
0	0	0	0	0	2,767,219	0	N00256033	FNMA-GUAR MTG PASS THRU-30YR	2,767,219	1.046691	1.000000
0	0	0	0	0	0	0	N00256691	10 IO/20YEAR AM POOLS	0	1.024844	1.000000
0	0	0	0	0	0	0	N00256725	10 IO/20YEAR AM POOLS	0	2.024844	1.000000
0	0	0	0	0	0	0	N00256809	10 IO/20YEAR AM POOLS	0	1.007286	1.000000
0	0	0	0	0	0	0	N00256860	10 IO/20YEAR AM POOLS	0	1.424844	1.000000
0	0	0	0	0	0	0	N00256908	FNMA SF 30 YEAR	231,665	1.063438	1.000000
0	0	0	0	0	0	0	N00256937	10 IO/20YEAR AM POOLS	0	1.024844	1.000000
0	0	0	0	0	246,747	0	N00257053	10 IO/20YEAR AM POOLS	246,747	1.048059	1.000000
0	0	0	0	0	2,515,471	0	N00257095	10 IO/20YEAR AM POOLS	2,515,471	1.012432	1.000000
0	0	0	0	0	3,935,336	0	N00257134	10 IO/20YEAR AM POOLS	3,935,336	1.012432	1.000000
0	0	0	0	0	0	0	N00257190	FNMA SF 30 YEAR	320,803	1.063438	1.000000
0	0	0	0	0	1,214,674	0	N00257210	10 IO/20YEAR AM POOLS	1,214,674	1.012432	1.000000
0	0	0	0	0	1,145,671	0	N00257229	10 IO/20YEAR AM POOLS	1,145,671	1.048059	1.000000
0	0	0	0	0	1,489,168	0	N00257254	10 IO/20YEAR AM POOLS	1,489,168	1.012432	1.000000
0	0	0	0	0	0	0	N00257268	FNMA SF 30 YEAR	66,982	1.063438	1.000000
0	0	0	0	0	2,823,397	0	N00659267	FNMA SF 30YR-(PUERTO RICO)	2,823,397	1.023682	1.000000
0	0	0	0	0	3,071,716	0	N00695386	FNMA SF 30YR-(PUERTO RICO)	3,071,716	1.023682	1.000000
0	0	0	0	0	5,518,878	0	N00695404	FNMA SF 30YR-(PUERTO RICO)	5,518,878	0.997705	1.000000
0	0	0	0	0	1,447,716	0	N00695432	FNMA SF 30YR-(PUERTO RICO)	1,447,716	0.997705	1.000000
0	0	0	0	0	411,256	0	N00698940	FNMA SF 30YR-(PUERTO RICO)	411,256	1.023682	1.000000
0	0	0	0	0	2,439,673	0	N00732872	FNMA SF 30YR-(PUERTO RICO)	2,439,673	0.997705	1.000000
0	0	0	0	0	2,808,255	0	N00732876	FNMA SF 30YR-(PUERTO RICO)	2,808,255	0.997705	1.000000
0	0	0	0	0	58,342	0	N00735664	FNMA SF 30 YEAR	58,342	1.036691	1.000000

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0	0	0	0	0	2,596,828	0	N00735835	FNMA-GUAR MTG PASS THRU-30YR	2,596,828	1.046691	1.000000
0	0	0	0	0	8,807,911	0	N00735852	FNMA-GUAR MTG PASS THRU-30YR	8,807,911	1.046691	1.000000
0	0	0	0	0	8,732,209	0	N00735853	FNMA-GUAR MTG PASS THRU-30YR	8,732,209	1.046691	1.000000
0	0	0	0	0	318,854	0	N00745023	FNMA SF 30 YEAR	318,854	1.036691	1.000000
0	0	0	0	0	12,100	0	N00745097	FNMA-GUAR MTG PASS THRU-30YR	12,100	1.046690	1.000000
0	0	0	0	0	8,811,069	0	N00745636	FNMA SF 30 YEAR	8,811,069	1.036691	1.000000
0	0	0	0	0	14,302,646	0	N00745637	FNMA SF 30 YEAR	14,302,646	1.036691	1.000000
0	0	0	0	0	2,304,025	0	N00746978	FNMA SF 30YR-(PUERTO RICO)	2,304,025	0.997705	1.000000
0	0	0	0	0	36,298	0	N00751438	FNMA-GUAR MTG PASS THRU-30YR	36,298	1.046691	1.000000
0	0	0	0	0	88,523	0	N00756418	FNMA-GUAR MTG PASS THRU-30YR	88,523	1.046691	1.000000
0	0	0	0	0	98,638	0	N00758561	FNMA-GUAR MTG PASS THRU-30YR	98,638	1.046691	1.000000
0	0	0	0	0	174,546	0	N00766442	FNMA-GUAR MTG PASS THRU-30YR	174,546	1.046691	1.000000
0	0	0	0	0	29,818	0	N00769457	FNMA-GUAR MTG PASS THRU-30YR	29,818	1.046691	1.000000
0	0	0	0	0	72,963	0	N00769493	FNMA-GUAR MTG PASS THRU-30YR	72,963	1.046691	1.000000
0	0	0	0	0	8,179	0	N00779474	FNMA-GUAR MTG PASS THRU-30YR	8,179	1.046691	1.000000
0	0	0	0	0	118,398	0	N00781775	FNMA-GUAR MTG PASS THRU-30YR	118,398	1.046691	1.000000
0	0	0	0	0	154,834	0	N00782304	FNMA SF 30 YEAR	154,834	1.036691	1.000000
0	0	0	0	0	248,735	0	N00786309	FNMA-GUAR MTG PASS THRU-30YR	248,735	1.046691	1.000000
0	0	0	0	0	320,950	0	N00786351	FNMA-GUAR MTG PASS THRU-30YR	320,950	1.046691	1.000000
0	0	0	0	0	142,083	0	N00786574	FNMA-GUAR MTG PASS THRU-30YR	142,083	1.046691	1.000000
0	0	0	0	0	8,857	0	N00786831	FNMA-GUAR MTG PASS THRU-30YR	8,857	1.046691	1.000000
0	0	0	0	0	266,221	0	N00786871	FNMA-GUAR MTG PASS THRU-30YR	266,221	1.046691	1.000000
0	0	0	0	0	3,218,085	0	N00787540	FNMA-GUAR MTG PASS THRU-30YR	3,218,085	1.046691	1.000000
0	0	0	0	0	284,981	0	N00787555	FNMA-GUAR MTG PASS THRU-30YR	284,981	1.046691	1.000000
0	0	0	0	0	1,056,867	0	N00787585	FNMA-GUAR MTG PASS THRU-30YR	1,056,867	1.046691	1.000000
0	0	0	0	0	544,163	0	N00787810	FNMA-GUAR MTG PASS THRU-30YR	544,163	1.046691	1.000000
0	0	0	0	0	5,044,134	0	N00788255	FNMA-GUAR MTG PASS THRU-30YR	5,044,134	1.046691	1.000000
0	0	0	0	0	7,545	0	N00788586	FNMA-GUAR MTG PASS THRU-30YR	7,545	1.046691	1.000000
0	0	0	0	0	21,619	0	N00790322	FNMA-GUAR MTG PASS THRU-30YR	21,619	1.046691	1.000000
0	0	0	0	0	13,624	0	N00791107	FNMA-GUAR MTG PASS THRU-30YR	13,624	1.046691	1.000000
0	0	0	0	0	163,138	0	N00791264	FNMA-GUAR MTG PASS THRU-30YR	163,138	1.046691	1.000000
0	0	0	0	0	89,559	0	N00793529	FNMA-GUAR MTG PASS THRU-30YR	89,559	1.046691	1.000000
0	0	0	0	0	15,990	0	N00796216	FNMA-GUAR MTG PASS THRU-30YR	15,990	1.046691	1.000000
0	0	0	0	0	18,781	0	N00798105	FNMA-GUAR MTG PASS THRU-30YR	18,781	1.046691	1.000000
0	0	0	0	0	15,978	0	N00800893	FNMA-GUAR MTG PASS THRU-30YR	15,978	1.046691	1.000000
0	0	0	0	0	11,203	0	N00803519	FNMA-GUAR MTG PASS THRU-30YR	11,203	1.046691	1.000000
0	0	0	0	0	206,301	0	N00803709	FNMA-GUAR MTG PASS THRU-30YR	206,301	1.046691	1.000000
0	0	0	0	0	76,165	0	N00805167	FNMA-GUAR MTG PASS THRU-30YR	76,165	1.046691	1.000000
0	0	0	0	0	22,148	0	N00805690	FNMA-GUAR MTG PASS THRU-30YR	22,148	1.046691	1.000000
0	0	0	0	0	4,521,054	0	N00811694	FNMA SF 30YR-(PUERTO RICO)	4,521,054	0.997705	1.000000
0	0	0	0	0	520,137	0	N00814709	FNMA SF 30 YEAR	520,137	1.036691	1.000000
0	0	0	0	0	44,522	0	N00819006	FNMA-GUAR MTG PASS THRU-30YR	44,522	1.046691	1.000000
0	0	0	0	0	34,027	0	N00820084	FNMA-GUAR MTG PASS THRU-30YR	34,027	1.046691	1.000000
0	0	0	0	0	59,877	0	N00822747	FNMA SF 30 YEAR	59,877	1.036691	1.000000
0	0	0	0	0	146,893	0	N00823051	FNMA-GUAR MTG PASS THRU-30YR	146,893	1.046691	1.000000
0	0	0	0	0	6,306,968	0	N00823345	FNMA SF 30YR-(PUERTO RICO)	6,306,968	0.997705	1.000000
0	0	0	0	0	126,360	0	N00825857	FNMA-GUAR MTG PASS THRU-30YR	126,360	1.046691	1.000000
0	0	0	0	0	1,111,512	0	N00827774	FNMA-GUAR MTG PASS THRU-30YR	1,111,512	1.046691	1.000000
0	0	0	0	0	21,770	0	N00828386	FNMA-GUAR MTG PASS THRU-30YR	21,770	1.046691	1.000000
0	0	0	0	0	19,583	0	N00830991	FNMA-GUAR MTG PASS THRU-30YR	19,583	1.046691	1.000000
0	0	0	0	0	715,545	0	N00830992	FNMA-GUAR MTG PASS THRU-30YR	715,545	1.046691	1.000000
0	0	0	0	0	391,290	0	N00832265	FNMA-GUAR MTG PASS THRU-30YR	391,290	1.046691	1.000000
0	0	0	0	0	211,331	0	N00833574	FNMA-GUAR MTG PASS THRU-30YR	211,331	1.046691	1.000000
0	0	0	0	0	759,183	0	N00833583	FNMA-GUAR MTG PASS THRU-30YR	759,183	1.046691	1.000000
0	0	0	0	0	13,156,357	0	N00835665	FNMA SF 30YR-(PUERTO RICO)	13,156,357	1.023682	1.000000
0	0	0	0	0	197,526	0	N00836559	FNMA-GUAR MTG PASS THRU-30YR	197,526	1.046691	1.000000
0	0	0	0	0	437,201	0	N00837281	FNMA-GUAR MTG PASS THRU-30YR	437,201	1.046691	1.000000
0	0	0	0	0	528,784	0	N00838552	FNMA-GUAR MTG PASS THRU-30YR	528,784	1.046691	1.000000
0	0	0	0	0	662,870	0	N00839118	FNMA SF 30 YEAR	662,870	1.036691	1.000000
0	0	0	0	0	577,292	0	N00841943	FNMA-GUAR MTG PASS THRU-30YR	577,292	1.046691	1.000000
0	0	0	0	0	1,311,591	0	N00841967	FNMA SF 30 YEAR	1,311,591	1.036691	1.000000
0	0	0	0	0	863,542	0	N00842232	FNMA SF 30 YEAR	863,542	1.036691	1.000000
0	0	0	0	0	74,060	0	N00844736	FNMA-GUAR MTG PASS THRU-30YR	74,060	1.046691	1.000000
0	0	0	0	0	926,297	0	N00845396	FNMA-GUAR MTG PASS THRU-30YR	926,297	1.046691	1.000000
0	0	0	0	0	852,202	0	N00846339	FNMA SF 30 YEAR	852,202	1.036691	1.000000
0	0	0	0	0	1,484,446	0	N00849079	FNMA-GUAR MTG PASS THRU-30YR	1,484,446	1.046691	1.000000
0	0	0	0	0	4,786,842	0	N00850089	FNMA SF 30 YEAR	4,786,842	1.036691	1.000000
0	0	0	0	0	5,464,277	0	N00850937	FNMA-GUAR MTG PASS THRU-30YR	5,464,277	1.046691	1.000000
0	0	0	0	0	1,414,973	0	N00851343	FNMA SF 30 YEAR	1,414,973	1.036691	1.000000
0	0	0	0	0	121,018	0	N00864461	FNMA-GUAR MTG PASS THRU-30YR	121,018	1.046691	1.000000
0	0	0	0	0	1,982,919	0	N00865473	FNMA SF 30 YEAR	1,982,919	1.036691	1.000000
0	0	0	0	0	918,111	0	N00866129	FNMA-GUAR MTG PASS THRU-30YR	918,111	1.046691	1.000000
0	0	0	0	0	621,852	0	N00878536	FNMA-GUAR MTG PASS THRU-30YR	621,852	1.046691	1.000000
0	0	0	0	0	898,826	0	N00880213	FNMA SF 30 YEAR	898,826	1.036691	1.000000

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US31409AQ283

0	0	0	0	0	0	600,096	0	N00880344	FNMA-GUAR MTG PASS THRU-30YR		600,096	1.046691	1.000000
0	0	0	0	0	42,025,860	0	0	N00889289	10 IO/20YEAR AM POOLS		42,025,860	1.048059	1.000000
0	0	0	0	0	0	0	0	N00889626	FNMA SF 30 YEAR		37,000,000	1.063438	1.000000
0	0	0	0	0	1,585,026	0	0	N00896661	FNMA SF 30 YEAR		1,585,026	1.036691	1.000000
0	0	0	0	0	1,927,411	0	0	N00897985	FNMA-GUAR MTG PASS THRU-30YR		1,927,411	1.046691	1.000000
0	0	0	0	0	35,675	0	0	N00923415	10 IO/20YEAR AM POOLS		35,675	1.048059	1.000000
0	0	0	0	0	33,129	0	0	N00925653	10 IO/20YEAR AM POOLS		33,129	1.048059	1.000000
0	0	0	0	0	15,897,058	0	0	N00928899	FNMA SF 30YR-(PUERTO RICO)		15,897,058	1.023682	1.000000
0	0	0	0	0	3,328,670	0	0	N00929213	FNMA SF 30YR-(PUERTO RICO)		3,328,670	1.066809	1.000000
0	0	0	0	0	0	0	0	N00929265	FNMA SF 30 YEAR		1,148,214	1.063438	1.000000
0	0	0	0	0	0	0	0	N00929341	FNMA SF 30 YEAR		2,941,905	1.063438	1.000000
0	0	0	0	0	0	0	0	N00929377	FNMA SF 30 YEAR		1,824,825	1.063438	1.000000
0	0	0	0	0	0	0	0	N00929379	FNMA SF 30 YEAR		1,262,430	1.063438	1.000000
0	0	0	0	0	0	0	0	N00933220	FNMA SF 30 YEAR		1,132,830	1.063438	1.000000
0	0	0	0	0	11,480,561	0	0	N00933805	FNMA 30YR (LOW LOANS)		11,480,561	1.019620	1.000000
0	0	0	0	0	83,702	0	0	N00945609	10 IO/20YEAR AM POOLS		83,702	1.048059	1.000000
0	0	0	0	0	192,892	0	0	N00945820	10 IO/20YEAR AM POOLS		192,892	1.048059	1.000000
0	0	0	0	0	2,105,945	0	0	N00949677	FNMA 30YR (LOW LOANS)		2,105,945	1.081146	1.000000
0	0	0	0	0	2,330,254	0	0	N00952398	FNMA 30YR (LOW LOANS)		2,330,254	1.081146	1.000000
0	0	0	0	0	7,515,932	0	0	N00953473	10 IO/20YEAR AM POOLS		7,515,932	1.048059	1.000000
0	0	0	0	0	547,489	0	0	N00954959	10 IO/20YEAR AM POOLS		547,489	1.048059	1.000000
0	0	0	0	0	4,932,997	0	0	N00954972	FNMA 30YR (LOW LOANS)		4,932,997	1.081146	1.000000
0	0	0	0	0	0	0	0	N00959290	FNMA SF 30 YEAR		1,868,275	1.063438	1.000000
0	0	0	0	0	4,105,979	0	0	N00959315	FNMA 30YR (LOW LOANS)		4,105,979	1.081146	1.000000
0	0	0	0	0	1,599,852	0	0	N00959363	FNMA 30YR (LOW LOANS)		1,599,852	1.081146	1.000000
0	0	0	0	0	1,818,004	0	0	N00959914	FNMA 30YR (LOW LOANS)		1,818,004	1.081146	1.000000
0	0	0	0	0	0	0	0	N00962518	FNMA 30YR (LOW LOANS)		0	1.018953	1.000000
0	0	0	0	0	0	0	0	N00962529	FNMA 30YR (LOW LOANS)		0	1.018953	1.000000
0	0	0	0	0	4,188,195	0	0	N00962788	MID LOAN FANNIE MAE 30 YR		4,188,195	1.062747	1.000000
0	0	0	0	0	8,808,501	0	0	N00963329	FNMA 30YR (LOW LOANS)		8,808,501	1.025557	1.000000
0	0	0	0	0	8,725,148	0	0	N00963359	FNMA 30YR (LOW LOANS)		8,725,148	1.025557	1.000000
0	0	0	0	0	7,466,351	0	0	N00963450	FNMA 30YR (LOW LOANS)		7,466,351	1.025557	1.000000
0	0	0	0	0	8,924,004	0	0	N00963580	FNMA 30YR (LOW LOANS)		8,924,004	1.069309	1.000000
0	0	0	0	0	5,012,938	0	0	N00963581	MID LOAN FANNIE MAE 30 YR		5,012,938	1.062747	1.000000
0	0	0	0	0	4,093,308	0	0	N00965640	10 IO/20YEAR AM POOLS		4,093,308	1.048059	1.000000
0	0	0	0	0	6,842,869	0	0	N00966147	FNMA 30YR (LOW LOANS)		6,842,869	1.081146	1.000000
0	0	0	0	0	2,281,576	0	0	N00967966	FNMA 30YR (LOW LOANS)		2,281,576	1.081146	1.000000
0	0	0	0	0	0	0	0	N00970067	FNMA SF 30 YEAR		1,173,717	1.063438	1.000000
0	0	0	0	0	2,827,188	0	0	N00970200	10 IO/20YEAR AM POOLS		2,827,188	1.048059	1.000000
0	0	0	0	0	1,901,803	0	0	N00970308	FNMA 30YR (LOW LOANS)		1,901,803	1.081146	1.000000
0	0	0	0	0	0	0	0	N00973066	FNMA SF 30 YEAR		1,632,514	1.063438	1.000000
0	0	0	0	0	2,393,529	0	0	N00974123	HIGH LOAN FANNIE MAE 30 YR		2,393,529	1.058528	1.000000
0	0	0	0	0	0	0	0	N00974537	FNMA SF 30 YEAR		1,316,647	1.063438	1.000000
0	0	0	0	0	1,352,960	0	0	N00975308	FNMA 30YR (LOW LOANS)		1,352,960	1.069309	1.000000
0	0	0	0	0	1,383,531	0	0	N00976762	10 IO/20YEAR AM POOLS		1,383,531	1.048059	1.000000
0	0	0	0	0	1,114,369	0	0	N00979818	FNMA 30YR (LOW LOANS)		1,114,369	1.069309	1.000000
0	0	0	0	0	0	0	0	N00979845	FNMA SF 30 YEAR		1,858,388	1.063438	1.000000
0	0	0	0	0	596,801	0	0	N00981131	FNMA 30YR (LOW LOANS)		596,801	1.049191	1.000000
0	0	0	0	0	1,107,000	0	0	N00981853	10 IO/20YEAR AM POOLS		1,107,000	1.048059	1.000000
0	0	0	0	0	0	0	0	N00981914	FNMA SF 30 YEAR		79,400	1.063438	1.000000
0	0	0	0	0	5,915,729	0	0	N00984028	FNMA 30YR (LOW LOANS)		5,915,729	1.039816	1.000000
3,583,185	0	-12,779,498	0	0	-18,000,000	-3,583,185	0	G12810PT9	U.S. TREASURY BOND	US912810PT97	-18,000,000	1.022684	1.000000
0	0	0	0	0	10,000,000	0	0	125581DS4	CIT GROUP INC	US125581DS49	10,000,000	0.913455	1.000000
0	0	0	0	0	93,000,000	0	0	131742AD0	CAM US FINANCE SA SOCIEDAD UN)	US131742AD01	93,000,000	0.974480	1.000000
0	0	0	0	0	5,580,000	5,706,464	0	912810PT9	U.S. TREASURY BOND	US912810PT97	5,580,000	1.022684	1.000000
0	0	0	0	0	5,546,000	5,833,467	0	912810PU6	U S TREASURY BOND		2,948,000	1.051633	1.000000
0	0	0	0	0	4,805,000	4,451,367	0	912828HR4	U S TREASURY NOTE	US912828HR40	4,805,000	0.969642	1.000000
8,213,803	0	-8,864,314	0	0	-17,283,000	-6,213,803	0	912828HZ6	U S TREASURY NOTE	US912828HZ65	-17,283,000	0.998145	1.000000
0	0	0	0	0	150	0	0	459745708	INTL LEASE FINANCE CORP	US4597457086	150	0.977040	1.000000
0	0	0	0	0	-9,080,000	0	0	912828HX1	U S TREASURY NOTE	US912828HX18	-9,080,000	0.993138	1.000000
0	0	0	0	0	1,842,232	0	0	31394EQY7	FNR 2005-57 ZE		1,842,232	1.000167	1.000000
0	0	0	0	0	0	122	0	31395MJ42	FREDDIE MAC		0	0.930904	1.000000
0	0	0	0	0	1,978,000	0	0	31396W2Q8	FNR 2007-75 AH		1,978,000	1.030174	1.000000
0	0	0	0	0	5,453,854	0	0	31398XJL8	FNR 2007-83 ZA		5,453,854	0.836122	1.000000
0	0	0	0	0	20,000,000	0	0	31397FKX9	FHR 3284 BC		20,000,000	0.924724	1.000000
0	0	0	0	0	5,714,000	0	0	31397KVC2	FHR 3379 AC		5,714,000	1.013465	1.000000
0	0	0	0	0	142,624	0	0	38375JJ5	GNR 2007-7 ZY		142,624	0.804306	1.000000
0	0	0	0	0	105,116	0	0	38375JP90	GNR 2007-31 ZK		105,116	0.828358	1.000000
0	0	0	0	0	3,525,632	0	0	38375JR72	GNR 2007-31 PZ		3,525,632	0.928056	1.000000
0	0	0	0	0	1,887,391	0	0	38375KV2	GNR 2007-50 JZ		1,887,391	0.954306	1.000000
0	0	0	0	0	100	0	0	00077BPJ6	AMAC 00-2 00-R CMO SER 00-2		100	1.002700	1.000000
0	0	0	0	0	100	0	0	45680LT90	RAST05-A14 R		100	1.004800	1.000000
0	0	0	0	0	100	0	0	45680LV00	INDX 2005-AR17 R		100	1.000000	1.000000
0	0	0	0	0	100	0	0	52520MDB6	LMT 2005-2 R		100	0.988600	1.000000

0	0	0	0	0	100	0	52520MEW9	LMT 2005-3 R	LEHMAN MORTGAGE TRUST	100	0.991100	1.000000
0	0	0	0	0	100	0	52520MFV8	LMT 2006-1 R	LEHMAN MORTGAGE TRUST	100	0.991100	1.000000
0	0	0	0	0	100	0	52520RAV4	LMT 2006-4 R	LEHMAN MORTGAGE TRUST	100	0.995000	1.000000
0	0	0	0	0	100	0	52521FBH9	LMT 2007-1 R	LEHMAN MORTGAGE TRUST	100	0.999900	1.000000
0	0	0	0	0	100	0	52521HCB7	LMT 2006-9 R	LEHMAN MORTGAGE TRUST	100	0.980500	1.000000
0	0	0	0	0	100	0	52521RDG3	LMT 2007-5 R	LEHMAN MORTGAGE TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	52525BBF8	LXS 2007-16N R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	75115HAR7	RALI 2006-Q09 R-I	RESIDENTIAL ACCREDIT LOANS INC	100	1.000000	1.000000
0	0	0	0	0	100	0	75115HAS5	RALI 2006-Q09 R-II	RESIDENTIAL ACCREDIT LOANS INC	100	1.000000	1.000000
0	0	0	0	0	100	0	75115HAT3	RALI 2006-Q09 R-III	RESIDENTIAL ACCREDIT LOANS INC	100	1.000000	1.000000
0	0	0	0	0	100	0	75115HAU0	RALI 2006-Q09 R-IV	RESIDENTIAL ACCREDIT LOANS INC	100	1.000000	1.000000
0	0	0	0	0	100	0	75115HAV8	RALI 2006-Q09 R-X	RESIDENTIAL ACCREDIT LOANS INC	100	1.000000	1.000000
0	0	0	0	0	100	0	76112FAK7	RAST 2006-A5CB AR	RESIDENTIAL ASSET SECURITIZATI	100	1.007353	1.000000
0	0	0	0	0	100	0	76113WAH6	RAST 2007-A3 AR	RESIDENTIAL ASSET SECURITIZATI	100	0.988600	1.000000
0	0	0	0	0	100	0	863576AW4	SASC05-5 R	STRUCTURED ASSET SECURITIES CO	100	1.000000	1.000000
0	0	0	0	0	100	0	863576CZ5	SASC05-6 R	STRUCTURED ASSET SECURITIES CO	100	0.991100	1.000000
0	0	0	0	0	100	0	863579A32	SARM 2005-20 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.000000	1.000000
0	0	0	0	0	100	0	863579E46	SARM 2005-21 R	STRUCTURED ADJUSTABLE RATE MOR	100	0.997858	1.000000
0	0	0	0	0	100	0	863579HZ4	SARM04-20 R	STRUCTURED ADJUSTABLE RATE MOR	100	0.999000	1.000000
0	0	0	0	0	100	0	863579KU1	SARM05-2 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.009650	1.000000
0	0	0	0	0	100	0	863579M88	SARM 2005-23 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.005787	1.000000
0	0	0	0	0	100	0	863579NP9	SARM05-4 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.003217	1.000000
0	0	0	0	0	100	0	863579RJ9	SARM 2005-9 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.027413	1.000000
0	0	0	0	0	100	0	863579S82	SARM 2006-1 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.002646	1.000000
0	0	0	0	0	100	0	863579SB5	SARM05-11 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.013977	1.000000
0	0	0	0	0	100	0	863579TH1	SARM 2005-12 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.014830	1.000000
0	0	0	0	0	100	0	863579UB2	SARM 2005-14 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.022543	1.000000
0	0	0	0	0	100	0	863579VD7	SARM 2005-15 R	STRUCTURED ADJUSTABLE RATE MOR	100	0.998200	1.000000
0	0	0	0	0	100	0	863579W79	SARM 2006-2 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.000515	1.000000
0	0	0	0	0	100	0	863579WJ3	SARM 2005-17 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.007888	1.000000
0	0	0	0	0	100	0	863579YJ1	SARM 2005-18 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.007888	1.000000
0	0	0	0	0	100	0	86359B3T6	SASC 2005-1 R	STRUCTURED ASSET SECURITIES CO	100	0.996900	1.000000
0	0	0	0	0	100	0	86359B6C0	SASC 2005-3 R	STRUCTURED ASSET SECURITIES CO	100	0.988600	1.000000
0	0	0	0	0	100	0	86359DEG8	SASC 2005-11H R	STRUCTURED ASSET SECURITIES CO	100	0.991100	1.000000
0	0	0	0	0	100	0	86359DHF7	SASC 2005-10 R	STRUCTURED ASSET SECURITIES CO	100	0.996900	1.000000
0	0	0	0	0	100	0	86359DPL5	SASC05-15 R	STRUCTURED ASSET SECURITIES CO	100	1.000000	1.000000
0	0	0	0	0	100	0	86359DRE9	SASC 2005-16 R	STRUCTURED ASSET SECURITIES CO	100	0.991100	1.000000
0	0	0	0	0	100	0	86359DSZ1	SASC 2005-17 R	STRUCTURED ASSET SECURITIES CO	100	0.991100	1.000000
0	0	0	0	0	200	100	86359DXY8	SASC 2006-RF1 R	STRUCTURED ASSET SECURITIES CO	200	1.000000	1.000000
0	0	0	0	0	100	0	86361QAU8	SARM 2006-10 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.000000	1.000000
0	0	0	0	0	200	99	86362NAV2	SARM 2007-8 R-II	STRUCTURED ADJUSTABLE RATE MOR	200	0.994600	1.000000
0	0	0	0	0	100	0	86363GBD5	SARM 2007-3 R-II	STRUCTURED ADJUSTABLE RATE MOR	100	1.000000	1.000000
0	0	0	0	0	100	0	86363GBE3	SARM 2007-3 R-III	STRUCTURED ADJUSTABLE RATE MOR	100	1.000000	1.000000
0	0	0	0	0	100	100	86364CAZ5	SARM07-6-R-II	STRUCTURED ADJUSTABLE RATE MOR	100	1.002803	1.000000
0	0	0	0	0	100	0	863911AP8	SASC 2006-RF4 R	SASCO LLC	100	1.000000	1.000000
0	0	0	0	0	100	0	94982RAB1	WFMBS 2005-AR11 1AR	WELLS FARGO MORTGAGE BACKED SE	100	0.988734	1.000000
0	0	0	0	0	100	0	94983KAB5	WFMBS 2006-AR2 1AR	WELLS FARGO MORTGAGE BACKED SE	100	0.992877	1.000000
0	0	0	0	0	100	0	GPMF0701R	LXS GPMF07-AR1 R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	200	100	GPMF071C2	LXS GPMF07-AR1 C2	LEHMAN XS TRUST	200	1.000000	1.000000
0	0	0	0	0	100	0	GPMF072R2	LXS GPMF07-AR2 R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	GPMF6AR5R	LXS GPMF06-AR5 R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	GPMF6AR6R	LXS GPMF06-AR6 R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	GPMF6AR7R	LXS GPMF06-AR7 R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	GPMF6AR8R	LXS GPMF06-AR8 R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	INDX6AR4R	INDX 2006-AR4 R	INDYMAC INDEX MORTGAGE LOAN TR	100	1.000000	1.000000
0	0	0	0	0	100	0	INDX6AR8R	INDX 2006-AR8 R CLASS	INDYMAC INDEX MORTGAGE LOAN TR	100	1.000000	1.000000
0	0	0	0	0	100	0	INX6AR14R	INDX 2006-AR14 R	INDYMAC INDEX MORTGAGE LOAN TR	100	1.000000	1.000000
0	0	0	0	0	100	0	LABS031EE	LABS 2003-1 E	LEHMAN ABS	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS0062NR	LXS 2006-2N R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS0064NR	LXS 2006-4N R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS00610NR	LXS 2006-10N R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS00612NR	LXS 2006-12N R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS00618NR	LXS 06-18N R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS006GP1R	LXS 2006-GP1 R CLASS	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS006GP2R	LXS 2006-GP2 R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS006GP4R	LXS 2006-GP4 R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS0702NR	LXS 2007-2N R	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS0706R1	LXS 2007-6 R1	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS0706R2	LXS 2007-6 R2	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	LXS0718NC	LXS 2007-18N C1	LEHMAN XS TRUST	100	0.997969	1.000000
0	0	0	0	0	100	0	LXS6GP3RC	LXS 2006-GP3 R CLASS	LEHMAN XS TRUST	100	1.000000	1.000000
0	0	0	0	0	100	0	SARM0603R	SARM 2006-3 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.000000	1.000000
0	0	0	0	0	100	0	SARM0604R	SARM 2006-4 R	STRUCTURED ADJUSTABLE RATE MOR	100	1.000000	1.000000
0	0	0	0	0	100	100	SARM071C1	SARM 2007-1 C1	STRUCTURED ADJUSTABLE RATE MOR	100	1.000000	1.000000

0	0	0	0	0	100	0	SARM071R1	SARM 2007-1 R-1	STRUCTURED ADJUSTABLE RATE MOR	100	1.000000	1.000000
0	0	0	0	0	100	0	SARMN0505	SARMN 2005-5 P	STRUCTURED ADJUSTABLE RATE MOR	100	1.000000	1.000000
0	0	0	0	0	100	0	SASCO335E	SASCO 2003-35 E	STRUCTURED ASSET SECS CRP	100	0.998400	1.000000
0	0	0	0	0	100	0	SASCO0811R	SASCO 2006-11 R	STRUCTURED ASSET SECURITIES CO	100	1.000000	1.000000
0	0	0	0	0	100	0	SASCO14AR	SASCO 01-14A R SER 01-14A CL R	STRUCTURED ASSET SECS CORP	100	0.950000	1.000000
0	0	0	0	0	100	100	WID090003	SARM07-8 C		100	1.002344	1.000000
0	0	0	0	0	100	94	WID090437	LMTD8-1 R		100	0.941270	1.000000
0	0	0	0	0	1,500,000	0	313490B8	FEDERAL JUDICIARY OFFICE BDG31	US313490B88	1,500,000	0.968384	1.000000
0	0	0	0	0	1,000,000	0	313586R3	FEDERAL NATIONAL MTGE ASSOC	US313586R34	1,000,000	0.780946	1.000000
0	0	-212,534	0	0	-215,000	0	3137FDCL2	FREDDIE MAC STRIPS		-215,000	0.988761	1.000000
0	0	0	0	0	75,000	0	317705AC5	FINANCING CORP FICO		75,000	1.396327	1.000000
0	0	0	0	0	16,381,000	0	31771C4D4	FINANCING CORP FICO	US31771C4D49	16,381,000	0.898861	1.000000
0	0	0	0	0	4,055,000	0	31771C4G7	FINANCING CORP CPN FICO STRIPSSER 15 ZERO CPN INT PMT ON	US31771C4G79	4,055,000	0.832506	1.000000
0	0	0	0	0	6,000	0	31771C6Y6	FINANCING CORP CPN FICO STRIPSSER 14 ZERO CPN INT PMT ON	US31771C6Y67	6,000	0.788457	1.000000
0	0	0	0	0	1,075,000	0	31771CBY0	FICO SERIES 1		1,075,000	0.891541	1.000000
0	0	0	0	0	12,131,000	0	31771CBZ7	FINANCING CORP FICO	US31771CBZ77	12,131,000	0.874401	1.000000
0	0	0	0	0	2,404,000	0	31771CCA1	FINANCING CORP FICO	US31771CCA18	2,404,000	0.848119	1.000000
0	0	0	0	0	15,000	0	31771CHE8	FINANCING CORP STRIPS SERIES 3INT PMT ON FICO BD 09.80% 2017	US31771CHE84	15,000	0.786460	1.000000
0	0	0	0	0	2,159,000	0	31771CR31	FINANCING CORP FICO	US31771CR314	2,159,000	0.943819	1.000000
0	0	0	0	0	17,561,000	0	31771CR64	FINANCING CORP FICO	US31771CR645	17,561,000	0.898421	1.000000
0	0	0	0	0	8,120,000	0	31771CR72	FINANCING CORP FICO	US31771CR728	8,120,000	0.852691	1.000000
0	0	0	0	0	7,110,000	0	31771CS63	FINANCING CORP FICO	US31771CS635	7,110,000	0.723845	1.000000
0	0	0	0	0	2,121,000	0	31771CTF2	FINANCING CORP FICO	US31771CTF22	2,121,000	0.719738	1.000000
0	0	0	0	0	6,502,000	0	31771CY82	FINANCING CORP FICO		6,502,000	0.829945	1.000000
0	0	0	0	0	9,321,000	0	31771DCF8	FINANCING CORP FICO	US31771DCF87	9,321,000	0.708630	1.000000
0	0	0	0	0	4,000,000	0	31771DKM4	FINANCING CORP FICO		4,000,000	0.972269	1.000000
0	0	0	0	0	520,000	0	31771DKM4	FINANCING CORP FICO		520,000	0.826541	1.000000
0	0	0	0	0	7,000	0	31771J3V0	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2018	US31771J3V01	7,000	0.965030	1.000000
0	0	0	0	0	12,884,000	0	31771J3W8	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2018	US31771J3W83	12,884,000	0.951210	1.000000
0	0	0	0	0	11,855,000	0	31771J4D9	FINANCING CORP-FED CPN FICO STRIPS SER D INT PMT ON 8.10% 2019	US31771J4D93	11,855,000	0.815138	1.000000
0	0	0	0	0	3,622,000	0	31771J4J6	FICO SERIES D STRIPPED OFF 8.60% 2019		3,622,000	0.714861	1.000000
0	0	0	0	0	1,150,000	0	31771JKP4	FINANCING CORP FEDL CPN FICO STRIPS SER C-ZERO CPN INT PMT ON	US31771JKP48	1,150,000	0.906999	1.000000
0	0	0	0	0	125,000	0	31771JKR0	FICO STRIP		125,000	0.894437	1.000000
0	0	0	0	0	50,000	0	31771JKU3	FINANCING CORP FEDL STRIPS SER A INT PAY 9.40% 2018	RMDUS31771JKU33	50,000	0.876289	1.000000
0	0	0	0	0	11,205,000	0	31771JKV1	FINANCING CORP FICO	US31771JKV16	11,205,000	0.877301	1.000000
0	0	0	0	0	5,560,000	0	31771JKZ2	FINANCING CORP CPN FICO STRIP GENERIC INT PMT ZERO	CUS31771JKZ20	5,560,000	0.851182	1.000000
0	0	0	0	0	3,038,000	0	31771JLD09	FINANCING CORP FICO	US31771JLD09	3,038,000	0.828638	1.000000
0	0	0	0	0	3,038,000	0	31771JLH1	FICO STRIP	US31771JLH13	3,038,000	0.808843	1.000000
0	0	0	0	0	4,513,000	0	31771JMC1	FICO SERIES A		4,513,000	0.718769	1.000000
0	0	0	0	0	6,865,000	0	31771JVV0	FINANCING CORP-FED CPN FICO STRIPS SER E-INT PMT ON 9.65% 2018	US31771JVV06	6,865,000	0.962191	1.000000
0	0	0	0	0	1,073,000	0	31771JVV9	FINANCING CORP-FED CPN FICO STRIPS SER E INT PMT ON 9.10% 2018	US31771JVV96	1,073,000	0.848905	1.000000
0	0	0	0	0	250,000	0	383665BU9	GOVERNMENT BACKED TRUSTS T-141	US383665BU90	250,000	0.975425	1.000000
0	0	0	0	0	9,428,000	0	383665BX3	GOVERNMENT BACKED TRUSTS T-144	US383665BX30	9,428,000	0.931624	1.000000
0	0	0	0	0	781,000	0	38373PA68	GOVERNMENT LOAN TRUST CTF 1Z-5		781,000	0.992340	1.000000
0	0	0	0	0	6,500,000	0	38373PAK9	GOVERNMENT LOAN TRUST CTF 1Z-8		6,500,000	0.948218	1.000000
0	0	0	0	0	34,000	0	459056JH1	INTL BANK FOR RECON & DEV ZERO CPN SER 2	RMD0000US459056JH11	34,000	0.949724	1.000000
0	0	0	0	0	27,000	0	465139AW3	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES		27,000	0.898136	1.000000
0	0	0	0	0	38,251,000	0	465139EB5	GOVERNMENT OF ISRAEL-AID ZERO COUPON AID/GTC		38,251,000	0.766183	1.000000
0	0	0	0	0	100,000	0	465139HB2	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	US465139HB25	100,000	0.959871	1.000000
0	0	-3,299,172	0	0	-2,265,000	0	761157AE6	RESOLUTION FUNDING CORP	US761157AE69	-2,265,000	1.458588	1.000000
0	0	0	0	0	212,000	0	76116EBP4	RESOLUTION FDG CORP FED CPN STRIPS SER A INT PMT 8.12520	US76116EBP43	212,000	0.992155	1.000000
0	0	0	0	0	4,874,000	0	76116EBQ2	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER-A-INT	FUS76116EBQ26	4,874,000	0.979632	1.000000
0	0	0	0	0	1,291,000	0	76116EBZ2	RESOLUTION FDG CORP FED CPN STRIPS SER-A-INT PMT ON 8.10%	US76116EBZ25	1,291,000	0.818752	1.000000
0	0	0	0	0	100,000	0	76118EF08	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT	FUS76118EF08	100,000	0.829638	1.000000
0	0	0	0	0	47,000	0	86331TC69	STRIP RCPTS ISRAEL STATE US GOVT GTD NOTE	RMD000US86331TC697	47,000	0.883128	1.000000
271	0	0	0	0	-289	-271	86331TCL7	STRIP RCPTS-ISRAEL ST 1994-2 AMORTIZING ON 6.80% GTRM	US86331TCL70	-289	0.968007	1.000000
0	0	0	0	0	720	0	86331TCP8	ISRAEL GOVERNMENT AID BOND 0.000% 20110215 SERIES# 1234	US86331TCP84	720	0.919996	1.000000
5,845,216	0	-107,171,212	0	0	-117,590,000	-5,845,216	912810PW2	U.S. TREASURY BOND	US912810PW27	-117,590,000	0.961106	1.000000
679,252	0	-3,013,391	0	0	-3,800,000	-679,252	912820EA1	WPRINC STRIPS 08/15/09	US912820EA16	-3,800,000	0.971748	1.000000
28	0	0	0	0	-28	-28	912828BZ2	U S TREASURY NOTE	US912828BZ20	-28	1.015218	1.000000
268,915,485	0	0	0	0	-271,487,000	-268,915,485	912828HY9	U S TREASURY NOTE	US912828HY90	-271,487,000	0.990528	1.000000
213,802,565	0	0	0	0	-276,538,000	-213,802,565	912828HZ6	U S TREASURY NOTE	US912828HZ65	-276,538,000	0.988145	1.000000
0	0	0	0	0	0	0	912828JA9	U S TREASURY NOTE	US912828JA96	485,486,000	0.999786	1.000000
0	0	0	0	0	-4,041,000	-4,041,000	912833CU2	TINT 08-15-08		-4,041,000	0.996119	1.000000
188,702	0	0	0	0	-200,000	-188,702	912833CY4	TINT 08-15-10	US912833CY49	-200,000	0.943509	1.000000
0	0	0	0	0	-1,100,000	-1,100,000	912833CZ1	TINT 02-15-11	US912833CZ14	-1,100,000	0.926213	1.000000
109,032	0	0	0	0	-9,951,000	-109,032	912833DA5	TINT 08-15-11		-9,951,000	0.908630	1.000000
886,891	0	0	0	0	-1,000,000	-886,891	912833DB3	TINT 02-15-12	US912833DB37	-1,000,000	0.889891	1.000000
1,073,077	0	0	0	0	-1,423,000	-1,073,077	912833JT8	TINT 8-15-15	US912833JT80	-1,423,000	0.754095	1.000000
5,055,571	0	0	0	0	-5,550,400	-5,055,571	912833JX9	TINT 11-15-11	US912833JX92	-5,550,400	0.910848	1.000000
11,038,943	0	0	0	0	-25,800,000	-11,038,943	912833JY7	TINT 05-15-12	US912833JY75	-25,800,000	0.886097	1.000000
8,069,730	0	0	0	0	-9,500,000	-8,069,730	912833JZ4	TINT 11-15-12	US912833JZ41	-9,500,000	0.859768	1.000000
329,138	0	0	0	0	-400,000	-329,138	912833KB5	TINT 11-15-13	US912833KB53	-400,000	0.822846	1.000000
0	0	0	0	0	100	0	912833KF6	TINT 11-15-15	US912833KF67	100	0.743952	1.000000

2,108,347	0	0	0	0	-2,958,000	-2,108,347	912833KJ8	TINT 08-15-16	US912833KJ89	-2,958,000	0.712761	1.000000	
0	0	0	0	0	145,598	0	F00H01524	10 IO/20 YEAR AM POOLS		145,598	1.052122	1.000000	
0	0	0	0	0	1,240,258	0	F00H01527	10 IO/20 YEAR AM POOLS		1,240,258	1.013995	1.000000	
0	0	0	0	0	10,353,500	0	F00H03258	10 IO/20 YEAR AM POOLS		10,353,500	0.991767	1.000000	
0	0	0	0	0	12,036,165	0	F00H03259	10 IO/20 YEAR AM POOLS		12,036,165	1.013995	1.000000	
0	0	0	0	0	6,949,269	0	F00H03260	10 IO/20 YEAR AM POOLS		6,949,269	1.029894	1.000000	
0	0	0	0	0	948,872	0	F00H03261	10 IO/20 YEAR AM POOLS		948,872	0.991767	1.000000	
0	0	0	0	0	968,831	0	F00H11258	10 IO/20 YEAR AM POOLS		968,831	0.991767	1.000000	
0	0	0	0	0	0	0	N00256691	10 IO/20YEAR AM POOLS		0	1.024844	1.000000	
0	0	0	0	0	0	0	N00256722	10 IO/20YEAR AM POOLS		0	1.007266	1.000000	
0	0	0	0	0	0	0	N00256725	10 IO/20YEAR AM POOLS		0	1.024844	1.000000	
0	0	0	0	0	0	0	N00256860	10 IO/20YEAR AM POOLS		0	1.024844	1.000000	
0	0	0	0	0	0	0	N00256836	10 IO/20YEAR AM POOLS		0	1.007266	1.000000	
0	0	0	0	0	0	0	N00256937	10 IO/20YEAR AM POOLS		0	1.024844	1.000000	
0	0	0	0	0	6,550,025	0	N00256972	FNMA SF 30 YEAR		6,550,025	1.019620	1.000000	
0	0	0	0	0	0	0	N00256973	FNMA SF 30 YEAR		0	1.031004	1.000000	
0	0	0	0	0	4,949,343	0	N00256986	10 IO/20YEAR AM POOLS		4,949,343	1.048059	1.000000	
0	0	0	0	0	5,348,034	0	N00257044	10 IO/20YEAR AM POOLS		5,348,034	1.012432	1.000000	
0	0	0	0	0	1,801,620	0	N00257054	10 IO/20YEAR AM POOLS		1,801,620	0.991455	1.000000	
0	0	0	0	0	2,828,557	0	N00257096	10 IO/20YEAR AM POOLS		2,828,557	1.058958	1.000000	
0	0	0	0	0	10,573,507	0	N00257097	10 IO/20YEAR AM POOLS		10,573,507	0.991455	1.000000	
0	0	0	0	0	4,523,935	0	N00257103	10 IO/20YEAR AM POOLS		4,523,935	1.048059	1.000000	
0	0	0	0	0	0	0	N00888408	10 IO/20YEAR AM POOLS		0	0.800000	1.000000	
0	0	0	0	0	2,993,370	0	N00940151	10 IO/20YEAR AM POOLS		2,993,370	0.991455	1.000000	
0	0	0	0	0	4,051,965	0	N00940153	10 IO/20YEAR AM POOLS		4,051,965	1.030441	1.000000	
0	0	0	0	0	8,305,879	0	N00943811	10 IO/20YEAR AM POOLS		8,305,879	1.030441	1.000000	
0	0	0	0	0	2,261,031	0	N00950303	10 IO/20YEAR AM POOLS		2,261,031	1.012432	1.000000	
0	0	0	0	0	2,403,454	0	N00950304	10 IO/20YEAR AM POOLS		2,403,454	1.030441	1.000000	
0	0	0	0	0	860,640	0	N00959211	10 IO/20YEAR AM POOLS		860,640	1.012432	1.000000	
0	0	0	0	0	977,998	0	N00959213	10 IO/20YEAR AM POOLS		977,998	1.030441	1.000000	
0	0	0	0	0	2,189,956	0	N00959215	10 IO/20YEAR AM POOLS		2,189,956	1.048059	1.000000	
0	0	0	0	0	1,443,000	0	N00959238	10 IO/20YEAR AM POOLS		1,443,000	0.952691	1.000000	
0	0	0	0	0	5,045,885	0	N00959239	10 IO/20YEAR AM POOLS		5,045,885	1.048059	1.000000	
0	0	0	0	0	2,136,221	0	N00959240	10 IO/20YEAR AM POOLS		2,136,221	1.058958	1.000000	
0	0	0	0	0	345,600	0	N00959241	10 IO/20YEAR AM POOLS		345,600	0.953121	1.000000	
0	0	0	0	0	2,974,322	0	N00959254	10 IO/20YEAR AM POOLS		2,974,322	0.962743	1.000000	
0	0	0	0	0	1,398,346	0	N00959255	10 IO/20YEAR AM POOLS		1,398,346	0.991455	1.000000	
0	0	0	0	0	7,065,000	7,431,201	912810PU9	U S TREASURY BOND		7,365,000	1.051833	1.000000	
0	0	0	0	0	18,685,000	18,686,311	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	18,865,000	0.990528	1.000000
33,861,980	-4,112,447	0	0	0	-38,430,000	-33,861,980	912828HZ6	U S TREASURY NOTE		US912828HZ65	-22,130,000	0.988145	1.000000
0	0	0	0	0	0	0	1248MLAL7	CBRE 2007-1A D	CBRE REALTY FINANCE CDO LTD		10,000,000	0.805566	1.000000
0	0	0	0	0	0	0	1248MLAN3	CBRE 2007-1A E	CBRE REALTY FINANCE CDO LTD		7,000,000	0.805643	1.000000
0	0	0	0	0	5,782,214	0	14984XAB4	CEAGO 2007-1A S	CEAGO ABD CDO		5,782,214	0.924886	1.000000
0	0	0	0	0	5,910,000	0	76110W7F7	RASC 2005-KS11 M3	RESIDENTIAL ASSET SECURITIES C		5,910,000	0.900472	1.000000
0	0	0	0	0	4,000,000	4,204,796	912828GO7	U S TREASURY NOTE		4,000,000	1.051199	1.000000	
10,433,543	-15,510,447	0	0	0	-25,000,000	-10,433,543	912828GR5	U S TREASURY NOTE		US912828GR58	-25,000,000	1.037760	1.000000
9,618,376	0	0	0	0	-8,000,000	-8,618,376	912828GZ7	U S TREASURY NOTE		-8,000,000	1.068708	1.000000	
1,426,143	-5,515,589	0	0	0	-9,500,000	-1,426,143	912828HE3	U S TREASURY NOTE		-5,500,000	1.046498	1.000000	
0	0	0	0	0	119,805,000	123,082,638	912828HG8	U S TREASURY NOTE		119,805,000	1.027191	1.000000	
9,443,942	-26,580,954	0	0	0	-37,000,000	-9,443,942	912828HM5	U S TREASURY NOTE		US912828HM52	-37,000,000	1.027700	1.000000
0	0	0	0	0	3	0	31356J4N2	FNMT 98-T2 A7 98-T2-144A	FNMA GRANTOR TRUST		3	1.000000	1.000000
0	0	0	0	0	100	0	863572MC4	SASCO 98-4 R CMO SERIES 98-4	STRUCTURED ASSET SECS CORP		100	1.313186	1.000000
0	0	0	0	0	158,312	0	86358RDX2	SASCO 01-SB1-A5 CMO SER 01-SB1	STRUCTURED ASSET SECS CO		158,312	0.823552	1.000000
0	0	0	0	0	0	0	86358RYB7	SASCO 02-AL1 APO 2002 AL1 APO	STRUCTURED ASSET SEC CORP		0	0.887525	1.000000
248,825	-14,940,841	0	0	0	-15,000,000	-248,825	912828BA7	U S TREASURY NOTE		US912828BA78	-15,000,000	1.012631	1.000000
0	0	0	0	0	42,543,464	0	3128HWJC2	FHS 2008-244	FREDDIE MAC		42,543,464	0.754288	1.000000
0	0	0	0	0	8,855,374	0	3138FCP67	FNS 371 1	FANNIE MAE		0	0.777227	1.000000
0	0	0	0	0	469,246	0	N00257232	FNMA SF 30 YEAR		469,246	1.019620	1.000000	
478,453	0	0	0	0	-469,246	-478,453	N00922278	FNMA SF 30 YEAR		-469,246	1.019620	1.000000	
0	0	0	0	0	10,000,000	0	4041A0BY3	BANK OF SCOTLAND PLC		10,000,000	1.004680	1.000000	
0	0	0	0	0	10,000,000	0	48273PSV6	K2 USA LLC		10,000,000	0.971029	1.000000	
0	0	0	0	0	-2,000,000	0	90531HKQ5	US BANK NA		US90331HKQ55	-2,000,000	1.006142	1.000000
23,762,698	-25,644,603	0	0	0	-30,000,000	-23,762,698	912828HZ6	U S TREASURY NOTE		US912828HZ65	-30,000,000	0.988145	1.000000
0	0	0	0	0	211,455	0	172921AA6	CMSI 87-01 A1 CMO SER 87-01	CITICORP MORTGAGE SECS INC		211,455	0.978500	1.000000
0	0	0	0	0	2,168,991	0	172921AL2	CMSI 1987-10 A1 CMO SER 87-10	CITICORP MORTGAGE SECURITIES		2,168,991	0.898611	1.000000
0	0	0	0	0	175,465	0	200380AR4	CSB 1988-1 A SERIES 88-1	COMFED SAVINGS BANK		175,465	0.900000	1.000000
0	0	0	0	0	0	0	5894089A3	MERC 88-A B CMO SERIES 88-A	MERCURY PRIVATE PLACEMENT		0	0.830000	1.000000
0	0	0	0	0	7	0	P0000MVV19	PTAA MIGHTS 91-2 (SINGLE A)	UNRATED		7	0.922117	1.000000
0	0	0	0	0	6,250,000	0	9128275N8	UNITED STATES TREASURY NOTES	RMD 5.00 08/15/2009	US9128275N82	6,250,000	1.060302	1.000000
1,013	0	0	0	0	-1,000	-1,013	912828BA7	U S TREASURY NOTE		US912828BA78	-1,000	1.012628	1.000000
0	0	0	0	0	4,400,000	0	52524ND07	LBFR 2007-LLFA VIS	LEHMAN BROTHERS FLOATING RATE		4,400,000	0.916825	1.000000
0	0	0	0	0	12,000,000	0	058521AA3	BLTN 2006-1A A1	BALLANTYNE RE PLC		12,000,000	0.752854	1.000000
0	0	0	0	0	34,500,000	0	058521AC9	BALLANTYNE 2006-1A A2B	BALLANTYNE RE PLC		34,500,000	0.824298	1.000000
0	0	0	0	0	53,125,000	0	11134DAD9	AMERFJUN BROADHOLLOW FDG LLC	BROADHOLLOW FUNDING LLC		53,125,000	0.900000	1.000000

0	0	0	0	0	0	3,500,000	0	57430U301	MDIBS 2006-1A A	MARYLAND INSURANCE BACKED SECUR	3,500,000	0.693392	1.000000
0	0	0	0	0	0	6,938,456	0	748292AA7	QUEENSGATE SPECIAL PURPOSE LTD 5.189% 20241231 SERIES# 1A	'US748292AA74	6,938,456	1.036878	1.000000
0	0	0	0	0	0	2,175,260	0	86359CAA7	START 2003-1	STRUCTURED ASSET RECEIVABLES T	2,175,260	0.996370	1.000000
0	0	0	0	0	0	3,973,099	0	86359CAC3	STRUCTURED ASSETS	START 2004-1	3,973,099	0.962620	1.000000
0	0	0	0	0	0	87,625,346	0	86359CAD1	START 2005-1	STRUCTURED ASSET RECEIVABLES T	87,625,346	0.966576	1.000000
0	0	-1,064,723	0	0	0	-1,000,000	0	912828FF2	U S TREASURY NOTE		-1,000,000	1.064723	1.000000
7,701,942	0	0	0	0	0	-7,500,000	-7,701,942	912828GL8	U S TREASURY NOTE		-7,500,000	1.026926	1.000000
10,532	0	-2,924,421	0	0	0	-2,750,000	-10,332	912828HA1	U S TREASURY NOTE		-2,750,000	1.067255	1.000000
82,685	0	-4,069,743	0	0	0	-4,200,000	-82,685	912828HQ6	U S TREASURY NOTE		-4,200,000	0.988673	1.000000
0	0	0	0	0	0	1,460,000	0	36228CBJ1	GSMS 1998-GLI G	GS MORTGAGE SECURITIES CORP II	1,460,000	0.832931	1.000000
0	0	0	0	0	0	2,000,000	0	501773CJ2	LBCMT 98-C4 G CMO SER 98-C4	L8 COMMERCIAL MORTGAGE TR-14	2,000,000	0.761462	1.000000
0	0	0	0	0	0	12,459,000	0	617059GP9	JPMC 1999-C8 G	JP MORGAN COMMERCIAL MORTGAGE	12,459,000	0.867533	1.000000
0	0	0	0	0	0	3,559,000	0	66348HCV6	PNCMA 2000-C2 J	PNC MORTGAGE ACCEPTANCE CORP	3,559,000	0.825881	1.000000
433	0	-2,089,242	0	0	0	-2,000,000	-433	912828FY1	U S TREASURY NOTE		-2,000,000	1.049838	1.000000
4,205,062	0	0	0	0	0	-4,000,000	-4,205,062	912828GG9	U S TREASURY NOTE		-4,000,000	1.051266	1.000000
626,013	0	-930,627	0	0	0	-1,500,000	-626,013	912828GR5	U S TREASURY NOTE		-1,500,000	1.037760	1.000000
13,006,095	0	0	0	0	0	-13,000,000	-13,006,095	912828HP8	U S TREASURY NOTE		-13,000,000	1.000469	1.000000
0	0	0	0	0	0	3,900,000	0	1730D0XQ4	CITIBANK NA		3,900,000	0.758942	1.000000
0	0	0	199,677	0	0	1,755,000	0	74254PJS2	PRINCIPAL LIFE INCOME FUNDING		0	0.975708	1.000000
0	0	0	0	0	0	11,000,000	0	74256AAA1	PRINCIPAL LIFE SA TRUST II		11,000,000	0.878808	1.000000
0	0	0	0	0	0	27,500,000	0	7425A0BD1	PRINCIPAL LIFE GLOBAL FUNDING		27,500,000	0.994051	1.000000
0	0	0	576,306	0	0	5,000,000	0	781326AA5	RACERS 08-5-A		0	0.869400	1.000000
27,239,521	0	0	0	0	0	-27,500,000	-27,239,521	912828HY9	U S TREASURY NOTE	SERIES K-2013	-27,500,000	0.990528	1.000000
0	0	0	0	0	0	49,164,337	0	00784PAU4	AERCO 2A A3	AERCO LTD	49,164,337	0.825492	1.000000
0	0	0	0	0	0	11,972,238	0	009341AM0	AFT 98-1A A2 ASST BK LN	AIRCRAFT FINANCE TRUST	11,972,238	0.941924	1.000000
0	0	0	0	0	0	5,784,038	0	009451AL9	AIRPT 1R A8	AIRPLANES PASS THROUGH TRUST	5,784,038	0.934928	1.000000
0	0	0	0	0	0	40,635,287	0	05389VAA6	ACAP 2000-1A A1	AVIATION CAPITAL GROUP TRUST	40,635,287	0.848734	1.000000
0	0	0	0	0	0	2,400,902	0	14852MAB7	OSTLE 2003-1A A2	CASTLE TRUST	2,400,902	0.951529	1.000000
0	0	0	0	0	0	15,238,826	0	29078PAA8	EAST 2000-A A1	EMBARCADERO AIRCRAFT SECURITIZ	15,238,826	0.888414	1.000000
0	0	0	0	0	0	749,544	0	29078PAB6	EAST 00-A A2 ASTBK LEASE-144A	EMBARCADERO AIRCRFT SEC TRU	749,544	0.981027	1.000000
0	0	0	0	0	0	1,149,188	0	52204PAJ8	LIFT 1 A3	LEASE INVESTMENT FLIGHT TRUST	1,149,188	0.975994	1.000000
0	0	-3,979,886	0	0	0	-3,400,000	0	912828GW4	U S TREASURY NOTE		-3,400,000	1.062255	1.000000
0	0	0	0	0	0	1,100,000	0	003450BN2	ABILENE TEX HEALTH FACILITY	DEV CORP TAXABLE D-SAVRS	1,100,000	1.001418	1.000000
0	0	0	0	0	0	6,550,000	0	101158AA12	BOSTON UNIVERSITY SERIES 1999	SAVERS	6,550,000	1.001653	1.000000
0	0	0	0	0	0	18,675,000	0	121825CC5	CITY OF BURLINGTON KANSAS	GAS & ELECTRIC CO	18,675,000	1.000695	1.000000
0	0	0	0	0	0	12,350,000	0	13033EKM48	CALIFORNIA HOUSING FINANCE	AGENCY 94-I-SAVRS	12,350,000	1.010794	1.000000
0	0	0	0	0	0	55,785,000	0	140532AB8	ATLANTIC HOUSING FOUNDATION	TAX EXEMPT SAVERS-35 DAY AU	55,785,000	1.007037	1.000000
0	0	0	0	0	0	4,900,000	0	162362FQ5	CHATTANOOGA HAMILTON CTY		4,900,000	1.000496	1.000000
0	0	0	0	0	0	650,000	0	162362FR3	CHATTANOOGA TN		650,000	1.000695	1.000000
0	0	0	0	0	0	47,825,000	0	234839K56	DALLAS COUNTY UTILITY RECLAMAT	28 DAY AUCTION CLASS 2005 A	47,825,000	1.000508	1.000000
0	0	0	0	0	0	73,800,000	0	254839J79	DISTRICT OF COLUMBIA	28 DAY SAVER	73,800,000	1.001265	1.000000
0	0	0	0	0	0	37,925,000	0	254839J87	DISTRICT OF COLUMBIA		37,925,000	1.000463	1.000000
0	0	0	0	0	0	11,500,000	0	254839M34	DISTRICT COLUMBIA REV	SAVERS 7 DAY AUCTION	11,500,000	1.000463	1.000000
0	0	0	0	0	0	1,750,000	0	254839UE1	GEORGETOWN UNIVERSITY SERIES A		1,750,000	1.000366	1.000000
0	0	0	0	0	0	31,650,000	0	373109BJ5	GEORGETOWN UNIVERSITY SER A	SAVERS	31,650,000	1.003379	1.000000
0	0	0	0	0	0	49,750,000	0	373109BL0	GEORGETOWN UNIVERSITY SER B	SAVERS	49,750,000	1.003379	1.000000
0	0	0	0	0	0	650,000	0	442435BX0	CITY OF HOUSTON TAXABLE 04C-3		650,000	1.000933	1.000000
0	0	0	0	0	0	11,600,000	0	442435BY8	CITY OF HOUSTON TAXABLE 04C-5	7 DAY AUCTION	11,600,000	1.000622	1.000000
0	0	0	0	0	0	5,300,000	0	45200KZ35	ILLINOIS HEALTH FACILITIES	ROCKFORD 94-SAVRS	5,300,000	1.002769	1.000000
0	0	0	0	0	0	8,575,000	0	542690RV6	LONG ISLAND POWER AUTH	SAVERS	8,575,000	1.000466	1.000000
0	0	0	0	0	0	9,900,000	0	542690RW4	LONG ISLAND POWER AUTH	SAVERS	9,900,000	1.000466	1.000000
0	0	0	0	0	0	10,800,000	0	57583FZU8	MASS DEVELOPMENT 2002 C		10,800,000	1.002192	1.000000
0	0	0	0	0	0	2,650,000	0	57585KEP9	MASSACHUSETTS HEALTH & EDUCATION	FACILITIES AUTH-SAVRS	2,650,000	1.002853	1.000000
0	0	0	0	0	0	450,000	0	57585KKY3	MASS HEALTH & EDUCATION & REV		450,000	1.002845	1.000000
0	0	0	0	0	0	4,650,000	0	584631AW5	UNIVERSITY MEDICAL ASSOC	SAVERS	4,650,000	1.000457	1.000000
0	0	0	0	0	0	3,000,000	0	584631AX3	SOUTH CAROLINA UNIVERSITY	MEDICAL SAVER	3,000,000	1.004635	1.000000
0	0	0	0	0	0	6,900,000	0	61213EFP4	MONTANA HEALTH FAC 91-A	SAVERS	6,900,000	1.002901	1.000000
0	0	0	0	0	0	90,000	0	64966CXD8	CITY OF NEW YORK	35 DAY SAVER	90,000	1.001504	1.000000
0	0	0	0	0	0	30,000	0	64966CXF3	CITY OF NEW YORK	35 DAY SAVER	30,000	1.001504	1.000000
0	0	0	0	0	0	70,000	0	64966CXH9	CITY OF NEW YORK	35 DAY SAVER	70,000	1.001504	1.000000
0	0	0	0	0	0	90,000	0	64966CXK2	CITY OF NEW YORK	35 DAY SAVER	90,000	1.001504	1.000000
0	0	0	0	0	0	5,300,000	0	649842AT8	BROOKLYN UNION GAS 91-A		5,300,000	1.002808	1.000000
0	0	0	0	0	0	14,300,000	0	649842BN0	BROOKLYN UNION GAS 97 A2	SAVERS	14,300,000	1.000433	1.000000
0	0	0	0	0	0	19,400,000	0	656178BE9	NORMAN OKLA REGL HOSP AUTH	SAVERS-SER B	19,400,000	1.004117	1.000000
0	0	0	0	0	0	700,000	0	658199RC8	EASTERN PWR OF NORTH CAROLINA	SAVERS 144A-PRIV PLMT	700,000	1.000519	1.000000
0	0	0	0	0	0	11,400,000	0	664673AC4	MASS HEALTH & EDUCATION AUTH	NJA 01/31/2001	11,400,000	1.000455	1.000000
0	0	0	0	0	0	8,250,000	0	67910HKM1	OKLAHOMA MUNICIPAL POWER	SERIES 2005A	8,250,000	1.000256	1.000000
0	0	0	0	0	0	2,050,000	0	684503A88	ORLANDO REGIONAL HEALTHCARE A	SAVERS	2,050,000	1.002505	1.000000
0	0	0	0	0	0	13,000,000	0	717818D39	PHILADELPHIA PA AUTH FOR INDL		13,000,000	1.000413	1.000000
0	0	0	0	0	0	5,400,000	0	797398BS2	SAN DIEGO PENSION OBLIGATION	BONDS 2002 B1	5,400,000	1.012894	1.000000
0	0	0	0	0	0	6,200,000	0	797398BT0	SAN DIEGO PENSION OBLIGATION	BONDS	6,200,000	1.013007	1.000000
0	0	0	0	0	0	5,000,000	0	797398BU7	SAN DIEGO PENSION OBLIGATION	BONDS 2002 B3	5,000,000	1.012783	1.000000
0	0	0	0	0	0	7,000,000	0	797398BV5	SAN DIEGO PENSION OBLIGATION	BONDS 2002 B4	7,000,000	1.013110	1.000000
0	0	0	0	0	0	18,700,000	0	930868AZ7	CAROLINA POWER & LIGHT SER B	-SAVRS	18,700,000	1.002333	1.000000

0	0	0	0	0	10,000,000	0	31331SWL3	FEDERAL FARM CREDIT BANK		10,000,000	1.008349	1.000000
0	0	0	0	0	750,000	0	31331VUZ7	FEDERAL FARM CREDIT BANK		750,000	1.055655	1.000000
0	0	0	0	0	8,560,000	0	3134A4ZY3	FREDDIE MAC		8,560,000	1.074562	1.000000
4	0	-11,615	0	0	-11,000	-4	31359MLS0	FEDERAL NATIONAL MTG ASSN	US31359MLS07	-11,000	1.056276	1.000000
0	0	0	0	0	11,938,000	0	31359MNU3	FEDERAL NATIONAL MORTGAGE ASSO	US31359MNU35	11,938,000	1.044792	1.000000
0	0	-1,023	0	0	-1,000	0	31359MRG0	FEDERAL NATIONAL MORTGAGE ASSO	US31359MRG05	-1,000	1.022628	1.000000
947,680	0	0	0	0	6,500,000	0	31359MRK1	FEDERAL NATIONAL MORTGAGE ASSO	US31359MRK17	6,500,000	1.007842	1.000000
12	0	-2,073	0	0	-964,000	-947,680	912810FT0	U S TREASURY BOND	US912810FT08	-964,000	0.983071	1.000000
0	0	0	0	0	-2,000	-12	912828EE6	U S TREASURY NOTE		-2,000	1.042459	1.000000
782,517	0	0	0	0	3,756,000	3,930,272	912828EN6	U S TREASURY NOTE	US912828EN62	3,756,000	1.046398	1.000000
0	0	0	0	0	-762,000	-762,517	912828GL8	U S TREASURY NOTE		-762,000	1.026926	1.000000
0	0	0	0	0	90,000	97,403	912828GW4	U S TREASURY NOTE		90,000	1.062255	1.000000
0	0	0	0	0	10,000	814	912828HF0	U S TREASURY NOTE	US912828HF02	10,000	1.020048	1.000000
4,390	0	-16,154	0	0	-20,000	-4,390	912828HG8	U S TREASURY NOTE	US912828HG84	-20,000	1.027191	1.000000
0	0	0	0	0	5,000	12	912828HL7	U S TREASURY NOTE	US912828HL79	5,000	1.025312	1.000000
296	0	0	0	0	-300	-296	912828HU7	U S TREASURY NOTE	US912828HU78	-300	0.988317	1.000000
0	0	0	0	0	16,351,000	16,238,794	912828HX1	U S TREASURY NOTE	US912828HX18	16,351,000	0.993138	1.000000
0	0	0	0	0	0	0	912828JA9	U S TREASURY NOTE	US912828JA96	114,000,000	0.999766	1.000000
0	0	0	0	0	-3,750,000	0	912828HC7	U S TREASURY NOTE		-3,750,000	1.044439	1.000000
12,505,861	0	0	0	0	-12,500,000	-12,505,861	912828HP8	U S TREASURY NOTE	US912828HP83	-12,500,000	1.000469	1.000000
196,670	0	-9,689,683	0	0	-10,000,000	-196,670	912828HQ8	U S TREASURY NOTE	US912828HQ66	-10,000,000	0.988673	1.000000
0	0	0	0	0	13,324,000	0	781150AA9	RLT 2008-AH1 A1	RESIDENTIAL LOAN TRUST	13,324,000	0.916987	1.000000
0	0	0	0	0	2,160,000	0	781150AC5	RLT 2008-AH1 M1	RESIDENTIAL LOAN TRUST	2,160,000	0.877087	1.000000
0	0	0	0	0	2,328,000	0	781150AE1	RLT 2008-AH1 B1	RESIDENTIAL LOAN TRUST	2,328,000	0.784087	1.000000
0	0	0	0	0	30	0	MZ89	PT COMFED 88-9 A1		30	1.000000	1.000000
1	0	0	0	0	-1	-1	912828DX5	U S TREASURY NOTE		-1	1.039082	1.000000
0	0	0	0	0	185,000	0	03027WAD4	AMTT 2007-1A C	AMERICAN TOWER TRUST	185,000	0.802652	1.000000
0	0	0	0	0	13,000,000	0	22822RAG5	CCI 2006-1A AFL	CROWN CASTLE TOWERS LLC	13,000,000	0.901443	1.000000
0	0	0	0	0	1,125,000	0	22822RAK8	CCI 2006-1A D	CROWN CASTLE TOWERS LLC	1,125,000	0.837216	1.000000
0	0	0	0	0	1,750,000	0	80588BA86	SBAC 2005-1A B	SBA CMBS TRUST	1,750,000	0.983361	1.000000
0	0	0	0	0	0	0	80588BAN0	SBAC 2006-1A C	SBA CMBS TRUST	100,000	0.926406	1.000000
0	0	0	0	0	96,000	0	80588BAQ3	SBAC 2006-1A E	SBA CMBS TRUST	96,000	0.702916	1.000000
0	0	0	0	0	0	0	W0090736	AMTT07-1A F		100,000	0.842188	1.000000
0	0	0	0	0	25,353,000	0	973168AB6	WIND 2007-1	WIND MASTER TRUST NOTES	25,353,000	1.000784	1.000000
0	0	0	0	0	0	0	80385EAA4	SASNM 2007-8C2 A	SASCO NET INTEREST MARGIN TRUS	0	0.873500	1.000000
0	0	0	0	0	385,000	0	09070FAE2	BIRCH 1A A1	BIRCH REAL ESTATE CDO LTD	385,000	0.863153	1.000000
0	0	0	0	0	5,153,109	0	423279AA6	HELIO 1A A	HELIOS SERIES I MULTI ASSET CB	5,153,109	0.819326	1.000000
0	0	0	0	0	4,855,328	0	4534QAA0	INDE2 2A A	INDEPENDENCE II CDO LTD	4,855,328	0.780954	1.000000
0	0	0	0	0	7,000	0	49858W208	KLEROS PFD FDG VI LTD	PREF SHS	7,000	1.125000	1.000000
0	0	0	0	0	250,000	0	50211MAG6	LNR CDO 2005-1 LTD	SERIES 2003-1 CLASS E-FL 144A R/M D	250,000	1.001501	1.000000
0	0	0	0	0	5,000,000	0	651065AE4	NEWCA 2005-7A 3	NEWCASTLE CDO LTD	5,000,000	0.793362	1.000000
0	0	0	0	0	9,085,683	0	71901QAA1	PHOEN 2 A	PHOENIX CDO LTD	9,085,683	0.777790	1.000000
0	0	0	0	0	28	0	78128UAA8	RABS 2003-3A A1	RESTRUCTURED ASSET SECURITIES	28	0.915484	1.000000
0	0	0	0	0	6,767,848	0	837435AA4	SCF 1A A1	SOUTH COAST FUNDING	6,767,848	0.800347	1.000000
0	0	0	0	0	1,775	0	G46679109	HUNTINGTON CDO LTD PREF		1,775	0.803820	1.000000
0	0	0	0	0	18,737,000	0	S25221KL0	LXS 2006-4N A1B-2	LEHMAN XS TRUST	18,737,000	0.800440	1.000000
0	0	0	0	0	28,783,000	0	S25228AE8	LXS 06-12N 1-A2A2	LEHMAN XS TRUST	28,783,000	0.760425	1.000000
0	0	0	0	0	23,198,000	0	S25228AF3	LXS 06-12N 1-A2B	LEHMAN XS TRUST	23,198,000	0.800434	1.000000
0	0	0	0	0	607,935	0	86358ACF6	SASCO 2002-HF2 M1	STRUC ASST SEC CORP	607,935	0.993254	1.000000
0	0	0	0	0	23,265,000	0	86358ACQ4	SASCO 2002-HF2 M2	STRUC ASST SEC CORP	23,265,000	0.931032	1.000000
0	0	0	0	0	49,000,000	48,001,177	3137EABJ7	FREDDIE MAC		49,000,000	0.981453	1.000000
19,656	0	-941,248	24,622,981	0	-1,000,000	-10,258	912810PW2	U.S. TREASURY BOND	US912810PW27	-8,000,000	0.961106	1.000000
0	0	0	0	0	1,093	0	31359AQZ5	FN R G93-22 22-P CMO SER 93-22 FEDERAL NATL MTGE ASSN		1,093	36.388044	1.000000
415,606	0	0	0	0	-410,000	-415,606	3128X1KG1	FREDDIE MAC	US3128X1KG10	-410,000	1.013674	1.000000
0	0	0	0	0	123,000	0	3128X3L78	FREDDIE MAC	US3128X3L784	123,000	1.036792	1.000000
0	0	0	0	0	65,000	0	31331L4Z8	FEDERAL FARM CREDIT BANK	US31331L4Z88	65,000	1.091174	1.000000
0	0	0	0	0	4,808,000	0	31331LJL3	FEDERAL FARM CREDIT BANK	US31331LJL36	4,808,000	1.258014	1.000000
0	0	0	0	0	78,000	0	31331R6Y6	FEDERAL FARM CREDIT BANK-MTN	US31331R6Y68	78,000	1.178476	1.000000
0	0	0	0	0	2,125,000	0	31331RN88	FEDERAL FARM CREDIT BANK MTN	US31331RN886	2,125,000	1.112635	1.000000
0	0	0	0	0	400,000	0	31331S6T5	FEDERAL FARM CREDIT BANK		400,000	0.991874	1.000000
0	0	0	0	0	13,855,000	0	31331SL68	FEDERAL FARM CREDIT BANK		13,855,000	1.011305	1.000000
0	0	0	0	0	31,765,000	0	31331SUM3	FEDERAL FARM CREDIT BANK	US31331SUM33	31,765,000	1.030470	1.000000
0	0	0	0	0	535,000	0	31331SZJ5	FEDERAL FARM CREDIT BANK		535,000	0.986737	1.000000
0	0	0	0	0	5,000	0	31331T4V0	FEDERAL FARM CREDIT BANK	US31331T4V02	5,000	1.049588	1.000000
0	0	0	0	0	1,061,000	337,881	31331V2U9	FEDERAL FARM CREDIT BANK	US31331V2U92	1,061,000	1.055879	1.000000
0	0	0	0	0	19,950,000	0	31331V3M6	FEDERAL FARM CREDIT BANK		19,950,000	1.075194	1.000000
0	0	0	0	0	32,205,000	0	31331V4Z6	FEDERAL FARM CREDIT BANK		32,205,000	1.056333	1.000000
0	0	0	0	0	9,750,000	0	31331V5A0	FEDERAL FARM CREDIT BANK		9,750,000	1.069892	1.000000
0	0	0	0	0	9,000,000	0	31331V5B8	FEDERAL FARM CREDIT BANK	US31331V5B84	9,000,000	1.042849	1.000000
0	0	0	0	0	14,275,000	0	31331V7L4	FEDERAL FARM CREDIT BANK	US31331V7L49	14,275,000	1.052918	1.000000
0	0	0	0	0	424,000	0	31331VA22	FEDERAL FARM CREDIT BANK	US31331VA222	424,000	1.070889	1.000000
0	0	0	0	0	800,000	0	31331VBM7	FEDERAL FARM CREDIT BANK		800,000	1.007313	1.000000
0	0	0	0	0	8,300,000	0	31331VEF9	FEDERAL FARM CREDIT BANK		8,300,000	1.013542	1.000000
0	0	0	0	0	8,205,000	0	31331VG42	FEDERAL FARM CREDIT BANK		8,205,000	1.082424	1.000000

0	0	0	0	0	225,000	236,027	31331VIGU4	FEDERAL FARM CREDIT BANK	US31331VIGU44	225,000	1,049009	1.000000
0	0	0	0	0	10,000,000	0	31331VHC3	FEDERAL FARM CREDIT BANK	US31331VHC3	10,000,000	1,049051	1.000000
375,930	0	0	0	0	-350,000	-375,930	31331VJ80	FEDERAL FARM CREDIT BANK	US31331VJ801	-350,000	1,074085	1.000000
0	0	0	0	0	6,500,000	0	31331VMG8	FEDERAL FARM CREDIT BANK	US31331VMG8	6,500,000	1,033536	1.000000
0	0	0	0	0	1,240,000	0	31331VNE2	FEDERAL FARM CREDIT BANK	US31331VNE2	1,240,000	1,049059	1.000000
0	0	0	0	0	200,000	0	31331VSG2	FEDERAL FARM CREDIT BANK	US31331VSG2	200,000	1,040453	1.000000
0	0	0	0	0	9,000,000	0	31331VUZ7	FEDERAL FARM CREDIT BANK	US31331VUZ7	9,000,000	1,055955	1.000000
0	0	0	0	0	79,103,000	0	31331VWF9	FEDERAL FARM CREDIT BANK	US31331VWF9	79,103,000	1,044872	1.000000
0	0	0	0	0	330,000	0	31331VZT6	FEDERAL FARM CREDIT BANK	US31331VZT69	330,000	1,093486	1.000000
0	0	-232,543	0	0	-225,000	0	31331XBQ4	FEDERAL FARM CREDIT BANK	USS1331XBQ43	-225,000	1,033523	1.000000
0	0	0	0	0	3,000,000	0	31331XFD9	FEDERAL FARM CREDIT BANK	US31331XFD9	3,000,000	1,051381	1.000000
0	0	0	0	0	18,390,000	0	31331XFJ6	FEDERAL FARM CREDIT BANK	US31331XFJ6	18,390,000	1,027214	1.000000
0	0	0	0	0	22,022,000	0	31331XFK3	FEDERAL FARM CREDIT BANK	US31331XFK3	22,022,000	1,018573	1.000000
0	0	0	0	0	9,500,000	0	31331XFL1	FEDERAL FARM CREDIT BANK	US31331XFL10	9,500,000	1,031549	1.000000
0	0	0	0	0	24,720,000	0	31331XKA9	FEDERAL FARM CREDIT BANK	US31331XKA9	24,720,000	1,052163	1.000000
0	0	0	0	0	27,770,000	0	31331XKB7	FEDERAL FARM CREDIT BANK	US31331XKB7	27,770,000	1,052367	1.000000
1,934,557	0	-14,462,336	0	0	-15,713,000	-1,934,557	31331XLG5	FEDERAL FARM CREDIT BANK	US31331XLG50	-15,713,000	1,042888	1.000000
0	0	0	0	0	24,280,000	0	31331XSS2	FEDERAL FARM CREDIT BANK	US31331XSS2	24,280,000	1,088084	1.000000
0	0	0	0	0	26,492,000	0	31331XT85	FEDERAL FARM CREDIT BANK	US31331XT85	26,492,000	1,106306	1.000000
0	0	-116,196,728	0	0	-117,270,000	0	31339X2M5	FEDERAL HOME LOAN BANK SYSTEM	US31339X2M59	-117,270,000	1,007903	1.000000
0	0	0	0	0	4,310,000	0	3133M4YM9	FEDERAL HOME LOAN BANK	US3133M4YM99	4,310,000	1,136375	1.000000
0	0	0	0	0	75,000	0	3133M83V2	FEDERAL HOME LOAN BANK	US3133M83V27	75,000	1,149100	1.000000
0	0	0	0	0	375,000	0	3133M9B43	FEDERAL HOME LOAN BANK	US3133M9B438	375,000	1,154073	1.000000
0	0	0	0	0	1,528,000	0	3133MAW55	FEDERAL HOME LOAN BANK	US3133MAW55	1,528,000	1,288031	1.000000
0	0	0	0	0	100,000	0	3133MDYF4	FEDERAL HOME LOAN BANK	US3133MDYF40	100,000	1,120663	1.000000
0	0	0	0	0	1,600,000	0	3133MEAB7	FEDERAL HOME LOAN BANK	US3133MEAB7	1,600,000	1,118743	1.000000
0	0	0	0	0	7,445,000	0	3133MJQF0	FEDERAL HOME LOAN BANK	US3133MJQF0	7,445,000	1,078494	1.000000
3,910	0	-24,930,913	0	0	-22,970,000	-3,910	3133MNVV0	FEDERAL HOME LOAN BANK	US3133MNVV09	-22,970,000	1,072478	1.000000
0	0	-33,782,140	0	0	-32,960,000	0	3133MTZL5	FEDERAL HOME LOAN BANK SYSTEM	US3133MTZL50	-32,960,000	1,024337	1.000000
77,159	0	0	0	0	-75,000	-77,159	3133X0BQ7	FEDERAL HOME LOAN BANK SYSTEM	US3133X0BQ76	-75,000	1,028782	1.000000
0	0	-92,439,095	0	0	-88,030,000	0	3133X7FK5	FEDERAL HOME LOAN BANK SYSTEM	US3133X7FK56	-88,030,000	1,074488	1.000000
0	0	-514,091	0	0	-500,000	0	3133X9VB3	FEDERAL HOME LOAN BANK SYSTEM	US3133X9VB30	-500,000	1,028181	1.000000
0	0	0	0	0	1,235,000	0	3133XCUS0	FEDERAL HOME LOAN BANK SYSTEM	US3133XCUS05	1,235,000	1,017614	1.000000
0	0	0	0	0	11,625,000	0	3133XDTL5	FEDERAL HOME LOAN BANK SYSTEM	US3133XDTL53	11,625,000	1,052780	1.000000
0	0	-1,992,211	0	0	-1,905,000	0	3133XECU1	FEDERAL HOME LOAN BANK SYSTEM	US3133XECU19	-1,905,000	1,045780	1.000000
0	0	0	0	0	65,000	0	3133XEUG2	FEDERAL HOME LOAN BANK SYSTEM	US3133XEUG2	65,000	1,039476	1.000000
0	0	0	0	0	24,000,000	0	3133XEWA3	FEDERAL HOME LOAN BANK SYSTEM	US3133XEWA3	24,000,000	1,021445	1.000000
0	0	0	0	0	2,000,000	0	3133XEXR5	FEDERAL HOME LOAN BANK SYSTEM	US3133XEXR5	2,000,000	1,007277	1.000000
0	0	0	0	0	31,500,000	0	3133XFD90	FEDERAL HOME LOAN BANK SYSTEM	US3133XFD90	31,500,000	1,069547	1.000000
0	0	0	0	0	2,850,000	0	3133XFGT7	FEDERAL HOME LOAN BANK SYSTEM	US3133XFGT74	2,850,000	1,073591	1.000000
0	0	0	0	0	28,000,000	0	3133XFJ49	FEDERAL HOME LOAN BANK SYSTEM	US3133XFJ49	28,000,000	1,068036	1.000000
3,295,449	0	-18,050,798	0	0	-20,145,000	-3,295,449	3133XFJF4	FEDERAL HOME LOAN BANK SYSTEM	US3133XFJF44	-20,145,000	1,059630	1.000000
0	0	-213,965	0	0	-200,000	0	3133XFJY3	FEDERAL HOME LOAN BANK SYSTEM	US3133XFJY33	-200,000	1,069824	1.000000
356,685	0	0	0	0	-330,000	-356,685	3133XFLF1	FEDERAL HOME LOAN BANK SYSTEM	US3133XFLF16	-330,000	1,080885	1.000000
0	0	0	0	0	5,000,000	0	3133XFNL6	FEDERAL HOME LOAN BANK SYSTEM	US3133XFNL6	5,000,000	1,090362	1.000000
0	0	0	0	0	1,820,000	1,927,053	3133XGAY0	FEDERAL HOME LOAN BANK SYSTEM	US3133XGAY07	1,820,000	1,058820	1.000000
0	0	-104,038	0	0	-100,000	0	3133XGJ88	FEDERAL HOME LOAN BANK SYSTEM	US3133XGJ886	-100,000	1,040377	1.000000
0	0	0	0	0	3,170,000	0	3133XGJA3	FEDERAL HOME LOAN BANK SYSTEM	US3133XGJA30	3,170,000	1,065728	1.000000
0	0	-51,845	0	0	-50,000	0	3133XGNJ9	FEDERAL HOME LOAN BANK SYSTEM	US3133XGNJ92	-50,000	1,036692	1.000000
0	0	-104,890	0	0	-100,000	0	3133XGRD8	FEDERAL HOME LOAN BANK SYSTEM	US3133XGRD86	-100,000	1,048697	1.000000
0	0	-7,973,070	0	0	-7,425,000	0	3133XGVF8	FEDERAL HOME LOAN BANK SYSTEM	US3133XGVF88	-7,425,000	1,060346	1.000000
0	0	0	0	0	15,970,000	0	3133XHK68	FEDERAL HOME LOAN BANK SYSTEM	US3133XHK684	15,970,000	1,048493	1.000000
0	0	0	0	0	22,460,000	0	3133XHRJ3	FEDERAL HOME LOAN BANK SYSTEM	US3133XHRJ30	22,460,000	1,032299	1.000000
0	0	0	0	0	3,000,000	0	3133XHV58	FEDERAL HOME LOAN BANK SYSTEM	US3133XHV58	3,000,000	1,046186	1.000000
0	0	-28,584,884	0	0	-27,560,000	0	3133XHZK1	FEDERAL HOME LOAN BANK SYSTEM	US3133XHZK11	-27,560,000	1,037567	1.000000
0	0	-15,849	0	0	-15,000	0	3133XJUS5	FEDERAL HOME LOAN BANK SYSTEM	US3133XJUS57	-15,000	1,043299	1.000000
0	0	0	0	0	650,000	0	3133XJV20	FEDERAL HOME LOAN BANK SYSTEM	US3133XJV206	650,000	1,048960	1.000000
0	0	-42,362,742	0	0	-41,340,000	0	3133XKQX6	FEDERAL HOME LOAN BANK SYSTEM	US3133XKQX6	-42,362,742	1,025224	1.000000
0	0	0	0	0	41,735,000	0	3133XL4N0	FEDERAL HOME LOAN BANK SYSTEM	US3133XL4N0	41,735,000	1,078094	1.000000
0	0	-919,041	0	0	-850,000	0	3133XLJP9	FEDERAL HOME LOAN BANK SYSTEM	US3133XLJP9	-850,000	1,081225	1.000000
0	0	-759,532	0	0	-735,000	0	3133XML68	FEDERAL HOME LOAN BANK SYSTEM	US3133XML686	-735,000	1,033377	1.000000
0	0	-326,626,002	0	0	-317,045,000	0	3133XMQB7	FEDERAL HOME LOAN BANK SYSTEM	US3133XMQB71	-317,045,000	1,030220	1.000000
0	0	0	0	0	850,000	0	3133XMT61	FEDERAL HOME LOAN BANK SYSTEM	US3133XMT61	850,000	1,026147	1.000000
0	0	-2,807,039	0	0	-2,860,000	0	3133XP2W3	FEDERAL HOME LOAN BANK SYSTEM	US3133XP2W36	-2,860,000	0,981482	1.000000
0	0	0	0	0	3,470,000	0	3133XPC79	FEDERAL HOME LOAN BANK SYSTEM	US3133XPC79	3,470,000	0,984815	1.000000
0	0	0	0	0	1,850,000	0	313400MC4	FEDERAL HOME LOAN MTGE CORP	US313400MC47	1,850,000	1,281787	1.000000
0	0	-2,830,698	0	0	-2,000,000	0	3134A1Z60	FREDDIE MAC	US3134A1Z60	-2,000,000	1,415349	1.000000
541,029	0	-1,382,628	0	0	-1,600,000	-541,029	3134A3U46	FEDERAL HOME LOAN MTG CORP	US3134A3U467	-1,600,000	1,202286	1.000000
5,454,371	0	-162,088,558	0	0	-162,754,000	-5,454,371	3134A4AA2	FEDERAL HOME LOAN MTG CORP	US3134A4AA29	-162,754,000	1,213752	1.000000
0	0	-2,811,264	0	0	-2,382,000	0	3124A4FM1	FREDDIE MAC	US3134A4FM12	-2,382,000	1,096496	1.000000
0	0	-23,467,819	0	0	-21,968,000	0	3134A4HF4	FEDERAL HOME LOAN MTG CORP	US3134A4HF43	-21,968,000	1,068361	1.000000
1,133	0	-282,091,283	0	0	-225,742,000	-1,133	3134A4KX1	FREDDIE MAC	US3134A4KX12	-225,742,000	1,161026	1.000000
0	0	-84,073,881	0	0	-78,795,000	0	3134A4QD9	FEDERAL HOME LOAN MTG CORP	US3134A4QD93	-78,795,000	1,066996	1.000000
0	0	-840,096	0	0	-810,000	0	3134A4SA3	FREDDIE MAC	US3134A4SA37	-810,000	1,037110	1.000000

0	0	-60,786,120	0	0	-56,835,000	0	3134A4TZ7	FREDDIE MAC	US3134A4TZ78	-58,835,000	1.033163	1.000000
0	0	-78,802,208	0	0	-76,131,000	0	3134A4UK8	FREDDIE MAC	US3134A4UK80	-76,076,000	1.036087	1.000000
0	0	-170,363,118	0	0	-165,214,000	0	3134A4UJ4	FREDDIE MAC	US3134A4UJ47	-165,214,000	1.031178	1.000000
0	0	-171,443,193	0	0	-182,605,000	0	3134A4UU6	FREDDIE MAC	US3134A4UU62	-182,605,000	1.054354	1.000000
0	0	-84,136,205	0	0	-82,335,000	0	3134A4UX0	FREDDIE MAC	US3134A4UX02	-82,335,000	1.021877	1.000000
0	0	-58,256,097	0	0	-57,631,000	0	3134A4VC5	FREDDIE MAC	US3134A4VC55	-57,631,000	1.010861	1.000000
2,033	0	-103,436,294	0	0	-101,680,000	-2,033	3134A4VG6	FREDDIE MAC	US3134A4VG69	-101,680,000	1.017293	1.000000
0	0	-6,481,773	0	0	-6,271,000	0	3134A4VH4	FREDDIE MAC	US3134A4VH43	-6,271,000	1.033611	1.000000
0	0	0	0	0	1,343,000	1,388,285	3134A4ZT4	FREDDIE MAC	US3134A4ZT45	1,343,000	1.033719	1.000000
0	0	0	0	608,337,000	0	3134A4ZY3	FREDDIE MAC	US3134A4ZY30	608,337,000	1.074592	1.000000	
0	0	0	0	78,493,000	0	3134A4ZZ0	FREDDIE MAC	US3134A4ZZ05	78,493,000	0.984780	1.000000	
0	0	0	0	250,000	0	313586YX1	FEDERAL NATIONAL MTGE ASSOC DEBENTURES	US313586YX10	250,000	1.361461	1.000000	
0	0	-15,993,846	0	0	-15,322,000	0	31359M2D4	FEDERAL NATIONAL MORTGAGE ASSO	US31359M2D26	-15,322,000	1.043846	1.000000
0	0	0	0	55,000	57,425	31359M4D2	FEDERAL NATIONAL MORTGAGE ASSO	US31359M4D26	-40,000	1.044092	1.000000	
0	0	0	0	23,000	0	31359M7X5	FEDERAL NATIONAL MORTGAGE ASSO	US31359M7X52	23,000	1.031462	1.000000	
0	0	-5,892,342	0	0	-5,868,000	0	31359MA45	FEDERAL NATIONAL MORTGAGE ASSO	US31359MA453	-5,868,000	1.039580	1.000000
26,228	0	-10,491	0	0	-35,000	-26,228	31359MC50	FEDERAL NATIONAL MORTGAGE ASSO	US31359MC509	-35,000	1.049108	1.000000
0	0	0	0	737,000	0	31359MEA7	FEDERAL NATIONAL MORTGAGE ASSO	US31359MEA71	737,000	1.154868	1.000000	
0	0	0	0	73,924,000	0	31359MEB5	FEDERAL NATIONAL MTG ASSN	US31359MEB54	73,924,000	1.161915	1.000000	
0	0	-73,628	0	0	-71,000	0	31359MEK5	FEDERAL NATIONAL MORTGAGE ASSO	US31359MEK53	-71,000	1.037017	1.000000
0	0	0	0	89,251,000	0	31359MEU3	FEDERAL NATIONAL MTG ASSN	US31359MEU36	89,244,000	1.130386	1.000000	
0	0	-40,512	0	0	-38,000	0	31359MEV1	FEDERAL NATIONAL MTG ASSN	US31359MEV19	-38,000	1.086109	1.000000
0	0	-469,459	0	0	-457,000	0	31359MFG3	FEDERAL NATIONAL MORTGAGE ASSO	US31359MFG33	-457,000	1.092973	1.000000
1,778,288	0	-23,845,053	0	0	-20,190,000	-1,778,288	31359MFG7	FEDERAL NATIONAL MORTGAGE ASSO	US31359MFG71	-19,590,000	1.269110	1.000000
0	0	-92,941,169	0	0	-73,549,000	0	31359MFP3	FEDERAL NATIONAL MTG ASSN	US31359MFP32	-73,549,000	1.263663	1.000000
0	0	-113,861,446	0	0	-96,258,000	0	31359MGK3	FEDERAL NATIONAL MTG ASSN	US31359MGK36	-96,256,000	1.183110	1.000000
0	0	-638,689	0	0	-500,000	0	31359MGT4	FEDERAL NATIONAL MTG ASSN	US31359MGT45	-500,000	1.077338	1.000000
1,989,088	0	-11,924,189	0	0	-13,072,000	-1,989,088	31359MH89	FANNIE MAE	US31359MH899	-13,083,000	1.041407	1.000000
2,342	0	-7,431,730	0	0	-7,038,000	-2,342	31359MLS0	FEDERAL NATIONAL MTG ASSN	US31359MLS07	-7,038,000	1.056276	1.000000
798	0	-57,927,874	0	0	-56,315,000	-798	31359MPF4	FEDERAL NATIONAL MTG ASSN	US31359MPF40	-56,315,000	1.028854	1.000000
852,885	0	0	0	0	-820,000	-852,885	31359MQV8	FEDERAL NATIONAL MORTGAGE ASSO	US31359MQV80	-800,000	1.040226	1.000000
0	0	-161,569,325	0	0	-157,993,000	0	31359MR30	FEDERAL NATIONAL MORTGAGE ASSO	US31359MRG05	-157,993,000	1.022636	1.000000
0	0	0	0	0	15,000	16,152	31359MS81	FEDERAL NATIONAL MORTGAGE ASSO	US31359MS812	15,000	1.076823	1.000000
0	0	0	0	0	5,760,000	0	31359MSD6	FANNIE MAE	US31359MSD60	5,760,000	1.017149	1.000000
358,978	0	0	0	0	-351,000	-358,978	31359MSL8	FANNIE MAE	US31359MSL80	-351,000	1.022723	1.000000
0	0	-1,323,873	0	0	-1,307,000	0	31359MSY0	FEDERAL NATIONAL MORTGAGE ASSO	US31359MSY02	-1,307,000	1.012910	1.000000
4,184	0	-57,183,142	0	0	-55,701,000	-4,184	31359MTG8	FEDERAL NATIONAL MORTGAGE ASSO	US31359MTG86	-55,701,000	1.026684	1.000000
0	0	-175,216,693	0	0	-175,687,000	0	31359MUT8	FEDERAL NATIONAL MORTGAGE ASSO	US31359MUT88	-175,687,000	0.997340	1.000000
0	0	0	0	0	17,789,000	0	31359MW41	FEDERAL NATIONAL MORTGAGE ASSO	US31359MW416	17,691,000	1.058224	1.000000
0	0	-61,092,911	0	0	-59,944,000	0	31359MWJ8	FEDERAL NATIONAL MORTGAGE ASSO	US31359MWJ88	-66,944,000	1.019196	1.000000
0	0	0	0	0	1,400,000	0	31359MXX6	FEDERAL NATIONAL MORTGAGE ASSO	US31359MXX63	1,400,000	1.045042	1.000000
0	0	-13,444	0	0	-13,000	0	31359MYN7	FEDERAL NATIONAL MORTGAGE ASSO	US31359MYN72	-13,000	1.034175	1.000000
0	0	-191,989,568	0	0	-192,322,000	0	31359MZC0	FEDERAL NATIONAL MORTGAGE ASSO	US31359MZC09	-192,322,000	0.998168	1.000000
0	0	0	0	0	2,075,000	0	31364A6J6	FEDERAL NATIONAL MTGE ASSN	US31364A6J64	2,075,000	1.375511	1.000000
0	0	0	0	0	2,095,000	0	31364CHD3	FEDERAL NATIONAL MTG ASSN-MTN	US31364CHD30	2,095,000	1.285519	1.000000
0	0	0	0	0	2,162,000	0	31364F8C0	FEDERAL NATIONAL MTG ASSN-MTN	US31364F8C03	2,162,000	1.140766	1.000000
0	0	0	0	0	3,000,000	0	31364F6P1	FEDERAL NATIONAL MTG ASSN-MTN	US31364F6P16	3,000,000	1.123831	1.000000
0	0	0	0	0	319,000	0	31364FGK1	FEDERAL NATIONAL MTGE ASSN-MTN	US31364FGK10	319,000	1.114905	1.000000
0	0	0	0	0	517,000	0	31364FHW4	FEDERAL NATIONAL MTG ASSN-MTN	US31364FHW41	517,000	1.094281	1.000000
0	0	0	0	0	974,000	0	31364FQN4	FEDERAL NATIONAL MTG ASSN-MTN	US31364FQN41	974,000	1.153086	1.000000
0	0	0	0	0	850,000	0	31364FSY8	FEDERAL NATIONAL MTG ASSN-MTN	US31364FSY87	850,000	1.086027	1.000000
0	0	0	0	0	12,955,000	0	31364FYC9	FEDERAL NATIONAL MTG ASSN-MTN	US31364FYC93	12,955,000	1.074598	1.000000
0	0	0	0	238,910,000	0	313771AA5	FEDERAL HOME LOAN BANK OF CHIC	US313771AA51	238,910,000	1.079367	1.000000	
0	0	-42,121	0	0	-40,000	0	3137EAD1	FREDDIE MAC	US3137EAD15	-40,000	1.053015	1.000000
0	0	0	0	0	3,116,000	629,476	3137EAG4	FREDDIE MAC	US3137EAG46	3,116,000	1.085303	1.000000
0	0	0	0	0	39,105,000	0	3137EAAJ8	FREDDIE MAC	US3137EAAJ84	39,105,000	1.044378	1.000000
0	0	-2,982,527	0	0	-2,840,000	0	3137EAAJ0	FREDDIE MAC	US3137EAAJ01	-2,840,000	1.043143	1.000000
853,738	0	-34,930,839	0	0	-34,580,000	-853,738	3137EAA80	FREDDIE MAC	US3137EAA83	-34,580,000	1.034835	1.000000
0	0	-39,720,007	0	0	-36,000,000	0	3137EAAV1	FREDDIE MAC	US3137EAAV13	-36,000,000	1.075556	1.000000
107,907	0	0	0	0	-100,000	-107,907	3137EAAV5	FREDDIE MAC	US3137EAAV51	-100,000	1.079072	1.000000
0	0	-2,814,859	0	0	-2,730,000	0	3137EAAZ2	FREDDIE MAC	US3137EAAZ27	-2,730,000	1.031084	1.000000
0	0	-162,176,604	0	2,787,185	-156,354,000	0	3137EABA8	FREDDIE MAC	US3137EABA86	-156,354,000	1.037240	1.000000
533,857	0	-803,981	0	0	-1,485,000	-533,857	3137EABJ7	FREDDIE MAC	US31398ABX90	-1,485,000	0.981453	1.000000
505,070	0	-2,785,596	0	0	-3,170,000	-505,070	31398ABX9	FEDERAL NATIONAL MORTGAGE ASSO	US31398ABX90	-3,170,000	1.038065	1.000000
0	0	-68,408,192	0	0	-63,299,000	0	31398ADM1	FEDERAL NATIONAL MORTGAGE ASSO	US31398ADM18	-63,267,000	1.081228	1.000000
0	0	0	0	0	187,100,000	0	31398AFD9	FEDERAL NATIONAL MORTGAGE ASSO	US31398AFD90	187,794,000	1.076885	1.000000
0	0	-37,669,815	0	0	-37,935,000	0	31398AKY7	FEDERAL NATIONAL MORTGAGE ASSO	US31398AKY72	-37,935,000	0.963002	1.000000
0	0	-1,999,770	0	0	-1,750,000	0	31398AMV9	FEDERAL NATIONAL MORTGAGE ASSO	US31398AMV90	-1,750,000	0.969583	1.000000
0	0	0	0	0	85,000	0	317705AA9	FINANCING CORPORATION SERIES A-2017 BONDS	US317705AA95	85,000	1.474526	1.000000
0	0	0	0	0	470,000	0	317705AD3	FINANCING CORPORATION SERIES A-2018 BONDS	US317705AD30	0	1.398369	1.000000
0	0	0	0	0	400,000	0	317705AP6	FINANCING CORPORATION	US317705AP60	0	1.328657	1.000000
0	0	0	0	0	100,000	0	40411EAA6	BANK OF SCOTLAND PLC	US40411EAA60	100,000	1.018405	1.000000
0	0	0	0	0	660,000	0	880591CK6	TENNESSEE VALLEY AUTHORITY	US880591CK60	660,000	1.131985	1.000000
0	0	0	0	0	1,985,000	0	880591CP5	TENNESSEE VALLEY AUTHORITY	US880591CP58	1,985,000	1.171843	1.000000

0	0	0	0	0	0	650,000	0	880591CS9	TENNESSEE VALLEY AUTHORITY	US880591CS97	650,000	1.117117	1.000000		
0	0	0	0	0	0	3,000,000	0	880591CU4	TENNESSEE VALLEY AUTHORITY	US880591CU44	3,000,000	1.157541	1.000000		
0	0	0	0	0	0	17,215,000	0	880591DS8	TENNESSEE VALLEY AUTHORITY	US880591DS88	17,215,000	1.044561	1.000000		
0	0	0	0	0	0	20,125,000	0	880591DX7	TENNESSEE VALLEY AUTHORITY	US880591DX73	20,125,000	0.950323	1.000000		
0	0	0	-6,382,107	0	0	-6,322,000	0	880591DY5	TENNESSEE VALLEY AUTHORITY	US880591DY56	-6,322,000	1.009508	1.000000		
0	0	0	0	0	0	27,180,000	0	880591EB4	TENNESSEE VALLEY AUTHORITY	US880591EB47	27,180,000	0.961417	1.000000		
0	0	0	-19,707,786	0	0	-19,700,000	0	880591EC2	TENNESSEE VALLEY AUTHORITY	US880591EC28	-19,700,000	1.000394	1.000000		
14,105,456	0	0	-163,243,599	0	0	-180,093,000	-14,105,456	912810FP8	UNITED STATES TREASURY BONDS R/MD 5.375	02/15/2031	US912810FP85	-160,093,000	1.107788	1.000000	
31,698,131	0	0	0	0	0	-32,244,000	-31,698,131	912810FT0	U S TREASURY BOND		US912810FT08	-32,244,000	0.983071	1.000000	
3,242,505	0	0	0	0	0	-8,190,000	-3,242,505	912810PU6	U S TREASURY BOND		US912810PU66	-8,190,000	1.051833	1.000000	
8,444,719	0	0	0	0	0	-169,855,000	-8,444,719	912810PW2	U.S. TREASURY BOND		US912810PW27	-169,855,000	0.961106	1.000000	
346,466	0	0	0	0	0	-997,000	-346,466	912828BA7	U S TREASURY NOTE		US912828BA78	-997,000	1.012631	1.000000	
504	0	0	0	0	0	-500	-504	912828BM1	U S TREASURY NOTE		US912828BM17	-500	1.008592	1.000000	
4	0	0	-2	0	0	-6	-4	912828BR0	U S TREASURY NOTE		US912828BR04	-6	1.039832	1.000000	
104	0	0	0	0	0	-102	-104	912828BZ2	U S TREASURY NOTE		US912828BZ20	-102	1.015211	1.000000	
0	0	0	0	0	0	116,000	120,320	912828CA6	U S TREASURY NOTE		US912828CA69	116,000	1.037241	1.000000	
28,851	0	0	0	0	0	-97,000	-28,851	912828CC2	U S TREASURY NOTE		US912828CC26	-97,000	1.009932	1.000000	
489,447	0	0	0	0	0	-2,260,000	-489,447	912828CJ7	U S TREASURY NOTE		US912828CJ78	-2,260,000	1.068880	1.000000	
0	0	0	0	0	0	82,000	85,310	912828DC1	U S TREASURY NOTE		US912828DC16	82,000	1.040360	1.000000	
0	0	0	0	0	0	811,000	837,721	912828DM9	U S TREASURY NOTE		US912828DM96	811,000	1.032948	1.000000	
558,632	0	0	0	0	0	-515,000	-558,632	912828FF2	U S TREASURY NOTE		US912828FF20	-515,000	1.084723	1.000000	
78,494	0	0	0	0	0	-77,000	-78,494	912828FR6	U S TREASURY NOTE		US912828FR66	-77,000	1.019406	1.000000	
3,916	0	0	-18,971,601	0	0	-18,075,000	-3,916	912828FY1	U S TREASURY NOTE		US912828FY16	-18,075,000	1.048638	1.000000	
0	0	0	0	0	0	6,504,000	6,941,429	912828HA1	U S TREASURY NOTE		US912828HA16	6,504,000	1.067255	1.000000	
0	0	0	0	0	0	100	97	912828HR4	U S TREASURY NOTE		US912828HR40	100	0.966857	1.000000	
0	0	0	0	0	0	360,000	352,536	912828HT0	U S TREASURY NOTE		US912828HT08	360,000	0.979285	1.000000	
0	0	0	0	0	0	5,208,300	5,147,514	912828HU7	U S TREASURY NOTE		US912828HU78	5,208,300	0.988329	1.000000	
0	0	0	0	0	0	9,830,400	1,408,911	912828HV5	U S TREASURY NOTE		US912828HV51	9,830,400	0.964829	1.000000	
6,821,863	0	0	0	0	0	-6,869,000	-6,821,863	912828HX1	U S TREASURY NOTE		US912828HX18	-6,869,000	0.993138	1.000000	
0	0	0	0	0	0	139,315,000	91,740,891	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	139,315,000	0.990528	1.000000	
328,012,227	0	0	-90,662,000	0	0	-421,673,000	-326,012,227	912828HZ6	U S TREASURY NOTE		US912828HZ65	-421,673,000	0.988145	1.000000	
0	0	0	0	0	0	0	0	912828JA9	U S TREASURY NOTE		US912828JA96	-125,000,000	0.999766	1.000000	
0	0	0	0	0	0	2,000,000	0	637432HW8	NATIONAL RURAL UTILITIES COOPE		US637432HW85	2,000,000	0.993962	1.000000	
44,193,681	0	0	-179,646,727	0	0	-213,000,000	-44,193,681	912810PU6	U S TREASURY BOND		US912828FH85	-1,890,000	1.080393	1.000000	
7,407,110	0	0	0	0	0	-35,700,000	-7,407,110	912810PU6	U S TREASURY BOND		US912828FH85	-1,890,000	1.080393	1.000000	
0	0	0	0	0	0	-1,890,000	0	912828FH8	U S TREASURY NOTE		US912828FH85	-1,890,000	1.080393	1.000000	
0	0	0	0	0	0	400,000	0	3128X2K46	FREDDIE MAC		US3128X2K461	400,000	0.997681	1.000000	
0	0	0	0	0	0	-500,000	0	3128X5F90	FREDDIE MAC		US3128X5F905	-500,000	1.022525	1.000000	
0	0	0	0	0	0	300,000	0	3128X5V96	FREDDIE MAC		US3128X5V966	300,000	1.005617	1.000000	
0	0	0	0	0	1,890,246	78,955,000	0	31359M2B8	FEDERAL NATIONAL MORTGAGE ASSO		US31359M2B87	0	1.004852	1.000000	
0	0	0	0	0	0	-326,000	0	31359ML84	FEDERAL NATIONAL MORTGAGE ASSO		US31359ML849	-326,000	1.009833	1.000000	
0	0	0	0	0	0	113,544,000	0	31398AKL5	FEDERAL NATIONAL MORTGAGE ASSO		US31398AKL51	113,544,000	1.005565	1.000000	
39,716	0	0	-1,862,495	0	0	-2,000,000	-39,716	912810PW2	U.S. TREASURY BOND		US912810PW27	-2,000,000	0.961106	1.000000	
0	0	0	0	0	0	200	193	912828HV5	U S TREASURY NOTE		US912828HV51	200	0.954825	1.000000	
0	0	0	0	0	0	20,500,000	20,305,825	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY90	20,500,000	0.990528	1.000000	
78,566,451	0	0	0	0	0	-79,509,000	-78,566,451	912828HZ6	U S TREASURY NOTE		US912828HZ65	-79,509,000	0.988146	1.000000	
0	0	0	0	0	0	500,000	0	25213EZD4	DEXIA CREDIT LOCAL/NEW YORK		US45213EZD48	500,000	0.997641	1.000000	
0	0	0	0	0	0	0	0	44924EAC4	IBM INTERNATIONAL GROUP CAPITA		US44924EAC49	0	1.001630	1.000000	
0	0	0	0	0	0	165	0	G00105201	G N M A PASS THRU POOL 105201XBRIGHT MORTGAGE COMPANY		US36214FX642	165	1.141172	1.000000	
0	0	0	0	0	0	0	0	G00604706	GNMA SF 30 YEAR			0	1.018047	1.000000	
0	0	0	0	0	0	0	0	G00618268	GNMA SF 30 YEAR			0	1.000156	1.000000	
0	0	0	0	0	0	447	0	G00485552	GNMA SF 30 YEAR			447	1.060256	1.000000	
0	0	0	0	0	0	515	0	G00533692	GNMA SF 30 YEAR			515	1.060237	1.000000	
0	0	0	0	0	0	12	0	G00561562	GNMA SF 30 YEAR			12	1.065473	1.000000	
0	0	0	0	0	0	549	0	G00564259	GNMA SF 30 YEAR			549	1.090243	1.000000	
0	0	0	0	0	0	0	0	G00600094	GNMA SF 30 YEAR			0	1.054219	1.000000	
350,520	0	0	0	0	351,148	-337,590	-350,520	G00640854	GNMA SF 30 YEAR			-337,580	1.038332	1.000000	
0	0	0	0	0	0	506,814	526,240	G00657523	GNMA SF 30 YEAR			506,814	1.038332	1.000000	
0	0	0	0	0	0	163,822	190,661	G00658019	GNMA SF 30 YEAR			163,822	1.038332	1.000000	
0	0	0	0	0	0	478,229	494,484	G00658592	GNMA SF 30 YEAR			478,229	1.038332	1.000000	
0	0	0	0	0	0	438,188	454,985	G00659686	GNMA SF 30 YEAR			438,188	1.038332	1.000000	
0	0	0	0	0	0	212,462	220,606	G00667863	GNMA SF 30 YEAR			212,462	1.038332	1.000000	
190,660	0	0	0	0	191,002	-183,822	-190,660	G00668397	GNMA SF 30 YEAR			-183,822	1.038332	1.000000	
0	0	0	0	0	0	451,700	0	G00672724	GNMA SF 30 YEAR			451,700	1.060247	1.000000	
0	0	0	0	0	0	337,580	350,520	G00677528	GNMA SF 30 YEAR			337,580	1.038332	1.000000	
454,880	0	0	0	0	455,696	-438,087	-454,880	G00677619	GNMA SF 30 YEAR			-438,087	1.038332	1.000000	
220,605	0	0	0	0	221,001	-212,461	-220,605	G00686381	GNMA SF 30 YEAR			-212,461	1.038332	1.000000	
1,020,724	0	0	0	0	1,022,554	-983,042	-1,020,724	G00686730	GNMA SF 30 YEAR			-983,042	1.038332	1.000000	
0	0	0	-1,058,358	0	1,053,983	-1,000,000	0	GGGGGGGGGG	GNMA SF 30 YEAR			-1,000,000	1.058358	1.000000	
0	0	0	0	0	0	499,950	511,400	I00004017	GNMA II-JUMBOS			499,950	1.022901	1.000000	
511,400	0	0	0	0	0	-499,951	-511,400	I00004060	GNMA II-JUMBOS			-499,951	1.022901	1.000000	
0	0	0	0	0	0	0	0	N00256916	FNMA SF 30 YEAR			0	0.966250	1.000000	
0	0	0	0	0	0	2,126,290	0	00252FAG6	AMT 2004-1 M3	AAMES MORTGAGE TRUST		2,126,290	0.899114	1.000000	
0	0	0	0	0	0	273,394	0	004421HD8	ACE 2004-SD1 A1	ACE SECURITIES CORP		US004421HD84	273,394	0.900480	1.000000

0	0	0	0	0	0	750,000	0	03072SVW2	AMSI 2004-R10 M6	AMERIQUEST MORTGAGE SECURITIES	US03072SVW24	750,000	0.750627	1.000000
0	0	0	0	0	0	3,700,000	0	040104TG6	ARSI 2006-W4 A2C	ARGENT SECURITIES INC	US040104TG69	0	0.800425	1.000000
0	0	0	0	0	0	500,000	0	04012MAP4	ARSI 2006-M1 A2B	ARGENT SECURITIES INC		500,000	0.910728	1.000000
0	0	0	0	0	0	459,660	0	04012XAC9	ARSI 2006-W5 A2B	ARGENT SECURITIES INC		459,660	0.920415	1.000000
0	0	0	0	0	0	3,925,000	0	04541GMD1	ABSHE 2004-HE7 M2	ASSET BACKED SECURITIES CORP H		3,925,000	0.831199	1.000000
0	0	0	0	0	0	10,000,000	0	04541GQD7	ABSHE 2005-HE2 M3	ASSET BACKED SECURITIES CORP H		10,000,000	0.849920	1.000000
0	0	0	0	0	0	15,271,000	0	05569GAC0	BNMCT 2007-1 A3	BNC MORTGAGE LOAN TRUST	US05569GAC06	0	0.885415	1.000000
0	0	0	0	0	0	6,039,336	0	07384YRY4	BSABS 2004-HE3 M2	BEAR STEARNS ASSET BACKED SECURITIES		6,039,336	0.850590	1.000000
0	0	0	0	0	0	1,500,000	0	126670LV8	CWL 2005-14 M7	COUNTRYWIDE ASSET-BACKED CERTI		1,500,000	0.800732	1.000000
0	0	0	0	0	0	109,134	0	126670LY2	CWL 2005-15 1AF1	COUNTRYWIDE ASSET-BACKED CERTI		109,134	0.991047	1.000000
0	0	0	0	0	0	4,700,000	0	126670RE0	CWL 2005-17 MV2	COUNTRYWIDE ASSET-BACKED CERTI		4,700,000	0.797179	1.000000
0	0	0	0	0	0	2,314,645	0	126670YG7	CWL 2006-5 2A2	COUNTRYWIDE ASSET-BACKED CERTI		2,314,645	0.915429	1.000000
0	0	0	0	0	0	133,682	0	126671AD5	CWL 2004-2 M5	COUNTRYWIDE ASSET-BACKED CERTI		133,682	0.800615	1.000000
0	0	0	0	0	0	7,137,333	0	126671RN6	CWL 2002-3 M1	COUNTRYWIDE ASSET-BACKED CERTI		7,137,333	0.720524	1.000000
0	0	0	0	0	0	3,607,000	0	126673NV6	CWL 2004-12 MV4	COUNTRYWIDE ASSET-BACKED CERTI		3,607,000	0.800557	1.000000
0	0	0	0	0	0	11,888,368	0	12668FAB0	CWHEL 2009-1 2A	COUNTRYWIDE HOME EQUITY LOAN T		11,888,368	0.821327	1.000000
0	0	0	0	0	0	1,000,000	0	12666VAC2	CWL 2007-7 2A2	COUNTRYWIDE ASSET-BACKED CERTI	US12666VAC28	1,000,000	0.875425	1.000000
0	0	0	0	0	0	1,150,000	0	17307GUS5	CMLTI 2005-OPT4 M2	CITIGROUP MORTGAGE LOAN TRUST		1,150,000	0.758770	1.000000
0	0	0	0	0	0	8,887,836	0	2254WQAH8	HEAT 2002-5 M1	HOME EQUITY ASSET TRUST		8,887,836	0.800399	1.000000
0	0	0	0	0	0	375,000	0	32027EAE1	FFML 2006-FF5 2A3	FIRST FRANKLIN MORTGAGE LOAN A	US32027EAE14	375,000	0.800425	1.000000
0	0	0	0	0	0	3,925,723	0	32027NFU0	FFML 2004 FFA M3-A	FFML		3,925,723	0.900676	1.000000
0	0	0	0	0	0	20,042	0	32027NVT5	FFML 2005-FF9 A2	FIRST FRANKLIN MORTGAGE LOAN A		20,042	0.990731	1.000000
0	0	0	0	0	0	1,000,000	0	32028HAD5	FFML 2006-FF10 A4	FIRST FRANKLIN MORTGAGE LOAN A		1,000,000	0.767424	1.000000
0	0	0	0	0	0	7,200,000	0	32113JCJ2	FNLC 2005-4 M2	FIRST NLC TRUST		7,200,000	0.767184	1.000000
0	0	0	0	0	0	2,000,000	0	35729PPA2	FHLT 2008-1 2A3	FREMONT HOME LOAN TRUST		0	0.909865	1.000000
0	0	0	0	0	0	13,502,601	0	361856AN7	GMACM 2000-HE2 A1	GMAC MORTGAGE CORP LOAN TRUST		13,502,601	0.750435	1.000000
0	0	0	0	0	0	2,462,487	0	361856ER4	GMACM 2006-HE1 A	GMAC MORTGAGE CORP LOAN TRUST	US361856ER48	2,462,487	0.744070	1.000000
0	0	0	0	0	0	0	0	36228FNP7	GSAMP 2003-FM1 M1	GSAMP TRUST		0	0.835312	1.000000
0	0	0	0	0	0	250,000	0	367910AU0	GEWMC 2005-2 A2C	GEWMC MORTGAGE SECURITIES LLC		250,000	0.780440	1.000000
0	0	0	0	0	0	58,053	0	40430GAF7	HFCHC 2005-2 M2	HFC HOME EQUITY LOAN ASSET BAC		58,053	0.701072	1.000000
0	0	0	0	0	0	0	0	40431XAA0	HFCHC 2007-3 APT	HFC HOME EQUITY LOAN ASSET BAC		0	0.838125	1.000000
0	0	0	0	0	0	3,629,157	0	437084BL8	HEAT 2004-2 M1	HOME EQUITY ASSET TRUST	US437084BL98	3,629,157	0.850487	1.000000
0	0	0	0	0	0	3,000,000	0	44328AAC4	HASC 2006-HE1 2A2	HSI ASSET SECURITIZATION CORP		0	0.806524	1.000000
0	0	0	0	0	0	930,876	0	46630KAR7	JPMAC 2007-HE1 AV1	JP MORGAN MORTGAGE ACQUISITION		930,876	0.932909	1.000000
0	0	0	0	0	0	782,238	0	525170CG9	LABS 2005-1 A	LEHMAN ABS CORP		782,238	0.700429	1.000000
0	0	0	0	0	0	400,000	0	542514HZ0	LBMLT 2004-4 M7	LONG BEACH MORTGAGE LOAN TRUST		400,000	0.800690	1.000000
0	0	0	0	0	0	2,800,000	0	542514NB6	LBMLT 2005-VL2 M1	LONG BEACH MORTGAGE LOAN TRUST		2,800,000	0.974490	1.000000
0	0	0	0	0	0	185,977	0	542514TS3	LBMLT 2006-2 2A2	LONG BEACH MORTGAGE LOAN TRUST		0	0.988716	1.000000
0	0	0	0	0	0	97,317,616	0	55352RAA6	MSHLC 2007-1 A	MSDWC HELOC TRUST	US55352RAA68	97,317,616	0.790415	1.000000
0	0	0	0	0	0	1,200,000	0	57643LQU3	MABS 2006-HE1 A4	MASTR ASSET BACKED SECURITIES		1,200,000	0.700447	1.000000
0	0	0	0	0	0	334,347	0	59020J3W3	MLMI 2006-VMIC1 A2B	MERRILL LYNCH MORTGAGE INVESTO	US59020J3W30	0	0.946271	1.000000
0	0	0	0	0	0	2,576,000	0	61744CJX5	MSAC 2004-HE9 M5	MORGAN STANLEY ABS CAPITAL I		2,576,000	0.750574	1.000000
0	0	0	0	0	0	8,140,832	0	61746WYU8	MSDWC 2003-NC1 M1	MORGAN STANLEY DEAN WITTER CAP		8,140,832	0.800574	1.000000
0	0	0	0	0	0	5,490,000	0	64352VKA8	NCHET 2005-1 M1	NEW CENTURY HOME EQUITY LOAN T	US64352VKA88	5,490,000	0.771099	1.000000
0	0	0	0	0	0	4,990,000	0	64352VKB6	NCHET 2005-1 M2	NEW CENTURY HOME EQUITY LOAN T	US64352VKB61	4,990,000	0.761104	1.000000
0	0	0	0	0	0	240,451	0	66968YAB8	NHEL 2006-5 A2A	NOVASTAR HOME EQUITY LOAN	US66968YAB83	240,451	0.970723	1.000000
0	0	0	0	0	0	1,603,187	0	68389FES9	OMLT 2004-1 M1	OPTION ONE MORTGAGE LOAN TRUST		1,603,187	0.840469	1.000000
0	0	0	0	0	0	901,574	0	68389FJF2	OMLT 2005-4 A3	OPTION ONE MORTGAGE LOAN TRUST	US68389FJF27	901,574	0.937942	1.000000
0	0	0	0	0	0	291,360	0	68400XBU3	OMLT 2003-5 M1	OPTION ONE MORTGAGE LOAN TRUST		291,360	0.795507	1.000000
0	0	0	0	0	0	3,000,000	0	68402CAD6	OMLT 2006-2 2A3	OPTION ONE MORTGAGE LOAN TRUST	US68402CAD65	3,000,000	0.863755	1.000000
0	0	0	0	0	0	22,531	0	691215AW7	OWNIT 2005-2 A2C	OWNIT MORTGAGE LOAN ASSET BACK	US691215AW74	22,531	0.810449	1.000000
0	0	0	0	0	0	1,000,000	0	74023PAB9	RAMP 2007-RZ1 A2	RESIDENTIAL ASSET MORTGAGE PRO		1,000,000	0.750425	1.000000
0	0	0	0	0	0	2,800,000	0	759950EE4	RANC 2004-4 MV2	RENAISSANCE HOME EQUITY LOAN T		2,800,000	0.710582	1.000000
0	0	0	0	0	0	622,439	0	76110WD78	RASC 2004-KS8 MI3	RESIDENTIAL ASSET SECURITIES C		622,439	0.940707	1.000000
0	0	0	0	0	0	409,564	0	76112B3R6	RAAC 2006-RP1 A3	RAAC SERIES	US76112B3R68	409,564	0.900937	1.000000
0	0	0	0	0	0	800,000	0	76112BXP0	RAAC 2005-RP2 M1	RAAC SERIES	US76112BXP02	800,000	0.879695	1.000000
0	0	0	0	0	0	1,090,356	0	79548KD62	SBM7 1998-NC6 M2	SALOMON BROTHERS MORTGAGE SECURITIES		1,090,356	0.700524	1.000000
0	0	0	0	0	0	2,730,000	0	81376YAD3	SABR 2006-HE1 A2C	SECURITIZED ASSET BACKED RECEI		0	0.760516	1.000000
0	0	0	0	0	0	279,000	0	83611DAB4	SVHE 2006-NLC1 A2	SOUNDVIEW HOME EQUITY LOAN TRU	US83611DAB47	279,000	0.765419	1.000000
0	0	0	0	0	0	500,000	0	83612TAC6	SVHE 2007-OPT1 2A2	SOUNDVIEW HOME EQUITY LOAN TRU	US83612TAC62	0	0.770424	1.000000
0	0	0	0	0	0	500,000	0	863576DG6	SASC 2005-WF4 M2	STRUCTURED ASSET SECURITIES CO	US863576DG61	500,000	0.700783	1.000000
0	0	0	0	0	0	4,000,000	0	863576DH4	SASC 2005-WF4 M3	STRUCTURED ASSET SECURITIES CO		4,000,000	0.779174	1.000000
0	0	0	0	0	0	16,319,733	0	86358EAN6	SAIL 2003-BC2 M1	SAIL		16,319,733	0.730552	1.000000
0	0	0	0	0	0	1,770,925	0	86358EAZ9	SAIL 2003-BC3 M1	SAIL		1,770,925	0.750557	1.000000
0	0	0	0	0	0	9,751,246	0	86358EFN1	SAIL 2003-BC12 M1	STRUCTURED ASSET INVT LOAN		9,751,246	0.825507	1.000000
0	0	0	0	0	0	4,229,001	0	86358EG03	SAIL 2004-2 M2	STRUCTURED ASSET INVESTMENT LO		4,229,001	0.830590	1.000000
0	0	0	0	0	0	4,250,000	0	86358ESK3	SAIL 2005-4 M1	STRUCTURED ASSET INVESTMENT LO		4,250,000	0.879490	1.000000
0	0	0	0	0	0	1,262,043	0	86358R6A0	ARC 2002 BC6 M1	ARC 2002 BC9 M1		1,262,043	0.730524	1.000000
0	0	0	0	0	0	0	0	86358RV45	ARC 2002 BC4 A	ARC		0	0.758050	1.000000
0	0	0	0	0	0	1,241,366	0	86359ATL7	SASCO 2003-AM1 M1	STRUC ASST SEC CORP		1,241,366	0.800548	1.000000
0	0	0	0	0	0	866,631	0	86359BW64	SASC 2005-WF1 M8	STRUCTURED ASSET SECURITIES CO		866,631	0.750627	1.000000
0	0	0	0	0	0	845,000	0	86359DCN5	SASC 2005-NC2 M5	STRUCTURED ASSET SECURITIES CO		845,000	0.858787	1.000000
0	0	0	0	0	0	2,279,117	0	863619AB8	SASC 2007-OS1 A2	STRUCTURED ASSET SECURITIES CO		2,279,117	0.884164	1.000000
0	0	0	0	0	0	19,118,000	0	86363WAF6	SASC 2007-BC3 2A2	STRUCTURED ASSET SECURITIES CO	US86363WAF68	0	0.875422	1.000000

0	0	0	0	0	539,410	0	90283ABW9	UCFCM 1998-2 A3	UCFCM MANUFACTURED HOUSING CNT	539,410	0.993916	1.000000
0	0	0	0	0	2,000,000	0	9497ENAG8	WFHET 2005-3 M7	WELLS FARGO HOME EQUITY TRUST	2,000,000	0.850590	1.000000
0	0	0	0	0	975,478	0	9497ERAP9	WFHET 2005-1 A11	WELLS FARGO HOME EQUITY TRUST	975,478	0.922937	1.000000
0	0	0	0	0	10,000,000	0	38741YCD9	GRANM 2006-3 A7	GRANITE MASTER ISSUER PLC	10,000,000	0.900904	1.000000
0	0	0	0	0	228,932	0	076036AF9	BEDFORD CDO LTD 8.080% 20110511 SERIES# 1A 144A	US076036AF92	228,932	1.004713	1.000000
0	0	0	0	0	6,230,827	0	464671AA4	ISLES CBO LTD 6.270% 20101027 SERIES# 1A 144A	US464671AA46	6,230,827	1.000906	1.000000
0	0	0	0	0	2,400,392	0	719011AB4	PHOENIX CDO LTD 7.010% 20110331 SERIES# 1A 144A	US719011AB41	2,400,392	1.012073	1.000000
0	0	0	0	0	-3,400,000	0	012828DL1	U S TREASURY NOTE		-3,400,000	1.025429	1.000000
0	0	0	0	0	704,737	0	31282XYN5	FHS 179 179 PO PRINCIPAL ONLY FHLMC STRIPPED		704,737	0.820281	1.000000
0	0	0	0	0	624,935	0	3128CU3D6	FHS 205 PO CMO SERIES PO FEDERAL HOME LOAN MTGE		624,935	0.814367	1.000000
0	0	0	0	0	2,668,058	0	3128CU7F7	FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP		2,668,058	0.825008	1.000000
0	0	0	0	0	643,862	0	3128CVBL7	FHS 208 208-PO PRINCIPAL ONLY FHLMC STRIPPED PC		643,862	0.806624	1.000000
0	0	0	0	0	2,924,659	0	3128CVKA1	FHS 213 PO FREDDIE MAC		2,924,659	0.786596	1.000000
0	0	0	0	0	4,210,880	0	3128CVLT9	FHS 214 PO FREDDIE MAC		4,210,880	0.795021	1.000000
0	0	0	0	0	4,586,206	0	3128CVSX3	FHS 217 PO FREDDIE MAC STRIP		4,586,206	0.789343	1.000000
0	0	0	0	0	11,955,867	0	3128CVXJ8	FHS 220 PO FREDDIE MAC STRIP		11,955,867	0.788589	1.000000
0	0	0	0	0	74,418,919	0	3128HVJX8	FHS 237 PO FREDDIE MAC		74,418,919	0.740516	1.000000
0	0	0	0	0	32,016,972	0	3128HWC62	FHR-242 PO FREDDIE MAC		32,016,972	0.774101	1.000000
0	0	0	0	0	44,670,638	0	3128HWJC2	FHS 2008-244 FREDDIE MAC		44,670,638	0.754288	1.000000
0	0	0	0	0	51,727,883	0	3128HWNR4	FHS 245 PO FREDDIE MAC		51,727,883	0.704209	1.000000
0	0	0	0	0	57,003,216	0	3128HWPJ0	FHS 246 PO FREDDIE MAC		57,003,216	0.770084	1.000000
0	0	0	0	0	337,587	0	31351B3K9	FHS 199 199-PO PRINCIPAL ONLY FHLMC STRIPPED PC		337,587	0.788035	1.000000
0	0	0	0	0	185,936	0	31351BSL5	FHS 200 PO CMO SERIES PO FEDERAL HOME LOAN MTGE		185,936	0.773472	1.000000
0	0	0	0	0	142,451	0	31351BWO4	FHS 197 PO CMO SERIES PO FEDERAL HOME LOAN MTGE		142,451	0.765862	1.000000
0	0	0	0	0	104,853	0	31364HB71	FNMA TRUST 000237 PO CLASS 1 PRINCIPAL ONLY		104,853	0.848649	1.000000
0	0	0	0	0	549,846	0	31364JZK8	FNS 309-PO CMO SER 309 FEDERAL NATIONAL MTGE ASSN		549,846	0.825761	1.000000
0	0	0	0	0	0	0	31364JX8	FNS 311-1 CMO SERIES 311 FANNIEMAE STRIP	US31364JX85	0	0.757424	1.000000
0	0	0	0	0	2,468,050	0	31364JF40	FNS 303-PO 303-PO CMO SER 303 FEDERAL NATL MTGE ASSN		2,468,050	0.829851	1.000000
0	0	0	0	0	84,954	0	3136FAZ22	FNS 340 1 FANNIE MAE	US3136FAZ227	84,954	0.708129	1.000000
0	0	0	0	0	409,432	0	3136FAA8	FNS 000313 PO CLASS 1 PRINCIPAL ONLY		409,432	0.793848	1.000000
0	0	0	0	0	6,567,733	0	3136FACG3	FNS 315 PO FEDERAL NATIONAL MTGE ASSN		6,567,733	0.799780	1.000000
0	0	0	0	0	3,654,949	0	3136FADJ6	FNS 316 PO FEDERAL NATL MTGE ASSN		3,654,949	0.787285	1.000000
0	0	0	0	0	799,489	0	3136FAHA1	FNT 319-PO FEDERAL NATL MTGE ASSN		799,489	0.778564	1.000000
0	0	0	0	0	7,303,911	0	3136FAKL3	FNS 321 1 PO FEDERAL NATL MTGE ASSN		7,303,911	0.774824	1.000000
0	0	0	0	0	1,401,712	0	3136FANR7	FNT 324-PO FEDERAL NATL MTGE ASSN		1,401,712	0.764518	1.000000
0	0	0	0	0	9,939,052	0	3136FAQR4	FNS 326 1 FANNIE MAE STRIP		9,939,052	0.748089	1.000000
0	0	0	0	0	802,498	0	3136FAV90	FNS 338 1 FANNIEMAE STRIP		802,498	0.743844	1.000000
0	0	0	0	0	16,968,538	0	3136FAVE6	FNS 329 PO FANNIEMAE STRIP		16,968,538	0.746736	1.000000
0	0	0	0	0	3,496,886	0	3136FC5M4	FNS 377 1 FANNIE MAE		-70,811.042	0.710757	1.000000
0	0	0	0	0	27,316,624	0	3136FCBC9	FNS 346 1 FANNIE MAE		27,316,624	0.743509	1.000000
0	0	0	0	0	124,818,659	0	3136FCD78	FNS 367 1 FANNIE MAE		124,818,659	0.734628	1.000000
0	0	0	0	0	0	0	3136FCD55	FNS 347 1 FANNIE MAE		0	0.707646	1.000000
0	0	0	0	0	0	0	3136FCCK9	FNS 352 1 FANNIE MAE		0	0.736948	1.000000
0	0	0	0	0	16,602,158	0	3136FCLC8	FNS 353 1 FANNIE MAE		16,602,158	0.709463	1.000000
0	0	0	0	0	30,285,229	0	3136FCXJ0	FNS 363 1 FANNIE MAE		30,285,229	0.733761	1.000000
0	0	0	0	0	3,799,926	0	3136FEAA0	FNS 370 1 FANNIE MAE		3,799,926	0.758452	1.000000
0	0	0	0	0	5,942,209	0	3136FENW8	FNS 379 1 FANNIE MAE		-82,101.508	0.740231	1.000000
0	0	0	0	0	100,000,000	99,313,768	912828HX1	U S TREASURY NOTE	US912828HX18	100,000,000	0.993138	1.000000
0	0	0	0	0	6,000,000	5,928,872	912828HZ6	U S TREASURY NOTE	US912828HZ65	6,000,000	0.988146	1.000000
0	0	0	0	0	1	1	F001N0179	FHLMC GOLD ARM 30YR		1	1.030270	1.000000
0	0	0	0	0	1	1	F001N0258	FHLMC GOLD ARM 30YR		1	1.030480	1.000000
0	0	0	0	0	1	1	F001N0266	FHLMC GOLD ARM 30YR		1	1.031300	1.000000
0	0	0	0	0	1	1	F001N0288	FHLMC GOLD ARM 30YR		1	1.030730	1.000000
0	0	0	0	0	1	1	F001N0289	FHLMC GOLD ARM 30YR		1	1.031000	1.000000
295,629,319	0	-101,625,754	0	0	-400,000,000	-295,629,319	912828HX1	U S TREASURY NOTE	US912828HX18	-400,000,000	0.993138	1.000000
0	0	0	0	0	92,000,000	90,909,375	912828HZ6	U S TREASURY NOTE	US912828HZ65	92,000,000	0.988146	1.000000
6,307,593	0	0	0	0	-6,000,000	-6,307,593	912828GG9	U S TREASURY NOTE		-6,000,000	1.051266	1.000000
16,005	0	-5,345,106	0	0	-5,100,000	-16,006	912828GG7	U S TREASURY NOTE		-5,100,000	1.051199	1.000000
0	0	0	0	0	2,250,000	0	00254EAB8	SWEDISH EXPORT CREDIT	US00254EAB83	2,250,000	0.987311	1.000000
0	0	0	0	0	1,000	0	05568HDG9	BNP PARIBAS U.S MEDIUM-TERM NOT	US05568HDG92	1,000	0.973290	1.000000
0	0	0	0	0	50,000	0	05567LML8	***BNP PARIBAS / US MEDIUM TERM NT	MEDIUM TERM US05567LML89	50,000	0.960649	1.000000
0	0	0	0	0	855,000	0	05567LPL5	BNP PARIBAS	US05567LPL52	855,000	1.089212	1.000000
0	0	0	0	0	3,775,000	0	74977ENJ8	RABOBANK NEDERLAND NVNY	US74977ENJ81	3,775,000	1.002856	1.000000
0	0	0	0	0	3,547,000	3,827,388	912810PT9	U.S. TREASURY BOND	US912810PT97	3,547,000	1.022864	1.000000
12,661,968	0	0	0	0	-12,039,000	-12,661,968	912810PU6	U S TREASURY BOND		39,362,000	1.051833	1.000000
0	0	0	0	0	520,000	545,831	912828CT5	U S TREASURY NOTE		520,000	1.049676	1.000000
0	0	0	0	0	39	42	912828HA1	U S TREASURY NOTE		39	1.067265	1.000000
0	0	0	0	0	38,000	38,853	912828HH6	U S TREASURY NOTE	US912828HH67	38,000	1.017193	1.000000
7,462,381	0	-4,137,324	0	0	-12,000,000	-7,462,381	912828HR4	U S TREASURY NOTE	US912828HR40	-12,000,000	0.966642	1.000000
598,134	0	-5,360,893	0	0	-6,000,000	-596,134	912828HX1	U S TREASURY NOTE	US912828HX18	1,100,000	0.993138	1.000000
981,613	0	0	0	0	-991,000	-981,613	912828HY9	U S TREASURY NOTE	US912828HY90	-11,891,000	0.990528	1.000000
0	0	0	0	0	46,449,000	45,898,365	912828HZ6	U S TREASURY NOTE	US912828HZ65	67,589,000	0.988146	1.000000
0	0	0	0	0	11,000,000	10,869,599	912828HZ6	U S TREASURY NOTE	US912828HZ65	0	0.988146	1.000000
9,326,342	0	-14,740,821	0	0	-25,000,000	-9,326,342	912828EN6	U S TREASURY NOTE	US912828EN62	-23,000,000	1.046938	1.000000

910,996	0	-5,406,049	0	0	-6,000,000	-910,996	912828FW5	U S TREASURY NOTE	US912828FW52	-6,000,000	1,053,173	1,000,000
0	0	0	0	0	2,273,912	0	05947NFG4	BALL 2004-BBA4 K	BANC OF AMERICA LARGE LOAN INC	2,273,912	0.910307	1,000,000
0	0	0	0	0	2,500,000	0	52519NLE2	LBFR 2005-LLFA K	LEHMAN BROTHERS FLOATING RATE	2,500,000	0.902057	1,000,000
0	0	0	0	0	100	0	52109BAB2	LBIE FUNDING TRUST SERIES 2004		100	1.000000	1,000,000
0	0	0	0	0	7,350,000	0	742718CA5	PROCTER & GAMBLE CO	(BLB13-35BPS)	7,350,000	1.001789	1,000,000
0	0	0	0	0	216	0	79126CDK5	RACERS RESTRUCTURED CERT-144A WENHANCED RETURNS(98-UC		216	1.068502	1,000,000
0	0	0	0	0	100	0	76126CNP3	RACERS SERIES 2004-6		100	1.000000	1,000,000
0	0	-720,082	0	0	-850,000	0	912810FP8	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	US912810FP85	-850,000	1.107788	1,000,000
0	0	0	0	0	1	0	RACR425TR	RACER SERIES 2004-25-TR	EQUITY CERTIFICATE	1	1.000000	1,000,000
0	0	0	0	0	1,082,025	0	05950QBNO	BALL 2006-BIX1 JCP	BANC OF AMERICA LARGE LOAN INC	1,082,025	0.945570	1,000,000
0	0	0	0	0	1,249,441	0	05950QBQ3	BALL 2006-BIX1 KCP	BANC OF AMERICA LARGE LOAN INC	1,249,441	0.908720	1,000,000
0	0	0	0	0	7,071,931	0	128164BA9	COMM 2005-FL11 F	COMMERCIAL MORTGAGE PASS THROU	7,071,931	0.945545	1,000,000
0	0	0	0	0	4,000,000	0	12638CAC2	CSMC 2006-TFLA A2	CREDIT SUISSE MORTGAGE CAPITAL	4,000,000	0.921337	1,000,000
0	0	0	0	0	6,000,000	0	22545RCQ7	CSMC 2006-TF2A SVB	CREDIT SUISSE MORTGAGE CAPITAL	6,000,000	0.916442	1,000,000
0	0	0	0	0	1,219,457	0	46925YJ20	JPMCC 2006-FL1A E	JP MORGAN CHASE COMMERCIAL MOR	1,219,457	0.865442	1,000,000
0	0	0	0	0	4,732,691	0	46625YJ20	JPMCC 2006-FL1A F	JP MORGAN CHASE COMMERCIAL MOR	4,732,691	0.823657	1,000,000
0	0	0	0	0	4,660,912	0	46625YJ46	JPMCC 2006-FL1A G	JP MORGAN CHASE COMMERCIAL MOR	4,660,912	0.826802	1,000,000
0	0	0	0	0	2,627,945	0	46629RAL8	JPMCC 2006-FL2A H	JP MORGAN CHASE COMMERCIAL MOR	2,627,945	0.838087	1,000,000
0	0	0	0	0	50,000	0	52519NJE5	LBFR 2004-LLFA C	LEHMAN BROTHERS FLOATING RATE	50,000	0.970182	1,000,000
0	0	0	0	0	7,000,000	0	52519NKK1	LBFR 2005-LLFA C	LEHMAN BROTHERS FLOATING RATE	0	0.937657	1,000,000
0	0	0	0	0	2,000,000	0	52519NKZ8	LBFR 2005-LLFA E	LEHMAN BROTHERS FLOATING RATE	0	0.934757	1,000,000
0	0	0	0	0	2,817,979	0	52521TAN7	LBFR 2008-LLFA C	LEHMAN BROTHERS FLOATING RATE	0	0.911675	1,000,000
0	0	0	0	0	657,528	0	52521TAS6	LBFR 2008-LLFA E	LEHMAN BROTHERS FLOATING RATE	657,528	0.843277	1,000,000
0	0	0	0	0	5,000,000	0	61745SAK8	MSC 2006-XLF G	MORGAN STANLEY CAPITAL I	5,000,000	0.921437	1,000,000
0	0	0	0	0	14,000,000	0	61745SAL4	MSC 2006-XLF H	MORGAN STANLEY CAPITAL I	14,000,000	0.901447	1,000,000
0	0	0	0	0	16,331,416	0	929796VK6	WBCMT 2004-WL4A J	WACHOVIA BANK COMMERCIAL MORTG	16,331,416	0.958807	1,000,000
0	0	0	0	0	1,487	0	10782TAV8	BRIARWOOD CP TRUST		1,487	1.000000	1,000,000
0	0	0	0	0	180,277	0	2177M8AF9	CORAL CP TRUST		180,277	1.000000	1,000,000
0	0	0	0	0	209,000	0	36959RHV0	C/P GENERAL ELECTRIC CAPITAL SERVICES		209,000	0.994207	1,000,000
0	0	0	0	0	41,000	0	36960LF26	C/P GENERAL ELECTRIC COMPANY		41,000	1.000000	1,000,000
0	0	0	0	0	137,000	0	912795H87	U S TREASURY BILL	US912795H871	137,000	0.990230	1,000,000
0	0	0	0	0	2,000	0	912828EC0	U S TREASURY NOTE	US912828EC08	2,000	1.016537	1,000,000
0	0	0	0	0	1,284,000	0	912828FJ4	U S TREASURY NOTE	US912828FJ42	1,284,000	1.024183	1,000,000
0	0	0	0	0	844,000	0	912828FM7	U S TREASURY NOTE	US912828FM70	844,000	1.021778	1,000,000
0	0	0	0	0	1,000	0	912828FT2	U S TREASURY NOTE	US912828FT20	1,000	1.016554	1,000,000
0	0	0	0	0	80,481,000	0	05570GAD5	BNCM 2007-4 A4	BNC MORTGAGE LOAN TRUST	80,481,000	0.798749	1,000,000
0	0	0	0	0	160,282,387	0	86364XAB2	SASC 2007-BNC1 A2	STRUCTURED ASSET SECURITIES CO	160,282,387	0.790782	1,000,000
0	0	0	0	0	210,126,000	0	86365DAD1	SASCO 2007-BC4 A4	STRUCTURED ASSETS SECURITIES C	210,126,000	0.758682	1,000,000
0	0	0	0	0	5,700,000	0	912828EN6	U S TREASURY NOTE	US912828EN62	5,700,000	1.046368	1,000,000
0	0	0	0	0	9,000	0	912828HY9	U S TREASURY NOTE	US912828HY90	9,000	0.990528	1,000,000
82,380	0	-43,115	0	0	-127,000	-82,380	912828HZ6	U S TREASURY NOTE	US912828HZ65	-127,000	0.988145	1,000,000
0	0	0	0	0	431	0	F00140169	FED. HOME LOAN MTG. CORP. - PC		431	1.063314	1,000,000
0	0	0	0	0	7	0	F00170060	FEDL HOME LOAN MTG CORP#17006PART/CTF PASS THRU POOL CF		7	1.131183	1,000,000
0	0	0	0	0	4,436	0	F00170225	FED. HOME LOAN MTG. CORP. - PC		4,436	1.063295	1,000,000
0	0	0	0	0	5,304	0	F00A01382	GOLD PC 30 YEAR - FHLMC		5,304	1.098610	1,000,000
0	0	0	0	0	3,536	0	F00A23563	GOLD PC 30 YEAR - FHLMC		3,536	0.938562	1,000,000
0	0	0	0	0	11,174	0	F00A32200	GOLD PC 30 YEAR - FHLMC		11,174	0.938563	1,000,000
0	0	0	0	0	7,007	0	F00A34214	GOLD PC 30 YEAR - FHLMC		7,007	1.037708	1,000,000
0	0	0	0	0	771,747	0	F00A35769	GOLD PC 30 YEAR - FHLMC		771,747	0.998017	1,000,000
1,533,352	0	0	0	0	-1,633,724	-1,533,352	F00A47209	GOLD PC 30 YEAR - FHLMC	US3128K8AJ50	-1,633,724	0.938562	1,000,000
0	0	0	0	0	906,784	0	F00A52052	GOLD PC 30 YEAR - FHLMC		906,784	1.037707	1,000,000
75,182	0	0	0	0	-73,688	-75,182	F00A52756	GOLD PC 30 YEAR - FHLMC		-73,688	1.020557	1,000,000
0	0	0	0	0	2,594	0	F00A54426	GOLD PC 30 YEAR - FHLMC		2,594	1.058058	1,000,000
0	0	0	0	0	46,182	0	F00A61279	GOLD PC 30 YEAR - FHLMC		46,182	1.037707	1,000,000
826,611	0	0	0	0	-826,263	-826,611	F00A62947	GOLD PC 30 YEAR - FHLMC		-826,263	0.998017	1,000,000
85,165	0	0	0	0	-85,449	-85,165	F00A63930	GOLD PC 30 YEAR - FHLMC		-85,449	1.020557	1,000,000
194,042	0	0	0	0	-190,134	-194,042	F00A64998	GOLD PC 30 YEAR - FHLMC		-190,134	1.020557	1,000,000
0	0	0	0	0	3,172,907	0	F00A66997	GOLD PC 30 YEAR - FHLMC		3,172,907	1.068021	1,000,000
0	0	0	0	0	1,496,143	0	F00A69977	GOLD PC 30 YEAR - FHLMC		1,496,143	1.068021	1,000,000
50,013	0	0	0	0	-49,008	-50,013	F00A67285	GOLD PC 30 YEAR - FHLMC		-49,008	1.020557	1,000,000
0	0	0	0	0	538,318	0	F00A67488	GOLD PC 30 YEAR - FHLMC		538,318	1.068021	1,000,000
0	0	0	0	0	373,244	0	F00A68812	GOLD PC 30 YEAR - FHLMC		373,244	1.037707	1,000,000
0	0	0	0	0	358,774	0	F00A69056	GOLD PC 30 YEAR - FHLMC		358,774	1.068021	1,000,000
196,200	0	0	0	0	-192,248	-196,200	F00A69290	GOLD PC 30 YEAR - FHLMC		-192,248	1.020557	1,000,000
0	0	0	0	0	1,473,657	0	F00A69836	GOLD PC 30 YEAR - FHLMC		1,473,657	1.068021	1,000,000
0	0	0	0	0	771,228	0	F00A69837	GOLD PC 30 YEAR - FHLMC		771,228	1.068021	1,000,000
0	0	0	0	0	895,293	0	F00A69956	GOLD PC 30 YEAR - FHLMC		895,293	1.058059	1,000,000
0	0	0	0	0	189,616	0	F00A70438	GOLD PC 30 YEAR - FHLMC		189,616	1.068021	1,000,000
0	0	0	0	0	2,750,511	0	F00A70595	GOLD PC 30 YEAR - FHLMC		2,750,511	1.068021	1,000,000
0	0	0	0	0	1,500,000	0	F00A72306	GOLD PC 30 YEAR - FHLMC		1,500,000	1.037707	1,000,000
0	0	0	0	0	464,293	0	F00A73121	GOLD PC 30 YEAR - FHLMC		464,293	1.037707	1,000,000
0	0	0	0	0	257,109	0	F00A74210	GOLD PC 30 YEAR - FHLMC		257,109	1.068021	1,000,000
250,156	0	-111,369	0	0	-362,243	-250,156	F00A74272	GOLD PC 30 YEAR - FHLMC		-362,243	0.998017	1,000,000
0	0	0	0	0	2,870,889	0	F00A74388	GOLD PC 30 YEAR - FHLMC		2,870,889	1.020557	1,000,000

0	0	0	0	0	1,555,003	0	F00A74971	GOLD PC 30 YEAR - FHLMC		1,555,003	1.068021	1.000000
0	0	0	0	0	2,892	0	F00A76494	GOLD PC 30 YEAR - FHLMC		2,892	0.938564	1.000000
351,149	0	0	0	0	-344,076	-351,149	F00A76590	GOLD PC 30 YEAR - FHLMC		-344,076	1.020557	1.000000
0	0	0	0	614,416	569,100	0	F00A76708	GOLD PC 30 YEAR - FHLMC		569,100	0.998017	1.000000
276,861	0	0	0	0	-277,411	-276,861	F00A76887	GOLD PC 30 YEAR - FHLMC		-277,411	0.998017	1.000000
0	0	0	0	0	52,000	0	F00A76977	GOLD PC 30 YEAR - FHLMC		52,000	0.998017	1.000000
0	0	0	0	0	188,169	0	F00A77248	GOLD PC 30 YEAR - FHLMC		188,169	0.970868	1.000000
0	0	0	0	1,701,685	2,580,878	250,155	F00A77251	GOLD PC 30 YEAR - FHLMC		2,580,878	0.998017	1.000000
0	0	0	0	0	2,000,100	0	F00A77440	GOLD PC 30 YEAR - FHLMC		2,000,100	0.938563	1.000000
0	0	0	0	749,982	782,022	0	F00A78028	GOLD PC 30 YEAR - FHLMC		782,022	0.998017	1.000000
0	0	0	0	0	1,415,442	0	F00A78036	GOLD PC 30 YEAR - FHLMC		1,415,442	0.998017	1.000000
0	0	0	0	0	164	0	F00C00765	GOLD PC 30 YEAR - FHLMC	US31292GZ661	164	1.058067	1.000000
0	0	0	0	0	3,601	0	F00C00896	GOLD PC 30 YEAR - FHLMC	US31292G7H32	3,601	1.068020	1.000000
0	0	0	0	0	1,541	0	F00C01351	GOLD PC 30 YEAR - FHLMC	US31292HQ15	1,541	1.037705	1.000000
0	0	0	0	0	15,033	0	F00C01647	GOLD PC 30 YEAR - FHLMC		15,033	0.938562	1.000000
0	0	0	0	0	599	0	F00C46812	GOLD PC 30 YEAR - FHLMC	US31298FR956	599	1.068030	1.000000
0	0	0	0	0	207	0	F00C48016	GOLD PC 30 YEAR - FHLMC		207	1.037708	1.000000
0	0	0	0	0	95	0	F00C59271	GOLD PC 30 YEAR - FHLMC	US31298WJQ96	95	1.058031	1.000000
0	0	0	0	0	68	0	F00C75805	GOLD PC 30 YEAR - FHLMC		68	1.037688	1.000000
0	0	0	0	0	5,574	0	F00G00901	GOLD PC 30 YEAR - FHLMC		5,574	1.068021	1.000000
0	0	0	0	0	282	0	F00G01217	GOLD PC 30 YEAR - FHLMC	US31283HK611	282	1.058027	1.000000
51,896	0	0	0	0	-51,969	-51,896	F00G03111	GOLD PC 30 YEAR - FHLMC		-51,969	0.998017	1.000000
0	0	0	0	0	471,471	0	F00G03347	GOLD PC 30 YEAR - FHLMC		471,471	1.068021	1.000000
188,432	0	0	0	0	-184,638	-188,432	F00G03514	GOLD PC 30 YEAR - FHLMC		-184,638	1.020557	1.000000
140,991	0	0	0	0	-138,122	-140,991	F00G03616	GOLD PC 30 YEAR - FHLMC		-138,122	1.020557	1.000000
0	0	0	0	4,039,908	223,286	0	F00G03715	GOLD PC 30 YEAR - FHLMC		223,286	0.998017	1.000000
0	0	0	0	0	15,929	0	F00G03810	GOLD PC 30 YEAR - FHLMC		15,929	1.058059	1.000000
0	0	0	0	10,099,769	198,609	0	F00G03812	GOLD PC 30 YEAR - FHLMC		198,609	0.998017	1.000000
0	0	0	0	0	2,198,930	0	F00G03823	GOLD PC 30 YEAR - FHLMC		2,198,930	1.068021	1.000000
0	0	0	0	0	117,748	0	F00G03831	GOLD PC 30 YEAR - FHLMC		117,748	1.037707	1.000000
933,930	0	0	0	0	-935,789	-933,930	F00G03833	GOLD PC 30 YEAR - FHLMC		-935,788	0.998017	1.000000
189,454	0	0	0	0	-185,638	-189,454	F00G03988	GOLD PC 30 YEAR - FHLMC		-185,638	1.020557	1.000000
204,089	0	0	0	0	-199,978	-204,089	F00G04005	GOLD PC 30 YEAR - FHLMC		-199,978	1.020557	1.000000
84,943	0	0	0	274,383	-83,232	-84,943	F00G04177	GOLD PC 30 YEAR - FHLMC		-83,232	1.020557	1.000000
0	0	0	0	115,285	268,240	0	F00G04214	GOLD PC 30 YEAR - FHLMC		268,240	0.998017	1.000000
0	0	0	0	0	716,101	0	F00G04226	GOLD PC 30 YEAR - FHLMC		716,101	1.020557	1.000000
0	0	0	0	0	430,868	0	F00G04253	GOLD PC 30 YEAR - FHLMC		430,868	1.037707	1.000000
0	0	0	0	0	553,317	0	F00G04261	GOLD PC 30 YEAR - FHLMC		553,317	1.037707	1.000000
1,022,123	0	0	0	565,690	-1,001,534	-1,022,123	F00G04263	GOLD PC 30 YEAR - FHLMC		-1,001,534	1.020557	1.000000
0	0	0	0	0	1,305	0	F00G04281	GOLD PC 30 YEAR - FHLMC		1,305	0.998016	1.000000
0	0	0	0	0	1,539	0	F00G04283	GOLD PC 30 YEAR - FHLMC		1,539	0.998020	1.000000
139,438	0	0	0	183,618	-136,630	-139,438	F00G08217	GOLD PC 30 YEAR - FHLMC		-136,630	1.020557	1.000000
0	0	0	0	0	116	0	F00G80106	GOLD PC 30 YEAR - FHLMC		116	1.084457	1.000000
0	0	0	0	0	304,208	0	F00J05329	GOLD PC 15 YEAR - FHLMC		304,208	1.039347	1.000000
0	0	0	0	0	250,000	0	F00J07754	GOLD PC 15 YEAR - FHLMC		250,000	0.975203	1.000000
0	0	0	0	0	85,170	0	F00J07931	GOLD PC 15 YEAR - FHLMC		85,170	0.975203	1.000000
0	0	0	0	0	749,875	753,544	G00658498	GNMA SF 30 YEAR		749,875	1.004892	1.000000
413,191	0	0	0	416,870	-411,179	-413,191	G00659692	GNMA SF 30 YEAR		-411,179	1.004892	1.000000
200,978	0	0	0	202,799	-200,000	-200,978	G00669033	GNMA SF 30 YEAR		-200,000	1.004892	1.000000
552,565	0	0	0	557,571	-549,475	-552,565	G00689067	GNMA SF 30 YEAR		-549,475	1.004892	1.000000
0	0	0	0	0	529,882	550,193	G00673697	GNMA SF 30 YEAR		529,882	1.038332	1.000000
253,360	0	0	0	253,460	-244,007	-253,360	G00674450	GNMA SF 30 YEAR		-244,007	1.038332	1.000000
0	0	0	0	0	411,179	413,190	G00679899	GNMA SF 30 YEAR		411,179	1.004892	1.000000
296,935	0	0	0	297,052	-285,973	-296,935	G00686361	GNMA SF 30 YEAR		-285,973	1.038332	1.000000
0	0	0	0	0	262,068	0	N00124947	FNMA SF 30 YEAR		262,068	1.058609	1.000000
0	0	0	0	0	1,700	0	N00157753	FNMA SF 30 YEAR		1,700	1.064702	1.000000
0	0	0	0	0	34	0	N00174550	FNMA GTD PASS THRU POOL#174550FNMA	R/M/D 8.50 US31367N2P94	34	1.060396	1.000000
0	0	0	0	0	10,402	0	N00252982	FNMA SF 30 YEAR		10,402	1.064701	1.000000
0	0	0	0	0	0	0	N00255412	FNMA SF 30 YEAR	US31371LVD80	0	1.014453	1.000000
0	0	0	0	0	4,472	0	N00255925	FNMA 15 YEAR		4,472	1.015674	1.000000
0	0	0	0	17,978	104,953	0	N00256394	FNMA SF 30 YEAR		104,953	1.036691	1.000000
0	0	0	0	0	121,771	0	N00256449	FNMA SF 30 YEAR		121,771	1.036691	1.000000
0	0	0	0	0	0	0	N00256552	FNMA SF 30 YEAR	US31371M5M52	0	0.992969	1.000000
0	0	0	0	0	1,808,153	0	N00256674	FNMA SF 30 YEAR		1,808,153	1.019620	1.000000
0	0	0	0	0	859,422	0	N00256715	FNMA 20 YEAR		859,422	1.022432	1.000000
0	0	0	0	0	913,514	119,884	N00256802	FNMA 20 YEAR		913,514	1.003955	1.000000
0	0	0	0	0	0	0	N00256811	FNMA SF 30 YEAR		0	2.050781	1.000000
0	0	0	0	0	0	0	N00256877	FNMA SF 30 YEAR		0	0.966250	1.000000
54,046	0	0	0	611,841	-52,133	-54,046	N00256884	FNMA SF 30 YEAR		-52,133	1.036691	1.000000
0	0	0	0	0	0	0	N00256968	FNMA 15 YEAR		0	0.972656	1.000000
196,638	0	0	0	0	-189,679	-196,638	N00256973	FNMA SF 30 YEAR		-189,679	1.036691	1.000000
0	0	0	0	0	0	0	N00256979	FNMA SF 30 YEAR		0	0.966250	1.000000
0	0	0	0	0	0	0	N00257003	FNMA SF 30 YEAR	US31371NNU53	0	0.992969	1.000000
0	0	0	0	0	0	0	N00257004	FNMA SF 30 YEAR		0	1.014453	1.000000

0	0	0	0	0	19,240	0	N00922776	FNMA SF 30 YEAR	19,240	1.036691	1.000000
0	0	0	0	0	174,443	0	N00923177	FNMA SF 30 YEAR	174,443	1.064701	1.000000
0	0	0	0	0	329,854	0	N00925222	FNMA SF 30 YEAR	329,854	1.036691	1.000000
176,629	0	0	0	176,870	-170,378	-176,629	N00928158	FNMA SF 30 YEAR	-170,378	1.036691	1.000000
327,507	0	0	0	329,284	-327,965	-327,507	N00928628	FNMA 15 YEAR	-327,965	0.998602	1.000000
0	0	0	0	0	280,742	0	N00928778	FNMA SF 30 YEAR	280,742	1.036691	1.000000
0	0	0	0	0	46,786	0	N00928862	FNMA 15 YEAR	46,786	1.015674	1.000000
775,875	0	0	0	0	-752,242	-775,875	N00928961	FNMA 15 YEAR	-752,242	1.031417	1.000000
23,852	0	0	0	0	-24,575	-23,852	N00928988	FNMA SF 30 YEAR	-24,575	0.970556	1.000000
0	0	0	0	84,418	20,247	0	N00929035	FNMA SF 30 YEAR	20,247	1.036691	1.000000
0	0	0	0	96,520	276,810	0	N00929050	FNMA 15 YEAR	276,810	1.015674	1.000000
0	0	0	0	0	292,047	153,061	N00929474	FNMA 15 YEAR	292,047	0.998602	1.000000
0	0	0	0	0	1,000,000	0	N00933807	FNMA SF 30 YEAR	1,000,000	0.970556	1.000000
83,598	0	0	0	0	-85,607	-83,598	N00933906	FNMA 15 YEAR	-85,607	0.976531	1.000000
0	0	0	0	0	85,606	0	N00933915	FNMA 15 YEAR	85,606	0.976531	1.000000
0	0	0	0	0	377,768	0	N00940731	FNMA SF 30 YEAR	377,768	1.036691	1.000000
327,434	0	0	0	329,212	-327,893	-327,434	N00940914	FNMA 15 YEAR	-327,893	0.998602	1.000000
0	0	0	0	0	0	0	N00941280	FNMA SF 30 YEAR	0	1.585882	1.000000
0	0	0	0	90,612	411,220	0	N00942166	FNMA SF 30 YEAR	411,220	1.036691	1.000000
0	0	0	0	0	0	0	N00942477	FNMA 15 YEAR	0	1.028250	1.000000
264,262	0	0	0	662,775	-254,809	-264,262	N00943807	FNMA SF 30 YEAR	-254,809	1.036691	1.000000
209,568	0	0	0	209,853	-202,151	-209,568	N00943716	FNMA SF 30 YEAR	-202,151	1.036691	1.000000
447,764	0	0	0	446,147	-431,816	-447,764	N00944038	FNMA SF 30 YEAR	-431,816	1.036691	1.000000
0	0	0	0	0	389,007	0	N00944350	FNMA SF 30 YEAR	389,007	1.036691	1.000000
0	0	0	0	0	1,917	0	N00944959	FNMA 15 YEAR	1,917	0.976533	1.000000
0	0	0	0	769,788	153,840	0	N00946007	FNMA SF 30 YEAR	153,840	1.036691	1.000000
0	0	0	0	0	195,283	0	N00946684	FNMA 15 YEAR	195,283	1.031417	1.000000
449,931	0	0	0	450,544	-434,007	-449,931	N00946924	FNMA SF 30 YEAR	-434,007	1.036691	1.000000
0	-2,875,051	0	0	0	-2,819,729	0	N00947909	FNMA SF 30 YEAR	-2,819,729	1.019620	1.000000
0	-185,676	0	0	0	-182,104	0	N00948092	FNMA SF 30 YEAR	-182,104	1.019620	1.000000
412,358	0	0	0	414,598	-412,358	-412,358	N00948456	FNMA 15 YEAR	-412,358	0.998602	1.000000
0	0	0	0	0	0	0	N00949516	FNMA SF 30 YEAR	0	1.031094	1.000000
123,706	0	0	0	139,238	-119,328	-123,706	N00949529	FNMA SF 30 YEAR	-119,328	1.036691	1.000000
0	0	0	0	0	152,517	0	N00950361	FNMA 15 YEAR	152,517	1.031417	1.000000
0	0	0	0	0	76,988	0	N00950567	FNMA 15 YEAR	76,988	1.031417	1.000000
0	0	0	0	0	0	0	N00952308	FNMA SF 30 YEAR	0	1.031094	1.000000
524,499	0	0	0	0	-514,406	-524,499	N00952349	FNMA SF 30 YEAR	-514,406	1.019620	1.000000
0	0	0	0	0	0	0	N00952367	FNMA SF 30 YEAR	0	1.333333	1.000000
0	0	0	0	1,000,000	1,031,417	1,000,000	N00952762	FNMA 15 YEAR	1,000,000	1.031417	1.000000
440,532	0	0	0	441,132	-424,940	-440,532	N00953018	FNMA SF 30 YEAR	-424,940	1.036691	1.000000
0	0	0	0	245,232	154,152	0	N00953266	FNMA SF 30 YEAR	154,152	1.036691	1.000000
120,118	0	0	0	118,829	-115,866	-120,118	N00954897	FNMA SF 30 YEAR	-115,866	1.036691	1.000000
955,810	0	0	0	0	-921,982	-955,810	N00955031	FNMA SF 30 YEAR	-921,982	1.036691	1.000000
0	0	0	0	0	0	0	N00955425	FNMA SF 30 YEAR	0	1.014453	1.000000
0	0	0	0	0	598,512	0	N00955771	FNMA SF 30 YEAR	598,512	1.036691	1.000000
0	0	0	0	0	32,322	0	N00956192	FNMA 15 YEAR	32,322	1.031417	1.000000
0	0	0	0	0	0	0	N00956206	FNMA SF 30 YEAR	0	1.000000	1.000000
309,260	0	0	0	308,423	-296,314	-309,260	N00956808	FNMA SF 30 YEAR	-296,314	1.036691	1.000000
0	0	0	0	747,350	184,310	0	N00959270	FNMA SF 30 YEAR	184,310	1.036691	1.000000
0	0	0	0	941,509	678,184	0	N00959472	FNMA SF 30 YEAR	678,184	1.036691	1.000000
0	0	0	0	0	337,663	0	N00959805	FNMA SF 30 YEAR	337,663	1.036691	1.000000
0	0	0	0	45,884	40,748	0	N00960470	FNMA SF 30 YEAR	40,748	1.036691	1.000000
0	0	0	0	139,857	175,017	169,864	N00960717	FNMA SF 30 YEAR	175,017	0.970556	1.000000
977,904	0	0	0	985,239	-980,154	-977,904	N00960928	FNMA SF 30 YEAR	-980,154	0.997705	1.000000
0	0	0	0	0	845,985	0	N00961119	FNMA SF 30 YEAR	845,985	1.036691	1.000000
680,932	0	0	0	0	-691,899	-690,932	N00961305	FNMA 15 YEAR	-691,899	0.998602	1.000000
299,580	0	0	0	0	-300,000	-299,580	N00961402	FNMA 15 YEAR	-300,000	0.998602	1.000000
0	0	0	0	0	686,629	0	N00961452	FNMA SF 30 YEAR	686,629	1.036691	1.000000
0	0	0	0	0	0	0	N00961513	FNMA SF 30 YEAR	0	0.996250	1.000000
0	0	0	0	4,516,683	502,858	0	N00962072	FNMA SF 30 YEAR	4,516,683	0.938562	1.000000
0	0	0	0	0	502,858	0	N00962075	FNMA SF 30 YEAR	502,858	1.036691	1.000000
74,787	0	0	0	75,294	-77,056	-74,787	N00962370	FNMA SF 30 YEAR	-77,056	0.970555	1.000000
0	0	0	0	0	164,776	158,569	N00962440	FNMA SF 30 YEAR	164,776	0.970556	1.000000
172,394	0	0	0	1,541,105	-177,624	-172,394	N00962687	FNMA SF 30 YEAR	-177,624	0.970556	1.000000
295,994	0	0	0	297,601	-296,409	-295,994	N00962704	FNMA 15 YEAR	-296,409	0.998602	1.000000
0	0	0	0	0	510,951	0	N00962727	FNMA 15 YEAR	510,951	0.976531	1.000000
560,480	0	0	0	563,523	-561,265	-560,480	N00962872	FNMA 15 YEAR	-561,265	0.998602	1.000000
0	0	0	0	0	710,827	689,897	N00962957	FNMA SF 30 YEAR	710,827	0.970556	1.000000
542,490	0	0	0	545,435	-543,249	-542,490	N00963231	FNMA 15 YEAR	-543,249	0.998602	1.000000
484,639	0	0	0	487,270	-485,317	-484,639	N00963257	FNMA 15 YEAR	-485,317	0.998602	1.000000
118,922	0	0	0	179,765	-122,530	-118,922	N00963284	FNMA SF 30 YEAR	-122,530	0.970556	1.000000
258,767	0	0	0	260,172	-259,129	-258,767	N00963505	FNMA 15 YEAR	-259,129	0.998602	1.000000
35,391	0	0	0	35,896	-36,465	-35,391	N00963507	FNMA SF 30 YEAR	-36,465	0.970555	1.000000
0	0	0	0	0	0	0	N00965667	FNMA SF 30 YEAR	0	0.998250	1.000000

0	0	0	0	0	486,689	0	N00666336	FNMA SF 30 YEAR	486,689	1.036691	1.000000
28,751	0	0	0	418,284	-27,734	-28,751	N00986434	FNMA SF 30 YEAR	-27,734	1.036691	1.000000
787,161	0	0	0	784,821	-759,302	-787,161	N00986604	FNMA SF 30 YEAR	-759,302	1.036691	1.000000
191,748	0	0	0	0	-192,018	-191,748	N00986889	FNMA 15 YEAR	-192,018	0.998602	1.000000
48,212	0	0	0	48,283	-46,506	-48,212	N00986714	FNMA SF 30 YEAR	-46,506	1.036691	1.000000
0	0	0	0	0	0	0	N00986720	FNMA SF 30 YEAR	0	1.000000	1.000000
0	0	0	0	361,504	0	0	N00986722	FNMA SF 30 YEAR	0	1.031094	1.000000
0	0	0	0	0	0	0	N00986723	FNMA SF 30 YEAR	0	0.992989	1.000000
0	0	0	0	0	120,754	0	N00987010	FNMA 15 YEAR	120,754	1.031417	1.000000
386,547	0	0	0	388,645	-387,089	-386,547	N00967352	FNMA 15 YEAR	-387,088	0.998602	1.000000
0	0	0	0	0	135,266	0	N00988251	FNMA SF 30 YEAR	135,266	1.036691	1.000000
303,855	0	0	0	0	-313,073	-303,855	N00988370	FNMA SF 30 YEAR	-313,073	0.970556	1.000000
3,100,486	0	0	0	0	-3,303,441	-3,100,486	N00989848	FNMA SF 30 YEAR	-3,303,441	0.938563	1.000000
5,763,765	0	0	0	5,703,658	-5,938,624	-5,763,765	N00989859	FNMA SF 30 YEAR	-5,938,624	0.970556	1.000000
53,860	0	0	0	55,031	-55,494	-53,860	N00970032	FNMA SF 30 YEAR	-55,494	0.970556	1.000000
207,089	0	0	0	60,319	-213,372	-207,089	N00971419	FNMA SF 30 YEAR	-213,372	0.970556	1.000000
0	0	0	0	0	263,980	0	N00972227	FNMA 15 YEAR	263,980	1.015674	1.000000
0	0	-540,751	0	0	-541,508	0	N00972237	FNMA 15 YEAR	-541,508	0.998602	1.000000
0	0	0	0	0	0	0	N00972282	FNMA SF 30 YEAR	0	1.000000	1.000000
0	0	0	0	0	0	0	N00972284	FNMA SF 30 YEAR	0	2.000000	1.000000
0	0	0	0	305,645	220,002	0	N00972588	FNMA SF 30 YEAR	220,002	0.970556	1.000000
0	0	0	0	0	440,437	0	N00972840	FNMA SF 30 YEAR	440,437	0.970556	1.000000
0	0	0	0	3,545,193	318,311	0	N00973051	FNMA SF 30 YEAR	318,311	0.970556	1.000000
71,400	0	0	0	71,498	-86,873	-71,400	N00973439	FNMA SF 30 YEAR	-86,873	1.036691	1.000000
0	0	0	0	0	0	0	N00973702	FNMA SF 30 YEAR	0	0.992989	1.000000
124,945	0	0	0	136,293	-128,736	-124,945	N00973810	FNMA SF 30 YEAR	-128,736	0.970556	1.000000
79,919	0	0	0	81,061	-82,343	-79,919	N00973859	FNMA SF 30 YEAR	-82,343	0.970556	1.000000
0	0	0	0	0	355,373	0	N00973929	FNMA SF 30 YEAR	355,373	0.970556	1.000000
179,883	0	0	0	0	-180,134	-179,883	N00973992	FNMA 15 YEAR	-180,134	0.998602	1.000000
0	0	0	0	0	182,034	0	N00974708	FNMA SF 30 YEAR	182,034	0.970556	1.000000
0	0	0	0	0	1,140,225	0	N00974744	FNMA SF 30 YEAR	1,140,225	0.970556	1.000000
0	0	0	0	0	489,048	0	N00974753	FNMA 15 YEAR	489,048	0.976531	1.000000
0	0	0	0	0	639,942	621,069	N00974754	FNMA SF 30 YEAR	639,942	0.970556	1.000000
0	0	0	0	0	540,130	0	N00974759	FNMA SF 30 YEAR	540,130	1.036691	1.000000
0	0	0	0	0	341,988	0	N00974777	FNMA SF 30 YEAR	341,988	0.970556	1.000000
0	0	0	0	0	382,546	371,282	N00975453	FNMA SF 30 YEAR	382,546	0.970556	1.000000
429,809	0	0	0	0	-430,411	-429,809	N00975497	FNMA 15 YEAR	-430,411	0.998602	1.000000
0	0	0	0	0	971,938	0	N00975787	FNMA SF 30 YEAR	971,938	0.970556	1.000000
57,825	0	0	0	0	-58,006	-57,825	N00975872	FNMA 15 YEAR	-58,006	0.998602	1.000000
0	0	0	0	725,167	251,554	0	N00975945	FNMA SF 30 YEAR	251,554	0.970556	1.000000
78,255	0	0	0	0	-80,829	-78,255	N00977023	FNMA SF 30 YEAR	-80,829	0.970556	1.000000
0	0	0	0	0	2,342,160	1,107,205	N00981537	FNMA 15 YEAR	2,342,160	0.998602	1.000000
0	0	0	0	0	706,986	808,363	N00981546	FNMA 15 YEAR	706,986	0.976531	1.000000
0	0	0	0	0	445,834	244,277	N00981615	FNMA 15 YEAR	445,834	1.031417	1.000000
0	0	0	0	0	676,192	0	N00981616	FNMA 15 YEAR	676,192	1.015674	1.000000
0	0	0	0	810,495	4,193,253	4,123,404	N00981930	FNMA 15 YEAR	4,193,253	0.998602	1.000000
61,072	0	0	0	61,968	-62,925	-61,072	N00982455	FNMA SF 30 YEAR	-62,925	0.970556	1.000000
50,346	0	0	0	0	-51,873	-50,346	N00982484	FNMA SF 30 YEAR	-51,873	0.970556	1.000000
539,471	0	0	0	609,544	-565,837	-539,471	N00982794	FNMA SF 30 YEAR	-565,837	0.970556	1.000000
67,866	0	0	0	68,927	-69,925	-67,866	N00982832	FNMA SF 30 YEAR	-69,925	0.970556	1.000000
0	0	0	0	0	1,000,100	958,389	N00982874	FNMA 15 YEAR	1,000,100	0.998602	1.000000
293,833	0	0	0	299,627	-302,747	-293,833	N00983541	FNMA SF 30 YEAR	-302,747	0.970556	1.000000
0	0	0	0	0	862,973	0	N00983617	FNMA SF 30 YEAR	862,973	0.970556	1.000000
0	0	0	0	0	0	0	399823E23	GENERAL ELECTRIC CAPITAL CORP	0	0.987960	1.000000
0	0	0	0	0	-15,000,000	-15,000,000	313384XT1	FEDERAL HOME LOAN BANK DIN	-15,000,000	0.999833	1.000000
0	0	0	0	0	-100,000,000	-100,000,000	313384YE3	FEDERAL HOME LOAN BANK DIN	-100,000,000	0.999222	1.000000
0	0	0	0	0	-20,000,000	-20,000,000	313384YJ6	FEDERAL HOME LOAN MTGE DIN	-20,000,000	0.999001	1.000000
0	0	0	0	0	-25,000,000	-25,000,000	313588YB5	FEDERAL NATL MTGE ASSN DIN	-25,000,000	0.999389	1.000000
0	0	0	0	0	7,500,000	0	004375EK3	ACCR 2005-4 M1	7,500,000	0.880865	1.000000
0	0	0	0	0	9,500,000	0	040104PC9	ARSI 2005-W3 M1	9,500,000	0.954872	1.000000
0	0	0	0	0	18,000,000	0	058521AA3	BLTN 2006-1A A1	18,000,000	0.752654	1.000000
0	0	0	0	0	10,500,000	0	058521AB1	BALLANTYNE 2006-1A A2A	10,500,000	0.804255	1.000000
0	0	0	0	0	9,000,000	0	058521AC9	BALLANTYNE 2006-1A A2B	9,000,000	0.824288	1.000000
0	0	0	0	0	5,056,123	0	07325NBM3	BAYV 2005-C A1C	5,056,123	0.935388	1.000000
0	0	0	0	0	7,129,049	0	07325NCX8	BAYV 2006-A 2A4	7,129,049	0.850373	1.000000
0	0	0	0	0	416,087	0	12638EAA2	CSMC 2006-CF2 A1	416,087	0.980930	1.000000
0	0	0	0	0	13,462,770	0	126670EY0	CWL 2005-12 A4	13,462,770	0.974508	1.000000
0	0	0	0	0	10,000,000	0	17305EDU6	CCCI 2007-A4 A4	10,000,000	0.958524	1.000000
0	0	0	0	0	10,500,000	0	362334PJ7	GSAMP 2006-FM1 A2C	10,500,000	0.883325	1.000000
0	0	0	0	0	17,000,000	0	42805RAK5	HERTZ 2005-1 A4	17,000,000	0.892940	1.000000
0	0	0	0	0	13,200,000	0	456806JM5	INABS 2006-D A1I3	13,200,000	0.870440	1.000000
0	0	0	0	0	4,375,979	0	542514KR4	LBMLT 2005-2 M1	4,375,979	0.968370	1.000000
0	0	0	0	0	11,555,000	0	59021AAC2	MLMI 2006-FM1 A2C	11,555,000	0.799825	1.000000
0	0	0	0	0	15,000,000	0	83611XAC8	SVHE 2006-EQ2 A3	15,000,000	0.750425	1.000000

0	0	0	0	0	0	3,262,405	0	86359DPN1	SASC 2005-55 A2	STRUCTURED ASSET SECURITIES CO	3,262,405	0.990439	1.000000	
0	0	0	0	0	0	10,594,351	0	86363HAB8	SASC 2007-EO1 A2	STRUCTURED ASSET SECURITIES CO	10,594,351	0.910414	1.000000	
0	0	0	0	0	0	10,171,000	0	86363HAC6	SASC 2007-EO1 A3	STRUCTURED ASSET SECURITIES CO	10,171,000	0.840429	1.000000	
0	0	0	0	0	0	16,772,214	0	31396V4A3	FNR 2007-58 OG	FANNIE MAE	16,772,214	0.764465	1.000000	
0	0	0	0	0	0	2,269,572	0	31396VHH4	FNR 2007-30 GO	FANNIE MAE	2,269,572	0.713018	1.000000	
0	0	0	0	0	0	10,935,782	0	31396V3H7	FNR 2007-75 JO	FANNIE MAE	10,935,782	0.753550	1.000000	
0	0	0	0	0	0	10,996,997	0	31396V3L8	FNR 2007-75 VO	FANNIE MAE	10,996,997	0.751658	1.000000	
0	0	0	0	0	0	4,856,855	0	31396WER3	FNR07-54 PO	FANNIE MAE	4,856,855	0.777381	1.000000	
0	0	0	0	0	0	4,408,294	0	31396WFL5	FNR07-54 NO	FANNIE MAE	4,408,294	0.711262	1.000000	
0	0	0	0	0	0	4,831,685	0	31396WKP0	FNW 2007-W6 PO	FANNIE MAE	4,831,685	0.763739	1.000000	
0	0	0	0	0	0	11,242,988	0	31396WKX3	FNW 2007-W6 OP	FANNIE MAE	11,242,988	0.780875	1.000000	
0	0	0	0	0	0	1,820,584	0	31396X2J2	FNR 2007-109 GO	FANNIE MAE	1,820,584	0.716070	1.000000	
0	0	0	0	0	0	3,721,863	0	31396X2Y9	FNR 2007-109 PO	FANNIE MAE	3,721,863	0.708832	1.000000	
0	0	0	0	0	0	74,719,257	0	31396X3F9	FNR 2007-109 WO	FANNIE MAE	74,719,257	0.767623	1.000000	
0	0	0	0	0	0	36,444,124	0	31396X3G7	FNR 2007-109 LO	FANNIE MAE	36,444,124	0.735810	1.000000	
0	0	0	0	0	0	7,361,244	0	31396X6L3	FNR07-116 DO	FANNIE MAE	7,361,244	0.722200	1.000000	
0	0	0	0	0	0	15,682,304	0	31396X6Q2	FNR 2007-116 AO	FANNIE MAE	15,682,304	0.762868	1.000000	
0	0	0	0	0	0	4,673,817	0	31396X8W9	FNR 2007-116 OB	FANNIE MAE	4,673,817	0.784505	1.000000	
0	0	0	0	0	0	21,658,258	0	31396XQ88	FNR 2007-103 AO	FANNIE MAE	21,658,258	0.713079	1.000000	
0	0	0	0	0	0	20,583,934	0	31396XY81	FNR 2007-109 AO	FANNIE MAE	20,583,934	0.715821	1.000000	
0	0	0	0	0	0	3,501,690	0	31396XZ49	FNR 2007-109 BO	FANNIE MAE	3,501,690	0.775675	1.000000	
0	0	0	0	0	0	7,282,337	0	31396XZ72	FNR 2007-109 DO	FANNIE MAE	7,282,337	0.720942	1.000000	
0	0	0	0	0	0	13,638,410	0	31396YCG3	FNR 2008-1 AO	FANNIE MAE	13,638,410	0.760323	1.000000	
0	0	0	0	0	0	7,362,141	0	31396YCW0	FNR 2008-1 BO	FANNIE MAE	7,362,141	0.759701	1.000000	
0	0	0	0	0	0	14,692,721	0	31396YC23	FNR 2008-1 CO	FANNIE MAE	14,692,721	0.772855	1.000000	
0	0	0	0	0	0	7,373,255	0	31396YDD1	FNR 2008-1 DO	FANNIE MAE	7,373,255	0.759533	1.000000	
0	0	0	0	0	0	7,495,014	0	31396YEX6	FNR08-1 NO	FANNIE MAE	7,495,014	0.799170	1.000000	
0	0	0	0	0	0	29,016,308	0	31396YFY4	FNR08-1 MO	FANNIE MAE	29,016,308	0.750543	1.000000	
0	0	0	0	0	0	7,558,347	0	31396YKS0	FNR 2008-10 HO	FANNIE MAE	7,558,347	0.742196	1.000000	
0	0	0	0	0	0	8,815,990	0	31396YKZ4	FNR 2008-10 LO	FANNIE MAE	8,815,990	0.717002	1.000000	
0	0	0	0	0	0	8,662,911	0	31396YLH3	FNR 2008-10 ES	FANNIE MAE	8,662,911	0.858120	1.000000	
0	0	0	0	0	0	8,910,999	0	31397EM93	FHR 3262 KO	FREDDIE MAC	8,910,999	0.720035	1.000000	
0	0	0	0	0	0	6,666,631	0	31397FMF6	FHR-3264 TS	FREDDIE MAC	6,666,631	0.725563	1.000000	
0	0	0	0	0	0	13,846,712	0	31397GNV2	FHR 3303 LO	FREDDIE MAC	13,846,712	0.714812	1.000000	
0	0	0	0	0	0	10,582,788	0	31397GRZ5	FHR-3297 BO	FREDDIE MAC	10,582,788	0.726750	1.000000	
0	0	0	0	0	0	7,220,810	0	31397GS43	FHR-3297 CO	FREDDIE MAC	7,220,810	0.774123	1.000000	
0	0	0	0	0	0	5,755,036	0	31397H7D4	FHR-3311 JO	FREDDIE MAC	5,755,036	0.738552	1.000000	
0	0	0	0	0	0	2,130,086	0	31397HA81	FHR-3311 TO	FREDDIE MAC	2,130,086	0.775527	1.000000	
0	0	0	0	0	0	5,124,189	0	31397JK4	FHR 3336 LO	FREDDIE MAC	5,124,189	0.757681	1.000000	
0	0	0	0	0	0	4,995,327	0	31397KC74	FHR 3355 AO	FREDDIE MAC	4,995,327	0.744139	1.000000	
0	0	0	0	0	0	7,152,340	0	31397KCB5	FHR 3355 BO	FREDDIE MAC	7,152,340	0.732130	1.000000	
0	0	0	0	0	0	3,642,122	0	31397KLA7	FHR-3368 AO	FREDDIE MAC	3,642,122	0.715282	1.000000	
0	0	0	0	0	0	7,312,203	0	31397KVF5	FHR-3378 AO	FREDDIE MAC	7,312,203	0.723758	1.000000	
0	0	0	0	0	0	649,523	0	31397LHJ1	FNR 2008-38 BZ	FANNIE MAE	649,523	1.003097	1.000000	
0	0	0	0	0	0	486,243	0	31397LJV2	FNR 2008-38 OV	FANNIE MAE	486,243	0.719566	1.000000	
0	0	0	0	0	0	22,181,086	0	31397LKB4	FNR 2008-36 AO	FANNIE MAE	22,181,086	0.759456	1.000000	
0	0	0	0	0	0	7,875,660	0	31397LKM0	FNR 2008-36 DO	FANNIE MAE	7,875,660	0.705467	1.000000	
0	0	0	0	0	0	9,251,243	0	31397LKR9	FNR 2008-36 YS	FANNIE MAE	9,251,243	1.137859	1.000000	
0	0	0	0	0	0	150,000,000	0	31397LRQ4	FNR08-46 CF	FANNIE MAE	0	1.000710	1.000000	
0	0	0	0	0	0	5,769,231	0	31397LSA8	FNR08-48 MO	FANNIE MAE	5,769,231	0.737700	1.000000	
0	0	0	0	0	0	36,339,330	0	31397PG79	FHR 3363 CO	FREDDIE MAC	36,339,330	0.710942	1.000000	
0	0	0	0	0	0	7,511,453	0	31397PU40	FHR 3408 AO	FREDDIE MAC	7,511,453	0.712692	1.000000	
0	0	0	0	0	0	7,299,454	0	31397PU81	FHR-3408 BO	FREDDIE MAC	7,299,454	0.762354	1.000000	
0	0	0	0	0	0	7,542,351	0	31397RC61	FHR 3416 BO	FREDDIE MAC	7,542,351	0.711633	1.000000	
0	0	0	0	0	0	7,818,651	0	31397T3X8	FHR-3424 BO	FREDDIE MAC	7,818,651	0.725847	1.000000	
0	0	0	0	0	0	7,668,638	0	31397T4B5	FHR-3424 DO	FREDDIE MAC	7,668,638	0.735146	1.000000	
0	0	0	0	0	0	1,556,332	0	31397T4U3	FHR-3424 OK	FREDDIE MAC	1,556,332	0.707224	1.000000	
0	0	0	0	0	0	300,567	0	31397T4V1	FHR-3424 OL	FREDDIE MAC	300,567	0.704466	1.000000	
0	0	0	0	0	0	7,665,360	0	31397T4Z2	FHR 3424 PO	FREDDIE MAC	7,665,360	0.736242	1.000000	
0	0	0	0	0	0	11,163,130	0	31397T5G3	FHR-3424 YS	FREDDIE MAC	11,163,130	1.215504	1.000000	
0	0	0	0	0	0	3,078,924	0	31397TEE8	FHR-3450 AO	FREDDIE MAC	3,078,924	0.757428	1.000000	
0	0	0	0	0	0	5,000,000	0	31397TEF5	FHR-3450 AZ	FREDDIE MAC	5,000,000	0.996597	1.000000	
0	0	0	0	0	0	3,846,154	0	31397TEM0	FHR-3450 CO	FREDDIE MAC	3,846,154	0.727990	1.000000	
0	0	0	0	0	0	1,923,077	0	31397TEQ1	FHR-3450 DO	FREDDIE MAC	1,923,077	0.743500	1.000000	
0	0	0	0	0	0	2,680,721	0	383742RJ4	GNR 2008-15 CO	GOVT NATIONAL MORTGAGE (GNMA)	2,680,721	0.750009	1.000000	
0	0	0	0	0	0	1,480,932	0	38375JQ81	GNR07-31 BO	GOVT NATIONAL MORTGAGE (GNMA)	1,480,932	0.730098	1.000000	
0	0	0	0	0	0	8,088,569	0	38375K3K6	GNR07-50 AO	GOVT NATIONAL MORTGAGE (GNMA)	8,088,569	0.737742	1.000000	
0	0	0	0	0	0	2,368,338	0	86362DAC8	SASC 2008-RF1 AO	STRUCTURED ASSET SECURITIES CO	2,368,338	0.709859	1.000000	
0	0	0	0	0	0	3,224,114	0	86365CAC5	SASC 2007-RF2 IA3	STRUCTURED ASSETS SECURITIES CO	3,224,114	0.786466	1.000000	
0	0	0	0	0	0	6,089,699	0	86366HAC4	SASC 2008-1 1AS	STRUCTURED ASSET SECURITIES CO	6,089,699	0.764105	1.000000	
0	0	0	0	0	0	347,700,000	345,313,973	912828HX1	U S TREASURY NOTE		0	0.993138	1.000000	
0	0	0	0	0	0	-53,700,000	-53,191,356	912828HY9	U S TREASURY NOTE	SERIES K-2013	US912828HY9	-53,700,000	0.990528	1.000000
0	0	0	0	0	0	220,000,000	217,391,984	912828HZ6	U S TREASURY NOTE		US912828HZ6	220,000,000	0.988146	1.000000
0	0	0	0	0	0	0	0	912828JA9	U S TREASURY NOTE		US912828JA9	240,000,000	0.999766	1.000000

0	0	0	0	0	387,593	0	3133T6RN3	FHLMG 1807 1807-A CMO SER 1807FEDERAL HOME LOAN MTGE GOL	387,593	1.011548	1.000000
0	0	0	0	0	306,937	0	VZ31	LB LAKELAND GP INVESTORS LLC LB LAKELAND GP INVESTORS LLC	306,937	1.000000	1.000000
0	0	0	0	0	11,389,218	0	VZ32	LB LAKELAND LP INVESTORS LLC WHOLE LOAN	11,389,218	1.000000	1.000000
0	0	0	0	0	20,647,452	0	WB28	LB STAMFORD LLC WHOLE LOAN	20,647,452	5.843319	1.000000
0	0	0	0	0	25,000,000	0	VH5993	FONTAINEBLEAU RESORTS LLC WHOLE LOAN	25,000,000	1.000000	1.000000
0	0	0	0	0	20,000,004	0	VH5994	FONTAINEBLEAU EQUITY HOLDINGS WHOLE LOAN	20,000,004	1.000000	1.000000
0	0	0	0	0	500	0	VH8805	LB ALLEGIANCE LLC WHOLE LOAN	500	1.000000	1.000000
0	0	0	0	0	87,931,305	0	VH8819	230 PARK LB MEZZ HOLDINGS LLC WHOLE LOAN	87,931,305	0.930868	1.000000
0	0	0	0	0	7,011,000	0	VH6228	LB METRO OFFICE LLC WHOLE LOAN	7,011,000	1.000000	1.000000
0	0	0	0	0	6,581,250	0	VH8580	LB LAKESIDE FOUR LLC WHOLE LOAN	6,581,250	1.000000	1.000000
0	0	0	0	0	3,700,000	0	VH8856	LB NP MASTER LLC WHOLE LOAN	3,700,000	1.000000	1.000000
0	0	0	0	0	1	0	TK39	LB ESCONDIDO LLC-CRV IV LB ESCONDIDO LLC-CRV IV	1	1.000000	1.000000
0	0	0	0	0	18,736,855	0	TM36	LB NORCO LAND LLC-CRV V LB NORCO LAND LLC-CRV V	18,736,855	0.782770	1.000000
0	0	0	0	0	1	0	TY18	LB COACHELLA-INDIO LLC-CRV WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0	TZ72	LB REDLANDS 102 LLC- CRV XVI WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	2,520,134	0	UE70	LB HEMET 55-CRV XXV WHOLE LOAN	2,520,134	1.000000	1.000000
0	0	0	0	0	1	0	VH58	LB EASTLAKE LLC WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0	VJ67	LB ANTIOCH LLC VJ67 LB ANTIOCH LLC VJ67	1	1.000000	1.000000
0	0	0	0	0	1	0	VL36	LB FAIRFIELD LLC WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	6,147,727	0	VU49	LB CRV XLII LLC LB CRV XLII LLC	6,147,727	1.000000	1.000000
0	0	0	0	0	2,486,489	0	VV45	LB LAS VEGAS LLC LB LAS VEGAS LLC	2,486,489	0.798913	1.000000
0	0	0	0	0	2,214,954	0	VW29	LB EL DORADO LLC WHOLE LOAN	2,214,954	1.000000	1.000000
0	0	0	0	0	891,971	0	WA81	LB LANCASTER LLC WHOLE LOAN	891,971	1.000000	1.000000
0	0	0	0	0	15,000,000	0	WA83	LB WAIKOLA LLC WHOLE LOAN	15,000,000	1.000000	1.000000
0	0	0	0	0	4,715,934	0	WD17	LB BRENTWOOD LLC WHOLE LOAN	4,715,934	1.000000	1.000000
0	0	0	0	0	5,043,805	0	WD44	LB DUBLIN LLC WHOLE LOAN	5,043,805	0.954108	1.000000
0	0	0	0	0	2,629,336	0	WE06	LB DIAMOND VALLEY LLC - CRV XLVWHOLE LOAN	2,629,336	1.000000	1.000000
0	0	0	0	0	1,662,793	0	WE300	LB WA MILL CREEK LLC WHOLE LOAN	1,662,793	1.000000	1.000000
0	0	0	0	0	2,119,563	0	WE69	LB NEV-SPANISH SPRINGS LLC WHOLE LOAN	2,119,563	0.937037	1.000000
0	0	0	0	0	4,374,914	0	VH5804	LB HILLCREST LLC WHOLE LOAN	4,374,914	0.771424	1.000000
0	0	0	0	0	69,581	0	UA66	LB TROXLER RESIDENTIALVENTURES4WHOLE LOAN	69,581	1.000000	1.000000
0	0	0	0	0	360,533	0	UA69	LB TROXLER RESIDENTIALVENTURES7WHOLE LOAN	360,533	1.000000	1.000000
0	0	0	0	0	1	0	UA73	LB TROXLERRESIDENTIALVENTURES13LBTROXLERRESIDENTIALVEN	1	1.000000	1.000000
0	0	0	0	0	1	0	UA85	LB TROXLER RESIDENTIALVENTURES1B TROXLER RESIDENTIALVEN	1	1.000000	1.000000
0	0	0	0	0	20,583,877	0	UC97	LB TROXLER RESIDENTIAL VENTUREWHOLE LOAN	20,583,877	0.854256	1.000000
0	0	0	0	0	7,125,000	0	UG33	LB TROXLER RESID VENT 14 LLCLBWHOLE LOAN	7,125,000	0.859649	1.000000
0	0	0	0	0	1	0	UZ05	LB TROXLER RESIDENTIAL VEN 21LWHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	3,762,000	0	WA54	LB TROXLER RES VENT 38 LLC LB TROXLER RES VENT 38 LLC	3,762,000	1.000000	1.000000
0	0	0	0	0	4,150,000	0	VU71	LB EAST OCEAN LLC WHOLE LOAN	4,150,000	1.000000	1.000000
0	0	0	0	0	8,064,000	0	WE356	LB TIRADOR LLC WHOLE LOAN	8,064,000	1.000000	1.000000
0	0	0	0	0	2,598,000	0	VH5735	LB NV 740 PILOT LLC WHOLE LOAN	2,598,000	1.000000	1.000000
0	0	0	0	0	12,420,000	0	VH8562	LB NEV CENTENNIAL HILLS LLC WHOLE LOAN	12,420,000	1.000000	1.000000
0	0	0	0	0	5,200,000	0	WE303	LB WEST 12TH STREET LLC WHOLE LOAN	5,200,000	0.990000	1.000000
0	0	0	0	0	8,610,242	0	VH4235	LB KELLEY HOUSE LLC WHOLE LOAN	8,610,242	0.978598	1.000000
0	0	0	0	0	6,835,212	0	VH5117	LB 607 HUDSON STREET LLC WHOLE LOAN	6,835,212	1.000000	1.000000
0	0	0	0	0	10,529,895	0	SM72	LB COLORADO SPRINGS LLC MANAGING	10,529,895	1.000446	1.000000
0	0	0	0	0	3,133,112	0	SX50	LB SPRING CREEK LLC WHOLE LOAN	3,133,112	0.797183	1.000000
0	0	0	0	0	23,115,882	0	TD83	RIVER SOUND DEVELOPMENT LLC WHOLE LOAN	23,115,882	0.884686	1.000000
0	0	0	0	0	13,516,293	0	VL10	LB FEB 2005 NAGOG PARK DRIVE LWHOLE LOAN	13,516,293	0.779622	1.000000
0	0	0	0	0	5,354,971	0	VV22	PAMI APARTMENTS LLC WHOLE LOAN	5,354,971	1.000926	1.000000
0	0	0	0	0	7,920,884	0	WE32	LB DEERWOOD PROPERTY LP WHOLE LOAN	7,920,884	0.737147	1.000000
0	0	0	0	0	6,659,895	0	WE33	LB RAVENWOOD APARTMENTS LP WHOLE LOAN	6,659,895	0.822090	1.000000
0	0	0	0	0	11,923,270	0	VH5347	LB 640 HAMBRICK ROAD LLC WHOLE LOAN	11,923,270	0.757808	1.000000
0	0	0	0	0	12,286,264	0	VH8094	PAMI RYAN TOWN CENTERE LLC WHOLE LOAN	12,286,264	0.762223	1.000000
0	0	0	0	0	9,624,500	0	VH8666	LB QUAIL VALLEY LP WHOLE LOAN	9,624,500	0.704998	1.000000
0	0	0	0	0	4,627,842	0	VH8769	LB HILLTOP 1708 TOPPING AVENUEWHOLE LOAN	4,627,842	0.763000	1.000000
0	0	0	0	0	4,425,024	0	VH8813	LB MADISON TERRACE LLC WHOLE LOAN	4,425,024	0.927011	1.000000
0	0	0	0	0	1,191,799	0	VH8866	LB CLINTON 280 LAKE STREET LLCWHOLE LOAN	1,191,799	0.935598	1.000000
0	0	0	0	0	7,427,996	0	VH8974	LB SUMMIT RIDGE 300 SCHRAFFTS WHOLE LOAN	7,427,996	0.904913	1.000000
0	0	0	0	0	250,000	0	QL87	WESTINGHOUSE EQUITY TBAUNRATEDWHOLE LOAN	250,000	1.000000	1.000000
0	0	0	0	0	9,480,184	0	RK06	1180 RAYMOND WHOLE LOAN	9,480,184	0.885565	1.000000
0	0	0	0	0	1	0	RW23	PACIFIC COAST/LONDON SQ MALL	1	1.000000	1.000000
0	0	0	0	0	1	0	SE50	LB TELECOM II INC WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1,980,001	0	SF35	PCCP-ROSEVILLE/FIDDYMENT WHOLE LOAN	1,980,001	1.000000	1.000000
0	0	0	0	0	2,500,000	0	SF35Z	PCCP ROSEVILLE/FIDDYMENT WHOLE LOAN	2,500,000	4.000000	1.000000
0	0	0	0	0	1	0	SJ06	PCCP LB WAILEA LLC WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	14,089,589	0	SJ89	PCCP LB MAUNA KEA INC WHOLE LOAN	14,089,589	0.948636	1.000000
0	0	0	0	0	5,726,681	0	SL63	PAMI STUDIO CITY LLC PAMI STUDIO CITY LLC	5,726,681	1.017091	1.000000
0	0	0	0	0	2,350,145	0	SM36	PCCP LB 1700 CALIFORNIA ST LLCPCCP LB 1700 CALIFORNIA ST LLC	2,350,145	0.907070	1.000000
0	0	0	0	0	15,920,582	0	SN35	LB LIVERMORE AIRWAY ASSOC LLC WHOLE LOAN	15,920,582	1.027478	1.000000
0	0	0	0	0	1	0	SS40	PCCP LB PROJECT 702/703 LLC	1	1.000000	1.000000
0	0	0	0	0	1	0	SU12	PCCP LB STEVENSON POINT LLC PCCP LB STEVENSON POINT LLC	1	1.000000	1.000000
0	0	0	0	0	3,659,885	0	SZ02	LB FORT LEE LLC WHOLE LOAN	3,659,885	2.639428	1.000000
0	0	0	0	0	1	0	SZ91	PAMI HARLEM	1	1.000000	1.000000

0	0	0	0	0	1	0	TI56	PCCP LB MISSION COLLEGE LLC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	6,748,816	0	TN01	PCCP LB RIVERLAKE LANDASSOCIAT	WHOLE LOAN	6,748,816	1.002868	1.000000
0	0	0	0	0	1	0	TN57	PCCP LB HAWKS PRAIRIE LANDASSO	PCCP LB HAWKS PRAIRIE LAND	1	1.000000	1.000000
0	0	0	0	0	10,819,880	0	TS26	PCCP LB RESOURCES LLC	WHOLE LOAN	10,819,880	0.951928	1.000000
0	0	0	0	0	1	0	TS98	PCCP LB RIATA ASSOCIATESLLC	PCCP LB RIATA ASSOCIATESLLC	1	1.000000	1.000000
0	0	0	0	0	14,506,596	0	TU55	PCCP LB OCEANSIDE 1 LLC	WHOLE LOAN	14,506,596	0.864376	1.000000
0	0	0	0	0	3,250,000	0	TZ62	LB HG NEWARK LLC	WHOLE LOAN	3,250,000	1.000000	1.000000
0	0	0	0	0	1	0	UB12	LB RECTOR INC	LB RECTOR INC	1	1.000000	1.000000
0	0	0	0	0	1	0	UF13	PCCP LB PEARL KAI LLCUF13	PCCP LB PEARL KAI LLCUF13	1	1.000000	1.000000
0	0	0	0	0	1	0	UF39	LB SOMERS LLC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	23,947,189	0	UF53	PCCP LB CULVER STUDIOS LLC	WHOLE LOAN	23,947,189	0.974740	1.000000
0	0	0	0	0	5,238,526	0	UF55	PCCP LB EXCELSIOR ROAD LLC	WHOLE LOAN	5,238,526	0.923954	1.000000
0	0	0	0	0	3,097,566	0	UG08	PCCP LB COLUMBUS LLC	WHOLE LOAN	3,097,566	1.038413	1.000000
0	0	0	0	0	1	0	VD54	PCCP LB NYSTRS LLC	PCCP LB NYSTRS LLC	1	1.000000	1.000000
0	0	0	0	0	7,835,722	0	VG59	PCCP LB Y-O PROPERTY	WHOLE LOAN	7,835,722	1.000000	1.000000
0	0	0	0	0	2,575,346	0	VJ01	PCCP LB WHEATLANDS LLC	PCCP LB WHEATLANDS LLC	2,575,346	1.000000	1.000000
0	0	0	0	0	6,830,795	0	VJ37	PCCP LB NORDHOFF LLC	PCCP LB NORDHOFF LLC	6,830,795	0.942177	1.000000
0	0	0	0	0	13,489,756	0	VJ38	PCCP LB MAUNA SITE M LLC		13,489,756	0.940556	1.000000
0	0	0	0	0	4,922,924	0	VL75	PCCP LB NORTHLANDS LLC	WHOLE LOAN	4,922,924	0.989997	1.000000
0	0	0	0	0	1	0	VQ81	PCCP LB BECKMAN RANCH LLC	PCCP LB BECKMAN RANCH LLC	1	1.000000	1.000000
0	0	0	0	0	7,707,150	0	VQ92	PCCP LB K RANCH	WHOLE LOAN	7,707,150	1.000000	1.000000
0	0	0	0	0	4,749,119	0	VT89	PCCP LB CHAPARRAL BUSINESS CTR	PCCP LB CHAPARRAL BUSINES	4,749,119	1.000000	1.000000
0	0	0	0	0	12,737,291	0	WA43	PCCP LB SAN JOSE TRANSITCENTER	WHOLE LOAN	12,737,291	1.000000	1.000000
0	0	0	0	0	1,434,748	0	WD24	PCCP LB MONTEREY ROAD INVESTOR	WHOLE LOAN	1,434,748	1.000000	1.000000
0	0	0	0	0	5,610,675	0	WD40	PCCP LB WEST PARK LLC	WHOLE LOAN	5,610,675	1.000000	1.000000
0	0	0	0	0	10,776,645	0	WD57	PCCP LB DEMOCRAT RANCH	WHOLE LOAN	10,776,645	1.000000	1.000000
0	0	0	0	0	2,029,500	0	WD85	PCCP LB HAWKS PRAIRIE NORTH	LLWHOLE LOAN	2,029,500	1.000000	1.000000
0	0	0	0	0	1,928,967	0	WE367	PCCP LB INVESTORS LLC	WHOLE LOAN	1,928,967	1.000000	1.000000
0	0	0	0	0	23,400,000	0	WE413	LBGC LLC	WHOLE LOAN	23,400,000	1.000000	1.000000
0	0	0	0	0	18,296,942	0	WH4483	PCCP LB LAKE TRAVIS RANCH LLC	WHOLE LOAN	18,296,942	1.000000	1.000000
0	0	0	0	0	7,499,250	0	WH5563	PCCP LB FRISCO TEXAS LLC	WHOLE LOAN	7,499,250	1.000000	1.000000
0	0	0	0	0	5,519,526	0	WH6380	PCCP LB WAILEA II LLC	WHOLE LOAN	5,519,526	1.000000	1.000000
0	0	0	0	0	4,375,800	0	WH8636	PCCP LB WESTERN HOLDINGS LLC	WHOLE LOAN	4,375,800	1.000000	1.000000
0	0	0	0	0	1	0	SJ47	LB 41 WEST 72 LLC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0	SR61	LB MEMPHIS BROWN LLC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0	TB92	LB RALEIGH HOTEL LLC	LB RALEIGH HOTEL LLC	1	1.000000	1.000000
0	0	0	0	0	2,278,217	0	TE78	LB DRIFTWOOD HOSPITALITY	MANAGEMENT LLC	2,278,217	3.042880	1.000000
0	0	0	0	0	1	0	TM42	LB ASTRODOMAIN LLC		1	1.000000	1.000000
0	0	0	0	0	1,715,231	0	TU27	LB CARWOOD LLC	WHOLE LOAN	1,715,231	1.000000	1.000000
0	0	0	0	0	2,672,800	0	VA94	LB AZURE OF LIDO LLC		2,672,800	0.957763	1.000000
0	0	0	0	0	13,120,000	0	VT64	LB WEST CAICOS LLC	LB WEST CAICOS LLC	13,120,000	1.000000	1.000000
0	0	0	0	0	8,003,087	0	VU28	LB RANCHO MIRAGE LLC	WHOLE LOAN	8,003,087	0.707977	1.000000
0	0	0	0	0	5,324,621	0	VY40	LB PHILADELPHIA RESIDE	WHOLE LOAN	5,324,621	1.000000	1.000000
0	0	0	0	0	5,000,000	0	WD97	LB NYLO LLC	WHOLE LOAN	5,000,000	1.000000	1.000000
0	0	0	0	0	8,401,187	0	WE154	LB WARWICK LLC	WHOLE LOAN	8,401,187	1.000000	1.000000
0	0	0	0	0	8,575,017	0	WE155	LB PLANO LLC	WHOLE LOAN	8,575,017	1.000000	1.000000
0	0	0	0	0	16,250,000	0	WE289	LB ROSE ISLAND LLC	WHOLE LOAN	16,250,000	0.894421	1.000000
0	0	0	0	0	10,726,059	0	WH5731	LB LAS COLINA LLC	WHOLE LOAN	10,726,059	1.000000	1.000000
0	0	0	0	0	5,000,000	0	WH6239	LB Lifestyle LLC	WHOLE LOAN	5,000,000	1.000000	1.000000
0	0	0	0	0	3,800,000	0	WH6392	LB LA POSADA LLC	WHOLE LOAN	3,800,000	1.000000	1.000000
0	0	0	0	0	1,928,574	0	WH9024	LB KAPALUA LLC	WHOLE LOAN	1,928,574	1.000000	1.000000
0	0	0	0	0	1	0	QZ01	JFK INTERNATIONAL TERMINAL	LUNRAWHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	5,610,190	0	QZ01Z	JFK EQUITY	WHOLE LOAN	5,610,190	1.000000	1.000000
0	0	0	0	0	1	0	TD84	INSIGNIA OPPORTUNITY FUND	INSIGNIA OPPORTUNITY FUND	1	1.000000	1.000000
0	0	0	0	0	1	0	TU76	ISLAND FUND	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	8,313,974	0	UP64	ISLAND GLOBAL YACHTING	ISLAND GLOBAL YACHTING	8,313,974	1.000000	1.000000
0	0	0	0	0	5,000,000	0	VG66	H2 CREDIT PARTNERS LP	H2 CREDIT PARTNERS LP	5,000,000	1.000000	1.000000
0	0	0	0	0	561,727	0	WH8867	PHILIPS EDISON FUND	WHOLE LOAN	561,727	1.000000	1.000000
0	0	0	0	0	9,655,924	0	SH27	LB EASTVIEW INC PAMI	WHOLE LOAN	9,655,924	0.976752	1.000000
0	0	0	0	0	1,605,240	0	TB68	LB CARLYLE LLC	WHOLE LOAN	1,605,240	0.777232	1.000000
0	0	0	0	0	1	0	TC90	LB POTOMAC PLACE LLC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	6,967,895	0	TP53	LB SVF LLC	WHOLE LOAN	6,967,895	0.944780	1.000000
0	0	0	0	0	2,079,362	0	UC10	LB ROSEWOOD AT FLOWER HILL LLC		2,079,362	1.013164	1.000000
0	0	0	0	0	1	0	UD39	LB PARK CENTRAL (ORLANDO) LLC		1	1.000000	1.000000
0	0	0	0	0	3,000,000	0	UD39Z	LB PARK CENTRAL LLC	WHOLE LOAN	3,000,000	1.216488	1.000000
0	0	0	0	0	549,902	0	UE91	LB QUINCY COURT LLC	LB QUINCY COURT LLC	549,902	1.000000	1.000000
0	0	0	0	0	16,007,679	0	UG68	THE MARK- PARK LOFTS LLC		16,007,679	0.771715	1.000000
0	0	0	0	0	58,634,771	0	UG80	PAMI PUBLIC PRIVATE III		58,634,771	0.984978	1.000000
0	0	0	0	0	2,679,047	0	UZ99	LB WHISPERING OAKS GP LLC	WHOLE LOAN	2,679,047	0.998852	1.000000
0	0	0	0	0	2,071,879	0	VC04	LB SHADOW VALLEY LLC	LB SHADOW VALLEY LLC	2,071,879	0.991747	1.000000
0	0	0	0	0	8,959,869	0	VE09	LB WATERGATE LLC		8,959,869	0.957426	1.000000
0	0	0	0	0	11,970,000	0	VH27	LB NWP LLC	LB NWP LLC	11,970,000	1.000000	1.000000
0	0	0	0	0	6,112,809	0	VI55	LB ECS LLC	LB ECS LLC	6,112,809	0.938398	1.000000
0	0	0	0	0	1,430,989	0	VI57	LB HAVERHILL LLC	WHOLE LOAN	1,430,989	0.985256	1.000000

0	0	0	0	0	10,509,700	0	VK31	LB EL CAJON LLC	WHOLE LOAN	10,509,700	1.000000	1.000000
0	0	0	0	0	976,309	0	VS35	LB REGENCY PARK LLC		976,309	1.000000	1.000000
0	0	0	0	0	3,000,000	0	WA71	LB SWEETWATER LLC	WHOLE LOAN	3,000,000	1.000000	1.000000
0	0	0	0	0	335,153	0	WE214	LB REX LLC	WHOLE LOAN	335,153	1.000000	1.000000
0	0	0	0	0	11,346,913	0	WE269	LB CONGRESSIONAL VILLAGE LLC	WHOLE LOAN	11,346,913	1.000000	1.000000
0	0	0	0	0	8,999,128	0	WE270	LB HOLLINS FERRY LLC	WHOLE LOAN	8,999,128	1.000000	1.000000
0	0	0	0	0	1,771,402	0	WE31	LB POINTE LLC	WHOLE LOAN	1,771,402	1.000000	1.000000
0	0	0	0	0	6,592,349	0	WE312	LB DAV LLC	WHOLE LOAN	6,592,349	0.973613	1.000000
0	0	0	0	0	3,322,115	0	WH4519	LB RHV LLC	WHOLE LOAN	3,322,115	0.999983	1.000000
0	0	0	0	0	1,055,406	0	WH5565	LB 655 ENGINEERING LLC	WHOLE LOAN	1,055,406	1.000000	1.000000
0	0	0	0	0	4,653,028	0	WH5713	LB VISTA LLC	WHOLE LOAN	4,653,028	0.763595	1.000000
0	0	0	0	0	28,800,497	0	WH5745	LB BP OFFICE 1 LLC	WHOLE LOAN	28,800,497	1.000000	1.000000
0	0	0	0	0	12,750,395	0	WH5746	LB BP RESIDENTIAL 1A LLC	WHOLE LOAN	12,750,395	1.000000	1.000000
0	0	0	0	0	9,936,650	0	WH5747	LB BP RESIDENTIAL 1B LLC	WHOLE LOAN	9,936,650	1.000000	1.000000
0	0	0	0	0	3,095,746	0	WH5748	LB BP HOTEL 1 LLC	WHOLE LOAN	3,095,746	1.000000	1.000000
0	0	0	0	0	5,490,474	0	WH5749	LB BALLPARK 2 LLC	WHOLE LOAN	5,490,474	1.000000	1.000000
0	0	0	0	0	2,299,220	0	WH5750	LB Ballpark 3 LLC	WHOLE LOAN	2,299,220	1.000000	1.000000
0	0	0	0	0	2,193,437	0	WH5751	LB Ballpark 4 LLC	WHOLE LOAN	2,193,437	1.000000	1.000000
0	0	0	0	0	2,189,034	0	WH5773	LB MIDTOWN MEMPHIS LLC	WHOLE LOAN	2,189,034	1.000000	1.000000
0	0	0	0	0	3,101,113	0	WH5828	LB OOC LLC	WHOLE LOAN	3,101,113	1.000000	1.000000
0	0	0	0	0	3,475,192	0	WH5837	LB BUSCHWOOD LLC	WHOLE LOAN	3,475,192	1.000000	1.000000
0	0	0	0	0	3,000,500	0	WH5851	LB BALLPARK 6 LLC	WHOLE LOAN	3,000,500	1.000000	1.000000
0	0	0	0	0	1,487,020	0	WH6190	LB WINDSOR BOULEVARD LLC	WHOLE LOAN	1,487,020	1.000000	1.000000
0	0	0	0	0	3,097,800	0	WH6193	LB KEENE MILL LLC	WHOLE LOAN	3,097,800	1.000000	1.000000
0	0	0	0	0	13,835,942	0	WH6237	LB RIDGE CROSSING LLC	WHOLE LOAN	13,835,942	0.927724	1.000000
0	0	0	0	0	15,600,689	0	WH6431	LB BELL ROAD (NASHVILLE) PORTF	WHOLE LOAN	15,600,689	0.871801	1.000000
0	0	0	0	0	3,343,300	0	WH6596	LB TRIDENT COURT LLC	WHOLE LOAN	3,343,300	0.922232	1.000000
0	0	0	0	0	15,493,077	0	WH8055	LB RIDGE CROSSING PREFERRED LL	WHOLE LOAN	15,493,077	1.000000	1.000000
0	0	0	0	0	40,665,925	0	WH8667	SWENSON LAND LLC	WHOLE LOAN	40,665,925	0.980956	1.000000
0	0	0	0	0	57,458,078	0	WH8668	SWENSON CONSTRUCTION LLC	WHOLE LOAN	57,458,078	0.972346	1.000000
0	0	0	0	0	4,174,163	0	WH8708	MAITLAND CENTER HOLDING LLC	WHOLE LOAN	4,174,163	1.000000	1.000000
0	0	0	0	0	1,550,333	0	WH8954	LB HAVILAND LLC	WHOLE LOAN	1,550,333	1.000000	1.000000
0	0	0	0	0	1	0	SH84	LB GREENSBORO INCORPORATED	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0	SJ12	LB VENDOME INC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0	TZ21	LB LAURELS LLC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	25,153	0	TZ49	LB GREENSBORO INC MDB2	LB GREENSBORO INC MDB2	25,153	1.000000	1.000000
0	0	0	0	0	2,410,451	0	VN83	LB THOMPSON STREET LLC	WHOLE LOAN	2,410,451	0.875538	1.000000
0	0	0	0	0	694,851	0	WH5945	LB PROTERRA LLC (FUND)	WHOLE LOAN	694,851	1.000000	1.000000
0	0	0	0	0	56,750,139	0	WH6138	PRESTIGE PORTFOLIO	WHOLE LOAN	56,750,139	1.000000	1.000000
0	0	0	0	0	1	0	WH8774	HIGH STREET REAL ESTATE FUND	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	146,106,367	0	WH8861	GREENWICH PLACE ACQUISITION LL	WHOLE LOAN	146,106,367	0.797991	1.000000
0	0	0	0	0	9,638,678	0	WH8862	GREENWICH PLACE GL ACQUISITION	WHOLE LOAN	9,638,678	0.795181	1.000000
0	0	0	0	0	102,735,344	0	WH8863	GREENWICH OAKS ACQUISITION LLC	WHOLE LOAN	102,735,344	0.797647	1.000000
0	0	0	0	0	1	0	RS69	LB HAYWARD II INC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0	SL94	LB/L SUNCAL II MASTER LLC		1	1.000000	1.000000
0	0	0	0	0	1	0	SL95	LB/L SUNCAL I MASTER LLC		1	1.000000	1.000000
0	0	0	0	0	3,500,000	0	SL95Z	LB/L SUNCAL I MASTER LLC	WHOLE LOAN	3,500,000	0.834529	1.000000
0	0	0	0	0	1	0	SL99	LB/L RBF MASTER LLC		1	1.000000	1.000000
0	0	0	0	0	9,608,580	0	SM03	LB/L DS VENTURES MASTER LLC		9,608,580	1.000000	1.000000
0	0	0	0	0	16,405,267	0	TE58	LB/L DS VENTURES II MASTER LLC		16,405,267	0.848468	1.000000
0	0	0	0	0	16,718,492	0	TG53	LB/L ASW II MASTER LLC		16,718,492	0.948090	1.000000
0	0	0	0	0	2,622,385	0	UB53	LB EAST VALENCIA LLC	LB EAST VALENCIA LLC	2,622,385	1.001299	1.000000
0	0	0	0	0	6,750,299	0	VA92	LB RIVERPLACE LLC	LB RIVERPLACE LLC	6,750,299	0.993649	1.000000
0	0	0	0	0	1	0	VJ49	LB SOUTH PARK II LLC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	7,358,874	0	VX49	LB/L CAPITAL PARTNERS II LLC	WHOLE LOAN	7,358,874	0.877661	1.000000
0	0	0	0	0	6,300,000	0	WE167	LB EASTVALE LLC	WHOLE LOAN	6,300,000	1.000000	1.000000
0	0	0	0	0	4,460,000	0	WE232	LB AVONDALE LLC	WHOLE LOAN	4,460,000	1.000000	1.000000
0	0	0	0	0	3,468,532	0	WE233	LB/L III DS VENTURES IV	WHOLE LOAN	3,468,532	1.000000	1.000000
0	0	0	0	0	4,296,449	0	WE234	LB/L III EDENBRIDGE II	WHOLE LOAN	4,296,449	1.000000	1.000000
0	0	0	0	0	11,100,000	0	WH4591	LB ONE 11 PLAZA LLC	WHOLE LOAN	11,100,000	1.000000	1.000000
0	0	0	0	0	2,000,000	0	WH5123	LB TACOMA ELKS LLC	WHOLE LOAN	2,000,000	1.000000	1.000000
0	0	0	0	0	1	0	TA86	LB CHATEAUX ALEXANDER LCC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0	TH31	LB CHATEAU SUMMERLIN LLC		1	1.000000	1.000000
0	0	0	0	0	79,114,261	0	TI94	LB WEST BAY DEVELOPMENT LLC	WHOLE LOAN	79,114,261	0.820867	1.000000
0	0	0	0	0	5,178,636	0	TP67	LB 1200 MAIN PARTNER LLC		5,178,636	1.000000	1.000000
0	0	0	0	0	1	0	TT50	LB TOWN CENTER RESIDENTIAL LLC		1	1.000000	1.000000
0	0	0	0	0	1	0	SX89	LB CHATEAUX FLAMINGOCOMMWL	LB CHATEAUX FLAMINGOCOMMWL	1	1.000000	1.000000
0	0	0	0	0	1,376,983	0	UE76	LB HARBOUR PHASE II LLC	LB HARBOUR PHASE II LLC	1,376,983	1.039972	1.000000
0	0	0	0	0	6,111,027	0	VL95	LB COCONUT BEACH LLC	WHOLE LOAN	6,111,027	1.000000	1.000000
0	0	0	0	0	8,674,768	0	VQ97	LB BETHESDA 8400 LLC	WHOLE LOAN	8,674,768	0.966623	1.000000
0	0	0	0	0	3,120,000	0	WD89	LB FREMONT LLC	WHOLE LOAN	3,120,000	1.061308	1.000000
0	0	0	0	0	493,047	0	WE85	LB HARBOUR PHASE III LLC	WHOLE LOAN	493,047	1.000000	1.000000
0	0	0	0	0	2,323,332	0	WH5903	ATLAS CAPITAL INVESTORS I LLC	WHOLE LOAN	2,323,332	1.000000	1.000000
0	0	0	0	0	3,000,000	0	WH6410	LP CROPSY LLC	WHOLE LOAN	3,000,000	1.000000	1.000000

0	0	0	0	0	4,373,012	0	VH6448	LB EAST 46TH STREET LLC	WHOLE LOAN	4,373,012	1.000000	1.000000
0	0	0	0	0	5,858,793	0	VH8737	LB PPD LLC	WHOLE LOAN	5,858,793	1.000000	1.000000
0	0	0	0	0	17,241,865	0	VH9027	LB SANCTUARY BAY HILL ACQUISIT	WHOLE LOAN	17,241,865	0.731360	1.000000
0	0	0	0	0	20,812,483	0	VH9028	LB EDEN SPRINGS ACQUISITION	LLWHOLE LOAN	20,812,483	0.987428	1.000000
0	0	0	0	0	6,166,872	0	VH9030	GLEN ROYAL PARKWAY ACQUISITION	WHOLE LOAN	6,166,872	1.000000	1.000000
0	0	0	0	0	200,588	0	UC07	LB PALMDALE LLC	WHOLE LOAN	200,588	1.000000	1.000000
0	0	0	0	0	1	0	UD81	LB WINDSOR BRIDGESIDE LLC		1	1.000000	1.000000
0	0	0	0	0	1,857,228	0	VS43	NC PORTFOLIO HOLDING LLC	NC PORTFOLIO HOLDING LLC	1,857,228	0.700039	1.000000
0	0	0	0	0	11,111,375	0	WD86	LB VERVE CONDOS LLC	WHOLE LOAN	11,111,375	1.000000	1.000000
0	0	0	0	0	9,961,406	0	WE285	LB WINDSOR KITCHENER INC (DE)	WHOLE LOAN	9,961,406	1.000000	1.000000
0	0	0	0	0	14,780,284	0	WE68	LB LECRAW PORTFOLIO LLC	WHOLE LOAN	14,780,284	0.729364	1.000000
0	0	0	0	0	4,937,718	0	WE73	LB SOLSTICE ONE CONDOS	WHOLE LOAN	4,937,718	1.000000	1.000000
0	0	0	0	0	20,314,634	0	VH4381	LB WINDSOR CAPITAL ONE BLOOR	SWHOLE LOAN	20,314,634	1.000000	1.000000
0	0	0	0	0	3,984,493	0	VH5043	LB IMT LLC	WHOLE LOAN	3,984,493	1.000000	1.000000
0	0	0	0	0	5,000,000	0	VH6267	WOLFF OPPORTUNITY FUND	WHOLE LOAN	5,000,000	1.000000	1.000000
0	0	0	0	0	8,349,399	0	VH8578	LB PREFERRED SOMERSET LLC	WHOLE LOAN	8,349,399	0.980464	1.000000
0	0	0	0	0	7,409,593	0	VH8579	LB SOMERSET LLC	WHOLE LOAN	7,409,593	0.990000	1.000000
0	0	0	0	0	980	0	SF93	LB VAN BUREN INC	WHOLE LOAN	980	1.000000	1.000000
0	0	0	0	0	1,683,166	0	SR38	PAMI ALPHA DRIVE	PAMI ALPHA DRIVE	1,683,166	1.000000	1.000000
0	0	0	0	0	47,146	0	SR40	LB NORTHVILLE LLC	WHOLE LOAN	47,146	1.000000	1.000000
0	0	0	0	0	154,726	0	SX63	LB VENOY WICK LLC	WHOLE LOAN	154,726	1.000000	1.000000
0	0	0	0	0	267,137	0	SX64	LB FARMINGTON HILLS LLC	WHOLE LOAN	267,137	1.000000	1.000000
0	0	0	0	0	5,000	0	SX65	K/LB FUNDING LLC		5,000	1.000000	1.000000
0	0	0	0	0	589,296	0	SZ06	LB BLOOMFIELD LLC		589,296	1.000000	1.000000
0	0	0	0	0	490	0	SZ07	LB FARMINGTON HILLS II LLC	LB FARMINGTON HILLS II LLC	490	1.000000	1.000000
0	0	0	0	0	1,527,252	0	SZ09	LB 900 TOWER DRIVE LLC	WHOLE LOAN	1,527,252	1.000000	1.000000
0	0	0	0	0	90,835	0	SZ11	LB ALPHA TECH NORTH LLC	LB ALPHA TECH NORTH LLC	90,835	1.000000	1.000000
0	0	0	0	0	48,578	0	TC05	LB SHELBY INDUSTRIAL INVESTORS	WHOLE LOAN	48,578	1.000000	1.000000
0	0	0	0	0	174,531	0	TC06	LB MILFORD WEST LLC	WHOLE LOAN	174,531	1.000000	1.000000
0	0	0	0	0	490	0	TC07	LB MILFORD EAST LLC	LB MILFORD EAST LLC	490	1.000000	1.000000
0	0	0	0	0	490	0	TC08	LB NEW VAN BUREN LLC	WHOLE LOAN	490	1.000000	1.000000
0	0	0	0	0	1	0	TE80	6700 DEVELOPMENT-STERLINGHEIGH	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0	TF04	VICTOR PARKWAY ASSOC.	VICTOR PARKWAY ASSOC.	1	1.000000	1.000000
0	0	0	0	0	1	0	TG58	LB 26711 INC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0	TH03	ORCHARD CORPORATE CTR LLC		1	1.000000	1.000000
0	0	0	0	0	490	0	TH88	LB TWELVE MILE LLC	WHOLE LOAN	490	1.000000	1.000000
0	0	0	0	0	490	0	TH90	LB SHELBY INDUSTRIAL INV III	LLB SHELBY INDUSTRIAL INV III	490	1.000000	1.000000
0	0	0	0	0	500	0	TH91	LB SHELBY INDUSTRIAL INV IV	LLCWHOLE LOAN	500	1.000000	1.000000
0	0	0	0	0	730,511	0	TO69	LB BUSINESS PARK LLC	WHOLE LOAN	730,511	1.000000	1.000000
0	0	0	0	0	107,983	0	TW19	LB STONERIDGE LLC	LB STONERIDGE LLC	107,983	1.000000	1.000000
0	0	0	0	0	490	0	VH8639	PAMI MICHIGAN MEZZ II LLC	WHOLE LOAN	490	1.000000	1.000000
0	0	0	0	0	1	0	QU05	MANHATTAN MALL LLC	UNRATED WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1	0	SQ29	LB SOUTH KOHOLA LLC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	1,001,229	0	VS33	LB TALLAHASSEE LLC	WHOLE LOAN	1,001,229	1.046612	1.000000
0	0	0	0	0	9,900,000	0	WE405	LB PLAYA PELICANO LLC	WHOLE LOAN	9,900,000	1.000000	1.000000
0	0	0	0	0	196,957,949	0	VH5712	ORLANDO ASSETS ACQUISITION	LLCWHOLE LOAN	196,957,949	0.755588	1.000000
0	0	0	0	0	36,000,000	0	VH9020	LB WHITEFACE LODGE LLC	WHOLE LOAN	36,000,000	0.743114	1.000000
0	0	0	0	0	8,512,396	0	VCO6	LB DI LLC	WHOLE LOAN	8,512,396	0.960925	1.000000
0	0	0	0	0	5,390,000	0	WE191	LB MIP LLC	WHOLE LOAN	5,390,000	0.984500	1.000000
0	0	0	0	0	69,471,817	0	WE199	LB 425 PARK AVENUE LLC	WHOLE LOAN	69,471,817	0.976063	1.000000
0	0	0	0	0	56,467,383	0	WE246	1211 6TH AVENUE LB SYNDICATION	WHOLE LOAN	56,467,383	0.990005	1.000000
0	0	0	0	0	73,066,881	0	WE279	LB ATLANTA AREA PORTFOLIO PART	WHOLE LOAN	73,066,881	0.898841	1.000000
0	0	0	0	0	110,282,184	0	VH4319	LB DC AREA PORTFOLIO PARTNER	LWHOLE LOAN	110,282,184	0.920000	1.000000
0	0	0	0	0	14,797,538	0	VH4321	1745 BROADWAY LB SYNDICATION	PWHOLE LOAN	14,797,538	0.950000	1.000000
0	0	0	0	0	24,858,819	0	VH5830	ORLANDO CENTRE LB SYNDICATION	WHOLE LOAN	24,858,819	0.899660	1.000000
0	0	0	0	0	310,000,000	0	VH5846	ROSSLYN LB SYNDICATION PARTNER	WHOLE LOAN	310,000,000	0.891523	1.000000
0	0	0	0	0	217,300,000	0	VH5859	200 FIFTH AVENUE LB SYNDICATION	WHOLE LOAN	217,300,000	0.967506	1.000000
0	0	0	0	0	147,500,000	0	VH5978	AUSTIN PORTFOLIO LB SYNDICATION	WHOLE LOAN	147,500,000	0.831168	1.000000
0	0	0	0	0	574,400,000	0	VH6272	PLF LB SYNDICATION PARTNER	LLCWHOLE LOAN	574,400,000	0.794610	1.000000
0	0	0	0	0	2,142,019,988	0	VH8013	ARCHSTONE LB SYNDICATION PARTN	WHOLE LOAN	2,142,019,988	0.754107	1.000000
0	0	0	0	0	3,158,280	0	VH8575	LB ATLANTA AREA - TWO ALLIANCE	WHOLE LOAN	3,158,280	1.000000	1.000000
0	0	0	0	0	1	0	VH8738	LB WNG SLP LLC	WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	262,500,000	0	037898AA1	APPB 2007-1 A-2-I-X	APPLEBEE'S ENTERPRISES LLC	262,500,000	1.002428	1.000000
0	0	0	0	0	506,250,000	0	037898AB9	APPB 2007-1 A-2-II-A	APPLEBEE'S ENTERPRISES LLC	506,250,000	0.916166	1.000000
0	0	0	0	0	240,000,000	0	037898AD5	APPB 2007-1 A-2-II-X	APPLEBEE'S ENTERPRISES LLC	240,000,000	0.782353	1.000000
0	0	0	0	0	183,750,000	0	449627AB4	IHOP 2007-3 NOTE	IHOP FRANCHISING LLC	183,750,000	0.902353	1.000000
0	0	0	0	0	833,333,000	0	40415RAA3	HD SUPPLY INC		833,333,000	0.810333	1.000000
0	0	0	0	0	4,060,698	0	SW92	LEH-IBEX CONDUIT EQUITY		4,060,698	1.000000	1.000000
0	0	0	0	0	200,000	0	WEATHERRS	WEATHER RISK SOLUTIONS	STOCK	200,000	1.000000	1.000000
0	0	0	0	0	5,000,000	0	VH6405	ON THE AVE SENIOR - LBCB	WHOLE LOAN	5,000,000	0.994114	1.000000
0	0	0	0	0	27,936,938	0	VH6422	SOUTHWEST CORPORATE CENTER	WHOLE LOAN	27,936,938	0.939560	1.000000
0	0	0	0	84,528,492	0	130,000,000	VH8624	PROJECT MURPHY SR - LBCB	WHOLE LOAN	4,000,000	0.924371	1.000000
0	0	0	0	0	130,951,807	0	VH8870	ALBERTSON II OPEN STORE LBCB	WHOLE LOAN	130,951,807	0.955737	1.000000
0	0	0	0	0	9,909,874	0	VH9048	IFF BUILDING A4 NOTE	WHOLE LOAN	9,909,874	0.968934	1.000000

0	0	0	0	0	5,561,978	0	WH8556	1107 BROADWAY ACQUISITION B LOWHOLE LOAN	5,561,978	0.988905	1.000000
0	0	0	0	0	370,912	0	WH8557	1107 BROADWAY PROJECT B LOAN WHOLE LOAN	370,912	1.005925	1.000000
0	0	0	0	0	1	0	WH8571	1107 BUILDING LOAN B NOTE WHOLE LOAN	1	1.000000	1.000000
0	0	0	0	0	4,097,125	0	WH8935	IFF BUILDING B NOTE WHOLE LOAN	4,097,125	0.961685	1.000000
0	0	0	0	0	22,100,000	0	WH6423	SOUTHWEST CORPORATE CENTER MEZZWHOLE LOAN	22,100,000	0.937720	1.000000
0	0	0	0	0	15,902,875	0	WH6429	IFF BUILDING MEZZ WHOLE LOAN	15,902,875	0.958934	1.000000
0	0	0	0	0	31,262,236	0	WH6558	1107 BROADWAY SENIOR MEZZ WHOLE LOAN	31,262,236	0.989359	1.000000
0	0	0	0	0	140,000,000	0	WH6556	GM BLDG SR LCBW WHOLE LOAN	140,000,000	0.960591	1.000000
0	0	0	0	0	101,618,695	0	WH6549	VAUGHAN PLACE WHOLE LOAN	101,618,695	0.986140	1.000000
0	0	0	0	0	15,100,000	0	WH6123	DOLPHIN BAY APARTMENTS WHOLE LOAN	15,100,000	0.870080	1.000000
0	0	0	0	0	8,000,000	0	WH6562	WAKARUSA CROSSROADS WHOLE LOAN	8,000,000	0.869774	1.000000
0	0	0	0	0	4,727,328	0	WH3771	STONY BROOK COURT WHOLE LOAN	4,727,328	1.005124	1.000000
0	0	0	0	0	51,618,000	0	WH6542	PARADISE HOTEL SENIOR WHOLE LOAN	51,618,000	0.987214	1.000000
0	0	0	0	0	-600,000,000	0	0128288TB	U S TREASURY NOTE	-600,000,000	1.023489	1.000000
0	0	0	0	0	275,000,000	0	WH9052	IRVINE MULTIFAMILY PORTFOLIO WHOLE LOAN	275,000,000	0.948400	1.000000
0	0	0	0	0	50,804,720	0	WB64	681 5TH AVE SENIOR ACQU WHOLE LOAN	50,804,720	0.963800	1.000000
0	0	0	0	0	6,051,124	0	WH4815	RITZ KAPLUA A4 NOTE WHOLE LOAN	6,051,124	0.931446	1.000000
0	0	0	0	0	102,869,090	0	WH4817	RITZ KAPLUA A5 NOTE WHOLE LOAN	102,869,090	0.931415	1.000000
0	0	0	0	0	16,300,000	0	WH8051	HIGHWOODS OFFICE PORTFOLIO WHOLE LOAN	16,300,000	0.958642	1.000000
0	0	0	0	0	85,000,000	0	WH6370	ON THE AVENUE SENIOR WHOLE LOAN	85,000,000	0.963989	1.000000
0	0	0	0	0	131,282,673	0	WH8554	1107 BROADWAY ACQUISITION A LOWHOLE LOAN	131,282,673	0.986762	1.000000
0	0	0	0	0	106,587,419	0	WH8752	1407 BROADWAY SR BANKHAUS WHOLE LOAN	106,587,419	0.990537	1.000000
0	0	0	0	0	8,129,261	0	WH8753	FONTAINEBLEAU A5 BH WHOLE LOAN	8,129,261	0.975040	1.000000
0	0	0	0	0	10,161,577	0	WH8754	FONTAINEBLEAU A8 BH WHOLE LOAN	10,161,577	0.975048	1.000000
0	0	0	0	0	4,064,631	0	WH8755	FONTAINEBLEAU A7 BH WHOLE LOAN	4,064,631	0.975048	1.000000
0	0	0	0	0	32,517,045	0	WH8756	FONTAINEBLEAU A8 BH WHOLE LOAN	32,517,045	0.975048	1.000000
0	0	0	0	0	32,517,045	0	WH8757	FONTAINEBLEAU A1 BH WHOLE LOAN	32,517,045	0.850085	1.000000
0	0	0	0	0	115,000,000	0	WH8803	SUNSET GOWER BANKHAUS WHOLE LOAN	115,000,000	0.989014	1.000000
0	0	0	0	0	21,400,000	0	WH3975	PROJECT GATOR MEZZ II WHOLE LOAN	21,400,000	0.850090	1.000000
0	0	0	0	0	21,400,000	0	WH3977	PROJECT GATOR MEZZ III WHOLE LOAN	21,400,000	0.850090	1.000000
0	0	0	0	0	44,000,000	0	WH4617	JOHN HANCOCK CENTER MEZZ 3 WHOLE LOAN	44,000,000	0.882760	1.000000
0	0	0	0	0	44,500,000	0	WH4619	JOHN HANCOCK CENTER MEZZ 2 WHOLE LOAN	44,500,000	0.817352	1.000000
0	0	0	0	0	72,600,000	0	WH6459	CALWEST MEZZ 3 WHOLE LOAN	72,600,000	0.907026	1.000000
0	0	0	0	0	37,500,000	0	WH6480	CALWEST MEZZ 4 WHOLE LOAN	37,500,000	0.890794	1.000000
0	0	0	0	0	84,899,394	0	WH8611	PROJECT MURPHY MEZZ 6 - BH WHOLE LOAN	84,899,394	0.924371	1.000000
0	0	0	0	0	97,889,032	0	WH8612	PROJECT MURPHY MEZZ 7 - BH WHOLE LOAN	97,889,032	0.924371	1.000000
0	0	0	0	0	99,074,736	0	WH8613	PROJECT MURPHY MEZZ 8 - BH WHOLE LOAN	99,074,736	0.924371	1.000000
0	0	0	0	0	7,484,424	0	WH8614	PROJECT MURPHY MEZZ 9 - BH WHOLE LOAN	7,484,424	0.924371	1.000000
0	0	0	0	0	10,852,414	0	WH8615	PROJECT MURPHY MEZZ X - BH WHOLE LOAN	10,852,414	0.939059	1.000000
0	0	0	0	0	85,000,000	0	WH8758	FOUNTAINEBLEU MEZZ BH WHOLE LOAN	85,000,000	0.988859	1.000000
0	0	0	0	0	8,750,000	0	WH8876	CALWEST MEZZ 6 WHOLE LOAN	8,750,000	0.839559	1.000000
0	0	0	0	0	12,500,000	0	WH8877	CALWEST MEZZ 7 WHOLE LOAN	12,500,000	0.846512	1.000000
0	0	0	0	0	81,250,000	0	WH6552	GM BLDG MEZZ WHOLE LOAN	81,250,000	0.973059	1.000000
0	0	0	0	0	81,250,000	0	WH6553	GM BLDG MEZZ 2 WHOLE LOAN	81,250,000	0.838393	1.000000
0	0	0	0	0	24,500,000	0	WH6554	GM BLDG MEZZ 3 WHOLE LOAN	24,500,000	0.823431	1.000000
0	0	0	0	0	35,000,000	0	VZ52	UNIVERSITY TOWNE CENTRE UNIVERSITY TOWNE CENTRE	35,000,000	0.997059	1.000000
0	0	0	0	0	18,006,158	0	WH6498	PROJECT DEUCE CITI CENTER B2 WHOLE LOAN	18,006,158	0.852488	1.000000
0	0	0	0	0	12,250,000	0	WH6497	PROJECT DEUCE CITI CENTER B3 WHOLE LOAN	12,250,000	0.852738	1.000000
0	0	0	0	0	9,800,000	0	WH6498	PROJECT DEUCE CITI CENTER B4 WHOLE LOAN	9,800,000	0.852822	1.000000
0	0	0	0	0	6,860,000	0	WH6499	PROJECT DEUCE 1888 CPE B1 WHOLE LOAN	6,860,000	0.876960	1.000000
0	0	0	0	0	16,047,773	0	WH6500	PROJECT DEUCE 1888 CPE B2 WHOLE LOAN	16,047,773	0.860822	1.000000
0	0	0	0	0	10,290,000	0	WH8759	PROJECT DEUCE CITI CENTER B1 WHOLE LOAN	10,290,000	0.788789	1.000000
0	0	0	0	0	70,000,000	0	WH6537	MOONLIGHT BASIN MEZZ WHOLE LOAN	70,000,000	1.000000	1.000000
0	0	0	0	0	250,000,000	0	VU22A	HERITAGE FIELDS BANKHAUS WHOLE LOAN	250,000,000	0.984771	1.000000
0	0	0	0	0	350,000,000	0	WE532	GSCIC GOLDEN GATE VIC	350,000,000	1.000603	1.000000
0	0	0	0	0	41,000,000	0	WH6371	ON THE AVENUE MEZZ WHOLE LOAN	41,000,000	0.942087	1.000000
0	0	0	0	0	28,423,736	0	GRTREE	GREENTREE FINANCIAL	28,423,736	1.330710	1.000000
0	0	0	0	0	20,029	0	NCSPP180	NON-CERT PRIME PLUS 1 9 WHOLE LOAN	20,029	1.089894	1.000000
0	0	0	0	0	110,026	0	NCSPP290	NON-CERT PRIME PLUS 2 9 WHOLE LOAN	110,026	1.087863	1.000000
0	0	0	0	0	276,950	0	NCSPP390	NON-CERT PRIME PLUS 3 9 WHOLE LOAN	276,950	1.088772	1.000000
0	0	0	0	0	306,319	0	NCSPP490	NON-CERT PRIME PLUS 4 9 WHOLE LOAN	306,319	1.089891	1.000000
0	0	0	0	0	176,752	0	NCSPP590	NON-CERT PRIME PLUS 5 9 WHOLE LOAN	176,752	1.090550	1.000000
0	0	0	0	0	67,506	0	NCSPP690	NON-CERT PRIME PLUS 6 9 WHOLE LOAN	67,506	1.091439	1.000000
0	0	0	0	0	171,801	0	NCSPP790	NON-CERT PRIME PLUS 7 9 WHOLE LOAN	171,801	1.092328	1.000000
0	0	0	0	0	582,868	0	NCPM50	NON-CERT WHOLE LOAN WHOLE LOAN	582,868	0.932000	1.000000
0	0	0	0	0	851,239	0	NCPP100	NON-CERT PRIME PLUS 1 W WHOLE LOAN	851,239	0.937280	1.000000
0	0	0	0	0	1,993,696	0	NCPP150	NON-CERT PRIME PLUS 1 5 W WHOLE LOAN	1,993,696	0.937776	1.000000
0	0	0	0	0	1,133,776	0	NCPP200	NON-CERT PRIME PLUS 2 W WHOLE LOAN	1,133,776	0.938222	1.000000
0	0	0	0	0	792,673	0	NCPP250	NON-CERT PRIME PLUS 2 5 W WHOLE LOAN	792,673	0.938575	1.000000
0	0	0	0	0	1,296,310	0	NCPP300	NON-CERT PRIME PLUS 3 W WHOLE LOAN	1,296,310	0.939111	1.000000
0	0	0	0	0	800,284	0	NCPP350	NON-CERT PRIME PLUS 3 5 W WHOLE LOAN	800,284	0.939556	1.000000
0	0	0	0	0	841,015	0	NCPP450	NON-CERT PRIME PLUS 4 5 W WHOLE LOAN	841,015	0.940444	1.000000
0	0	0	0	0	1,082,564	0	NCPP550	NON-CERT PRIME PLUS 5 5 W WHOLE LOAN	1,082,564	0.941333	1.000000
0	0	0	0	0	1,477,357	0	F00H01676	RELO GOLD IO	1,477,357	0.940438	1.000000

0	0	0	0	0	14,706,823	0	F00H02104	RELO GOLD IO	14,706,823	0.990517	1.000000
0	0	0	0	0	824,208	0	F00H11236	RELO GOLD IO	824,208	0.940438	1.000000
0	0	0	0	0	55,743,526	0	F00N31395	RELO FHLMC GOLD (30 YEAR)	55,743,526	0.948562	1.000000
0	0	0	0	0	212,552,775	0	F00N31401	RELO FHLMC GOLD (30 YEAR)	212,552,775	0.948562	1.000000
0	0	0	0	0	1,210,266	0	F00N31410	RELO FHLMC GOLD (30 YEAR)	1,210,266	0.998017	1.000000
0	0	0	0	0	4,264,781	0	F00N31418	RELO FHLMC GOLD (30 YEAR)	4,264,781	1.014307	1.000000
0	0	0	0	0	1,330,193	0	F00N31424	RELO FHLMC GOLD (30 YEAR)	1,330,193	0.998017	1.000000
0	0	0	0	0	351,740	0	N00844949	FNMA RELO 30 YEAR	351,740	0.997705	1.000000
0	0	0	0	0	1,432,513	0	N00892450	FNMA RELO 30 YEAR	1,432,513	0.997705	1.000000
0	0	0	0	0	2,290,711	0	N00929277	FNMA RELO 30 YEAR	2,290,711	0.948563	1.000000
0	0	0	0	0	15,905,667	0	N00940799	FNMA RELO 30 YEAR	15,905,667	0.997705	1.000000
0	0	0	0	0	4,299,028	0	A30SW	AURORA FIXED RATE SECOND ALT AWHOLE LOAN	4,299,028	0.942543	1.000000
0	0	0	0	0	732,539	0	AB1SW	ALS ALT-A BALLOON SECONDS LBB WHOLE LOAN	732,539	0.945382	1.000000
0	0	0	0	0	23,679	0	GB1S	BALLOON 2ND LIEN MTG MAKER WHOLE LOAN	23,679	1.069908	1.000000
0	0	0	0	0	749,597	0	NSFS	ALT A SECOND LIEN 5YR WHOLE LOAN	749,597	0.864524	1.000000
0	0	0	0	0	5,451,801	0	WB30	2ND LIEN SEASONED DROPS	5,451,801	0.840126	1.000000
0	0	0	0	0	5,292,026	0	WE491	ALT-A PRIOR NOV 06 WHOLE LOAN	5,292,026	0.762952	1.000000
0	0	0	0	0	14,523,190	0	WE492	ALT-A NOV 06 WHOLE LOAN	14,523,190	0.831284	1.000000
0	0	0	0	0	45,882,395	0	WE493	ALT-A MAR 07 WHOLE LOAN	45,882,395	0.815110	1.000000
0	0	0	0	0	68,917,122	0	WE494	ALT-A APR 07 WHOLE LOAN	68,917,122	0.800298	1.000000
0	0	0	0	0	44,769	0	WE495	CHOICE ADV. PRIOR NOV 06 WHOLE LOAN	44,769	0.951782	1.000000
0	0	0	0	0	3,742,354	0	WE496	CHOICE ADV. FEB 07 WHOLE LOAN	3,742,354	0.900552	1.000000
0	0	0	0	0	6,017,526	0	WE497	CHOICE ADV. MAR 07 WHOLE LOAN	6,017,526	0.898906	1.000000
0	0	0	0	0	13,922,428	0	WE498	CHOICE ADV. APR 07 WHOLE LOAN	13,922,428	0.871515	1.000000
0	0	0	0	0	17,407,914	0	WE499	CHOICE ADV MAY 07 WHOLE LOAN	17,407,914	0.854138	1.000000
0	0	0	0	0	768,672	0	WE500	EXP. OPTIONS PRIOR NOV 06 WHOLE LOAN	768,672	0.836268	1.000000
0	0	0	0	0	110,518,947	0	WE501	MTG MAKER FEB 07 WHOLE LOAN	110,518,947	0.734574	1.000000
0	0	0	0	0	103,555,751	0	WE502	MTG MAKER MAR 07 WHOLE LOAN	103,555,751	0.759578	1.000000
0	0	0	0	0	46,466,957	0	WE503	MTG MAKER APR 07 WHOLE LOAN	46,466,957	0.787565	1.000000
0	0	0	0	0	19,224,459	0	WE504	MTG MAKER MAY 07 WHOLE LOAN	19,224,459	0.714562	1.000000
0	0	0	0	0	22,908,207	0	WE505	ALT-A DEC 06 WHOLE LOAN	22,908,207	0.826426	1.000000
0	0	0	0	0	23,897,008	0	WE506	ALT-A JAN 07 WHOLE LOAN	23,897,008	0.853418	1.000000
0	0	0	0	0	23,150,858	0	WE507	ALT-A FEB 07 WHOLE LOAN	23,150,858	0.850013	1.000000
0	0	0	0	0	63,910,078	0	WE508	ALT-A MAY 07 WHOLE LOAN	63,910,078	0.783342	1.000000
0	0	0	0	0	2,517,051	0	WE510	CHOICE ADV. JAN 07 WHOLE LOAN	2,517,051	0.872306	1.000000
0	0	0	0	0	28,173,937	0	WE512	MTG MAKER PRIOR NOV 06 WHOLE LOAN	28,173,937	0.726922	1.000000
0	0	0	0	0	66,280,123	0	WE513	MTG MAKER NOV 06 WHOLE LOAN	66,280,123	0.749413	1.000000
0	0	0	0	0	103,998,343	0	WE514	MTG MAKER DEC 06 WHOLE LOAN	103,998,343	0.755482	1.000000
0	0	0	0	0	99,045,165	0	WE515	MTG MAKER JAN 07 WHOLE LOAN	99,045,165	0.724678	1.000000
0	0	0	0	0	1,550,009	0	WE516	EXP. OPTIONS NOV 06 WHOLE LOAN	1,550,009	0.813765	1.000000
0	0	0	0	0	2,867,320	0	WE517	EXP. OPTIONS DEC 06 WHOLE LOAN	2,867,320	0.789473	1.000000
0	0	0	0	0	2,428,515	0	WE518	EXP. OPTIONS JAN 07 WHOLE LOAN	2,428,515	0.775289	1.000000
0	0	0	0	0	2,311,097	0	WE519	EXP. OPTIONS FEB 07 WHOLE LOAN	2,311,097	0.812425	1.000000
0	0	0	0	0	13,509,364	0	WE524	CHOICE ADV JUN 07 WHOLE LOAN	13,509,364	0.867924	1.000000
0	0	0	0	0	31,136,928	0	WE525	CHOICE ADV JUL 07 WHOLE LOAN	31,136,928	0.892722	1.000000
0	0	0	0	0	7,080,563	0	WE526	MTG MAKER JUN 07 WHOLE LOAN	7,080,563	0.744008	1.000000
0	0	0	0	0	9,206,586	0	WE527	MTG MAKER JUL 07 WHOLE LOAN	9,206,586	0.787213	1.000000
0	0	0	0	0	28,559,835	0	WE528	ALT-A JUN 07 WHOLE LOAN	28,559,835	0.847390	1.000000
0	0	0	0	0	32,641,396	0	WE529	ALT-A JUL 07 WHOLE LOAN	32,641,396	0.891098	1.000000
0	0	0	0	0	9,791,732	0	WE568	ALT-A AUG 07 WHOLE LOAN	9,791,732	0.913752	1.000000
0	0	0	0	0	1,888,093	0	WE569	ALT-A SEP 07 WHOLE LOAN	1,888,093	0.927488	1.000000
0	0	0	0	0	2,341,949	0	WE570	MTG MAKER AUG 07 WHOLE LOAN	2,341,949	0.779770	1.000000
0	0	0	0	0	319,504	0	WE571	MTG MAKER SEP 07 WHOLE LOAN	319,504	0.702634	1.000000
0	0	0	0	0	10,859,735	0	WE572	CHOICE ADV AUG 07 WHOLE LOAN	10,859,735	0.921559	1.000000
0	0	0	0	0	2,426,512	0	WE573	CHOICE ADV SEP 07 WHOLE LOAN	2,426,512	0.945653	1.000000
0	0	0	0	0	258,882	0	WH5493	CENTRAL PACIFIC 2007-2 WHOLE LOAN	258,882	0.920118	1.000000
0	0	0	0	0	51,012	0	S30FW	ALS FIXED RATE FIRST LIENSCOREWHOLE LOAN	51,012	0.837963	1.000000
0	0	0	0	0	147,868	0	VZ26	ALS 1ST SUBPRIME 2YR HYBRIDS WHOLE LOAN	147,868	0.711099	1.000000
0	0	0	0	0	180,619	0	VZ33	BNC 2005-15	180,619	0.878339	1.000000
0	0	0	0	0	149,552	0	WE28	SEASONED CROPS- CLTV>100 WHOLE LOAN	149,552	0.822593	1.000000
0	0	0	0	0	169,094	0	WH3229	BNC 2006-21 WHOLE LOAN	169,094	0.891894	1.000000
0	0	0	0	0	882,321	0	WH5664	BNC 2007-10 WHOLE LOAN	882,321	0.734767	1.000000
0	0	0	0	0	407,101	0	WH8037	BNC 2007-18 WHOLE LOAN	407,101	0.825719	1.000000
0	0	0	0	0	1,088,964	0	WH6039	BNC 2007-20 WHOLE LOAN	1,088,964	0.889170	1.000000
0	0	0	0	0	62,601	0	WH6182	BNC 2007-23 WHOLE LOAN	62,601	0.865633	1.000000
0	0	0	0	0	246,999	0	WH6256	BNC 2007-25 WHOLE LOAN	246,999	0.886927	1.000000
0	0	0	0	0	883,594	0	WH6276	BNC 2007-28 WHOLE LOAN	883,594	0.829731	1.000000
0	0	0	0	0	589,548	0	WH6351	BNC 2007-29 WHOLE LOAN	589,548	0.882986	1.000000
0	0	0	0	0	2,295,963	0	WH6404	BNC 2007-30 WHOLE LOAN	2,295,963	0.904031	1.000000
0	0	0	0	0	375,827	0	WH6421	BNC 2007-31 WHOLE LOAN	375,827	0.995171	1.000000
0	0	0	0	0	119,895	0	WH6424	BNC 2007-32 WHOLE LOAN	119,895	0.817944	1.000000
0	0	0	0	0	642,700	0	WH6430	BNC 2007-34 WHOLE LOAN	642,700	0.930715	1.000000
0	0	0	0	0	706,330	0	WH6550	BNC 2007-36 WHOLE LOAN	706,330	0.969392	1.000000
0	0	0	0	0	452,298	0	31394UFA5	FNR 2005-95 ZA FANNIE MAE	452,298	0.835595	1.000000

0	0	0	0	0	22,044,949	0	31396CBV1	FHR-3045 HD	FREDDIE MAC	22,044,949	0.983875	1.000000
0	0	0	0	0	285,822	0	31396CCN8	FHR-3045 KZ	FREDDIE MAC	285,822	0.835595	1.000000
0	0	0	0	0	1,875,321	0	31396FXA6	FHR 3081 EZ	FREDDIE MAC	1,875,321	0.917657	1.000000
0	0	0	0	0	1,139,746	0	31396VHX9	FNR 2007-30 KZ	FANNIE MAE	1,139,746	0.859423	1.000000
0	0	0	0	0	7,675,000	0	31396W3E4	FNR 2007-75 VB	FANNIE MAE	7,675,000	0.962829	1.000000
0	0	0	0	0	10,043,027	0	31396W3F1	FNR 2007-75 BZ	FANNIE MAE	10,043,027	0.824806	1.000000
0	0	0	0	0	35,005,080	0	31396X7K4	FNR 2007-116 NC	FANNIE MAE	35,005,080	0.992548	1.000000
0	0	0	0	0	1,221,991	0	31397BRU7	FHR 3229 KZ	FREDDIE MAC	1,221,991	0.935157	1.000000
0	0	0	0	0	12,713,764	0	31397BRZ6	FHR 3229 VZ	FREDDIE MAC	12,713,764	0.830243	1.000000
0	0	0	0	0	15,140,985	0	31397FKV3	FHR 3284 AZ	FREDDIE MAC	15,140,985	0.758562	1.000000
0	0	0	0	0	3,622,024	0	31397GSP6	FHR 3297 ZL	FREDDIE MAC	3,622,024	0.711375	1.000000
0	0	0	0	0	2,980,928	0	31397HAA6	FHR 3311 ZL	FREDDIE MAC	2,980,928	0.710125	1.000000
0	0	0	0	0	25,716,000	0	31397J6V1	FHR 3336 GB	FREDDIE MAC	25,716,000	1.002743	1.000000
0	0	0	0	0	5,556,000	0	31397J6W9	FHR 3336 GC	FREDDIE MAC	5,556,000	0.994364	1.000000
0	0	0	0	0	1,771,455	0	31397JA61	FHR 3336 VZ	FREDDIE MAC	1,771,455	0.816414	1.000000
0	0	0	0	0	500,000	0	31397JZG2	FHR 3339 PD	FREDDIE MAC	0	0.964454	1.000000
0	0	0	0	0	1,296,963	0	31397KD40	FHR 3355 ZH	FREDDIE MAC	1,296,963	0.807137	1.000000
0	0	0	0	0	106,809,752	0	31397KLE9	FHR 3368 NC	FREDDIE MAC	106,809,752	0.989093	1.000000
0	0	0	0	0	61,941,879	0	31397KLL2	FHR 3368 NG	FREDDIE MAC	61,941,879	0.985812	1.000000
0	0	0	0	0	51,475,796	0	31397KLL3	FHR 3368 NK	FREDDIE MAC	51,475,796	0.987547	1.000000
0	0	0	0	0	17,350,000	0	31397KVL2	FHR 3379 JW	FREDDIE MAC	17,350,000	0.944151	1.000000
0	0	0	0	0	13,565,832	0	VH5063	ALBERTSON II CLOSED SENIOR	WHOLE LOAN	13,565,832	0.970316	1.000000
0	0	0	0	0	250,000,000	0	VH8605	PROJECT MURPHY - SR	WHOLE LOAN	250,000,000	0.924371	1.000000
0	0	0	0	0	225,277	0	VW69	COUNTRYWIDE 2005-WL-40	WHOLE LOAN	225,277	0.925071	1.000000
0	0	0	0	0	19,822,368	0	VH3843	BREAKERS RESORT MEZZ A	WHOLE LOAN	19,822,368	0.849459	1.000000
0	0	0	0	0	6,150,000	0	VH4351	PROJECT STAPLER MEZZ	WHOLE LOAN	6,150,000	0.923303	1.000000
0	0	0	0	0	26,584,167	0	VH5061	ALBERTSON II OPEN STORE MEZZ	WHOLE LOAN	26,584,167	0.956489	1.000000
0	0	0	0	0	4,312,128	0	VH5065	ALBERTSON II CLOSED MEZZ	WHOLE LOAN	4,312,128	0.971777	1.000000
0	0	0	0	0	10,300,000	0	VH5167	FIFTH THIRD CENTER MEZZ 2	WHOLE LOAN	10,300,000	0.865189	1.000000
0	0	0	0	0	37,700,000	0	VH6471	ALMADEN FINANCIAL PLAZA MEZZ 2	WHOLE LOAN	37,700,000	0.818705	1.000000
0	0	0	0	0	23,064,859	0	VH6502	ALMADEN FINANCIAL PLAZA MEZZ 1	WHOLE LOAN	23,064,859	0.819804	1.000000
0	0	0	0	0	1,599,392	0	VH8012	MEMPHIS RETAIL-MEZZ	WHOLE LOAN	1,599,392	0.996708	1.000000
0	0	0	0	0	22,224,111	0	WE390	CC RESI P	WHOLE LOAN	22,224,111	0.840964	1.000000
0	0	0	0	0	506,928,891	0	WE392	CC COM P	WHOLE LOAN	506,928,891	0.922589	1.000000
0	0	0	0	0	8,002,180	0	WE434	LASALLE MF	WHOLE LOAN	8,002,180	0.986278	1.000000
0	0	0	0	0	2,882,031	0	VH8872	LBB 2008-12	WHOLE LOAN	2,882,031	0.769268	1.000000
0	0	0	0	0	25,748,723	0	AL01	AURORA 10/1 LIBOR ARM (LBB)	LEWHOLE LOAN	25,748,723	0.956515	1.000000
0	0	0	0	0	3,888,528	0	AL02	AURORA 10/1 LIBOR ARM (LBB)	LEWHOLE LOAN	3,888,528	0.960064	1.000000
0	0	0	0	0	130,745,035	0	AL03	ALS NEGAM 5/1 CLOSED LEGACY	WHOLE LOAN	130,745,035	0.956411	1.000000
0	0	0	0	0	676,526,091	0	AL05	5/1 LIBOR ARM (AURORA)	LEGACY WHOLE LOAN	676,526,091	0.955181	1.000000
0	0	0	0	0	45,078,848	0	AL07	7/1 LIBOR ARM (AURORA)	LEGACY WHOLE LOAN	45,078,848	0.963495	1.000000
0	0	0	0	0	200,000	0	AL08	STANDARD 5/1 LIBOR 2/2/5 CAPS	WHOLE LOAN	200,000	0.948167	1.000000
0	0	0	0	0	769,598	0	AL11	AURORA 15Y FIXED LEGACY	WHOLE LOAN	769,598	0.970082	1.000000
0	0	0	0	0	794,700	0	AL12	STANDARD 30FXD 5 OR 10 YR	LO WHOLE LOAN	794,700	0.996701	1.000000
0	0	0	0	0	28,226,358	0	AL13	AURORA 30 YEAR FIXED LEGACY	WHOLE LOAN	28,226,358	0.954908	1.000000
0	0	0	0	0	736,796	0	AL14	CLOSED - 40Y CONV FIXED LEGACY	WHOLE LOAN	736,796	1.015373	1.000000
0	0	0	0	0	319,416	0	AL15	MCM 20 OR 30 FIXED-RATE BASIC	WHOLE LOAN	319,416	1.025434	1.000000
0	0	0	0	0	391,256	0	AL16	40 YR FRM MCM LEGACY	WHOLE LOAN	391,256	0.964664	1.000000
0	0	0	0	0	581,515	0	AL19	EXPRESS FIXED RATE 30 YEAR	LEGWHOLE LOAN	581,515	1.030525	1.000000
0	0	0	0	0	1,276,323	0	AL22	ALS CREDIT GAP RELEASED FIXED	WHOLE LOAN	1,276,323	0.975250	1.000000
0	0	0	0	0	520,792	0	AL23	ALS CREDIT GAP RELEASED	FIXED2WHOLE LOAN	520,792	0.963095	1.000000
0	0	0	0	0	237,651,556	0	AL24	MTG MAKER 5/6 LIBOR 6/2/6 ARM	WHOLE LOAN	237,651,556	0.845534	1.000000
0	0	0	0	0	1,830,897	0	AL25	AURORA 6-MONTH LIBOR ARM (LBB)	WHOLE LOAN	1,830,897	0.861432	1.000000
0	0	0	0	0	76,193,580	0	AL26	ALS CREDIT GAP RELEASED	FIXED3WHOLE LOAN	76,193,580	0.841430	1.000000
0	0	0	0	0	10,096,713	0	AL27	ALS 6 MONTH LIBOR CREDIT	FLEXWHOLE LOAN	10,096,713	0.835513	1.000000
0	0	0	0	0	1,552,425	0	AL28	ALS CLASSIC 10 1 LIBOR ARMS	LEWHOLE LOAN	1,552,425	1.027523	1.000000
0	0	0	0	0	2,789,469	0	AL29	ALS CLASSIC 10/6 LIBOR ARMS	LEWHOLE LOAN	2,789,469	0.947234	1.000000
0	0	0	0	0	120,088,451	0	AL31	AURORA 30 YR JUMBO (LBB)	LEGACWHOLE LOAN	120,088,451	0.946361	1.000000
0	0	0	0	0	76,600,600	0	AL32	5/1 HYBRID LIBOR ARMS ALS	LEGAWHOLE LOAN	76,600,600	0.959825	1.000000
0	0	0	0	0	28,624,556	0	AL33	6 MONTH HYBRID LIBOR ARMS	ALSWHOLE LOAN	28,624,556	0.956435	1.000000
0	0	0	0	0	2,215,846	0	AL35	FLEX 20 OR 30 FIXED-RATE	BASICWHOLE LOAN	2,215,846	0.999342	1.000000
0	0	0	0	0	1,839,581	0	AL36	AURORA 15YR FIXED LEGACY	WHOLE LOAN	1,839,581	0.950470	1.000000
0	0	0	0	0	4,087,554	0	AL37	AURORA 20YR FIXED LEGACY	WHOLE LOAN	4,087,554	0.968525	1.000000
0	0	0	0	0	214,885,956	0	AL38	AURORA 30 YR FIXED LEGACY	WHOLE LOAN	214,885,956	0.926060	1.000000
0	0	0	0	0	671,002	0	AL39	ALS ALT-A 1ST LIEN 40/30	LEGACWHOLE LOAN	671,002	0.978234	1.000000
0	0	0	0	0	1,204,172	0	AL41	ALS 6 MONTH HYBRID LIBOR	LEGACWHOLE LOAN	1,204,172	0.838935	1.000000
0	0	0	0	0	160,830	0	AL42	AURORA 6 MONTH ARMS LEGACY	WHOLE LOAN	160,830	0.833250	1.000000
0	0	0	0	0	1,351,314	0	AL43	AURORA 15 YEAR JUMBO (LBB)	LEGWHOLE LOAN	1,351,314	1.038348	1.000000
0	0	0	0	0	775,265	0	AL45	PCW 5-1 FNMA HYBRID LIBOR-	LEGAWHOLE LOAN	775,265	1.036062	1.000000
0	0	0	0	0	502,918	0	B10LW	BNC ALT-A 10/6 LIBOR	WHOLE LOAN	502,918	1.071856	1.000000
0	0	0	0	0	1,364,984	0	B30FX	BNC ALT-A 30 YR FIX	WHOLE LOAN	1,364,984	1.109310	1.000000
0	0	0	0	0	3,776,249	0	B56LW	BNC ALT-A 5/6 LIBOR	WHOLE LOAN	3,776,249	1.044417	1.000000
0	0	0	0	0	420,000	0	BA327	BNC ALT-A 3/27 LIBOR ARM	WHOLE LOAN	420,000	1.017969	1.000000
0	0	0	0	0	1,327,170	0	VH5835	BNC 2007-14-ARM	WHOLE LOAN	1,327,170	1.014960	1.000000

0	0	0	0	0	706,358	0	WH5836	BNC 2007-14-FXD	WHOLE LOAN	706,358	1,018330	1,000000
0	0	0	0	0	1,131,958	0	WH6522	0807 ALS WL W/D	WHOLE LOAN	1,131,958	0,818228	1,000000
0	0	0	0	0	0	0	WLS473	CHEVY CHASE BK 2008-1	WHOLE LOAN	-37,285,472	0,962500	1,000000
0	0	0	0	0	178,500,000	0	WH8551	GM BLDG	WHOLE LOAN	178,500,000	0,957541	1,000000
0	0	0	0	0	1,156,684	0	WH4425	FED EX PORTFOLIO - B-NOTE	WHOLE LOAN	1,156,684	1,018783	1,000000
0	0	0	0	0	357,812	0	WH15709	WALGREENS EASTPOINTE-SUBDEBT	WHOLE LOAN	357,812	1,020414	1,000000
0	0	0	0	0	305,000	0	WH5764	INWOOD-QUORUM-MEZZ/SUBDEBT	WHOLE LOAN	305,000	0,968223	1,000000
0	0	0	0	0	304,488	0	WH5942	FEDEX BOISE B NOTE	WHOLE LOAN	304,488	1,017409	1,000000
0	0	0	0	0	7,000,000	0	WH6104	SBS TOWER B NOTE	WHOLE LOAN	7,000,000	0,967436	1,000000
0	0	0	0	0	700,000	0	WH6200	ADDISON TOWER BNOTE	WHOLE LOAN	700,000	1,050441	1,000000
0	0	0	0	0	5,000,000	0	WH6345	INTERNATIONAL RESIDENCE B NOTE	WHOLE LOAN	5,000,000	0,772423	1,000000
0	0	0	0	0	7,500,000	0	WH9009	KETTERING TOWER B NOTE	WHOLE LOAN	7,500,000	0,732746	1,000000
0	0	0	0	0	2,000,000	0	WH9012	BEST WESTERN - CLEARWATER B NOW	WHOLE LOAN	2,000,000	0,808336	1,000000
0	0	0	0	0	269,444	0	WH3149	INDYMAC 2006-20	WHOLE LOAN	269,444	0,969269	1,000000
0	0	0	0	0	1,938,113	0	WH3643	HOME123 2006-2	WHOLE LOAN	1,938,113	0,957450	1,000000
0	0	0	0	0	83,640	0	WH3945	INDYMAC 2006-26	WHOLE LOAN	83,640	0,958532	1,000000
0	0	0	0	0	269,366	0	WH4001	FREEDOM MTG (L 2006-3-FXD)	WHOLE LOAN	269,366	1,039666	1,000000
0	0	0	0	0	252,000	0	WH4009	MORTGAGE STORE 2006-1	WHOLE LOAN	252,000	1,041159	1,000000
0	0	0	0	0	280,727	0	WH4263	FREEDOM MTG (L 2007-1)	WHOLE LOAN	280,727	1,039576	1,000000
0	0	0	0	0	219,962	0	WH4435	INDYMAC 2007-1	WHOLE LOAN	219,962	0,957602	1,000000
0	0	0	0	0	551,022	0	WH4801	FREEDOM MTG (L 2007-4)	WHOLE LOAN	551,022	0,945566	1,000000
0	0	0	0	0	425,566	0	WH4809	FREEDOM MTG (L 2007-5-FXD)	WHOLE LOAN	425,566	1,015800	1,000000
0	0	0	0	0	468,118	0	WH4629	PINNACLE 2007-1	WHOLE LOAN	468,118	0,979979	1,000000
0	0	0	0	0	3,202,862	0	WH4803	WASHINGTON MU-2 2007-2	WHOLE LOAN	3,202,862	1,019361	1,000000
0	0	0	0	0	422,253	0	WH4883	MORTGAGE IT 2007-3-FXD	WHOLE LOAN	422,253	0,956110	1,000000
0	0	0	0	0	49,532	0	WH5281	SSTAR 2007-1	WHOLE LOAN	49,532	0,959039	1,000000
0	0	0	0	0	229,096	0	WH5365	PINNACLE 2007-2	WHOLE LOAN	229,096	0,954759	1,000000
0	0	0	0	0	465,802	0	WH5425	NATIONAL CITY 2007-2	WHOLE LOAN	465,802	0,972631	1,000000
0	0	0	0	0	1,197,441	0	WH5427	INDYMAC 2007-7	WHOLE LOAN	1,197,441	1,021603	1,000000
0	0	0	0	0	442,991	0	WH5720	GREENPOINT MTG 2007-37	WHOLE LOAN	442,991	0,961587	1,000000
0	0	0	0	0	1,053,364	0	WH5759	GREENPOINT MTG 2007-39	WHOLE LOAN	1,053,364	0,980807	1,000000
0	0	0	0	0	779,471	0	WH5892	RESIDENTIAL PAC 2007-1	WHOLE LOAN	779,471	1,031388	1,000000
0	0	0	0	0	2,372,987	0	WH6015	NETBANK 2007-1 FXD	WHOLE LOAN	2,372,987	1,007446	1,000000
0	0	0	0	0	771,577	0	WH6041	VIRTUAL BANK 2007-1	WHOLE LOAN	771,577	1,025177	1,000000
0	0	0	0	0	6,544,622	0	WH6173	SOVEREIGN BANK 2007-2	WHOLE LOAN	6,544,622	0,960139	1,000000
0	0	0	0	0	1,106,771	0	WH6398	NET BANK INC 2007-2-FXD	WHOLE LOAN	1,106,771	1,010666	1,000000
0	0	0	0	0	13,943,485	0	WH6620	FLAGSTAR BANK 2007-1	WHOLE LOAN	13,943,485	1,008686	1,000000
0	0	0	0	0	182,000	0	A31BW	STANDARD 3/1 LIBOR 10YR IO	WHOLE LOAN	182,000	1,008863	1,000000
0	0	0	0	0	3,501,794	0	VS74	FHAVA FIXED	WHOLE LOAN	3,501,794	0,963967	1,000000
0	0	0	0	0	851,370	0	WE582	S&D FHA VA	WHOLE LOAN	851,370	0,883508	1,000000
0	0	0	0	0	187,527	0	WH3173	WELLS FARGO 2006-17	WHOLE LOAN	187,527	0,943215	1,000000
0	0	0	0	0	678,644	0	WH3897	GMAC 2006-3	WHOLE LOAN	678,644	0,968217	1,000000
0	0	0	0	0	30,813	0	WH4633	GREENPOINT MTG 2007-18	WHOLE LOAN	30,813	1,024756	1,000000
0	0	0	0	0	8,761,097	0	WH6098	WELLS FARGO 2007-11	WHOLE LOAN	8,761,097	1,003670	1,000000
0	0	0	0	0	5,299,303	0	WH6121	WELLS FARGO 2007-13	WHOLE LOAN	5,299,303	1,011843	1,000000
0	0	0	0	0	8,477,215	0	WH6627	WELLS FARGO 2007-17	WHOLE LOAN	8,477,215	0,996398	1,000000
0	0	0	0	0	6,242,091	0	WH6638	FIRST MAGNUS 2007-4	WHOLE LOAN	6,242,091	0,951173	1,000000
0	0	0	0	0	1,880,788	0	WH6860	WELLS FARGO 2007-16	WHOLE LOAN	1,880,788	0,999464	1,000000
0	0	0	0	0	5,300,000	0	WH6524	STONE RIDGE	WHOLE LOAN	5,300,000	0,899473	1,000000
0	0	0	0	0	6,234,674	0	WH8740	EASTSIDE VILLAGE CENTER	WHOLE LOAN	6,234,674	0,899304	1,000000
0	0	0	0	0	106,343	0	WH2787	COUNTRYWIDE 2006-31	WHOLE LOAN	106,343	0,884673	1,000000
0	0	0	0	0	79,171	0	WH2803	COUNTRYWIDE 2006-31-TL	WHOLE LOAN	79,171	1,003140	1,000000
0	0	0	0	0	315,000	0	WH3449	OPTION ONE 2006-11	WHOLE LOAN	315,000	0,890671	1,000000
0	0	0	0	0	48,057	0	WH6181	SOVEREIGN BANK 2007-2-SUB	WHOLE LOAN	48,057	0,725584	1,000000
0	0	0	0	0	6,255,269	0	WE579	SUBPRIME FHA VA	WHOLE LOAN	6,255,269	0,905157	1,000000
0	0	0	0	0	45,000,000	0	WH4415	1201 WALNUT	WHOLE LOAN	45,000,000	0,957957	1,000000
0	0	0	0	0	680,201	0	G30YV	AURORA 30 YEAR FIXED	WHOLE LOAN	680,201	0,999516	1,000000
0	0	0	0	0	14,909	0	CD5PP150	CAMPUS DOOR 5 PRIME PLUS 1.5	WHOLE LOAN	14,909	1,055658	1,000000
0	0	0	0	0	16,979	0	CD5PP180	CAMPUS DOOR 5 PRIME PLUS 1.9	WHOLE LOAN	16,979	1,055994	1,000000
0	0	0	0	0	77,287	0	CD5PP290	CAMPUS DOOR 5 PRIME PLUS 2.9	WHOLE LOAN	77,287	1,056883	1,000000
0	0	0	0	0	236,085	0	CD5PP390	CAMPUS DOOR 5 PRIME PLUS 3.9	WHOLE LOAN	236,085	1,057772	1,000000
0	0	0	0	0	153,378	0	CD5PP480	CAMPUS DOOR 5 PRIME PLUS 4.9	WHOLE LOAN	153,378	1,058661	1,000000
0	0	0	0	0	217,624	0	CD5PP580	CAMPUS DOOR 5 PRIME PLUS 5.9	WHOLE LOAN	217,624	1,059550	1,000000
0	0	0	0	0	123,162	0	CD5PP690	CAMPUS DOOR 5 PRIME PLUS 6.9	WHOLE LOAN	123,162	1,060439	1,000000
0	0	0	0	0	137,692	0	CD5PP790	CAMPUS DOOR 5 PRIME PLUS 7.9	WHOLE LOAN	137,692	1,061328	1,000000
0	0	0	0	0	5,331,222	0	CDPFLAT	CAMPUS DOOR PRIME FLAT	WHOLE LOAN	5,331,222	0,911444	1,000000
0	0	0	0	0	6,117,743	0	CDPM50	CAMPUS DOOR	WHOLE LOAN	6,117,743	0,811889	1,000000
0	0	0	0	0	29,236,310	0	CDPP100	CAMPUS DOOR PRIME PLUS 1	WHOLE LOAN	29,236,310	0,913194	1,000000
0	0	0	0	0	29,192,414	0	CDPP150	CAMPUS DOOR PRIME PLUS 1.5	WHOLE LOAN	29,192,414	0,912667	1,000000
0	0	0	0	0	23,623,022	0	CDPP200	CAMPUS DOOR PRIME PLUS 2	WHOLE LOAN	23,623,022	0,914111	1,000000
0	0	0	0	0	30,498,331	0	CDPP250	CAMPUS DOOR PRIME PLUS 2.5	WHOLE LOAN	30,498,331	0,914556	1,000000
0	0	0	0	0	25,925,643	0	CDPP300	CAMPUS DOOR PRIME PLUS 3	WHOLE LOAN	25,925,643	0,915000	1,000000
0	0	0	0	0	55,885,079	0	CDPP400	CAMPUS DOOR PRIME PLUS 4	WHOLE LOAN	55,885,079	0,907000	1,000000
0	0	0	0	0	21,755,883	0	CDPP50	CAMPUS DOOR PRIME PLUS 5	WHOLE LOAN	21,755,883	0,912778	1,000000

0	0	0	0	0	27,639,911	0	CDPP500	CAMPUS DOOR PRIME PLUS 5	WHOLE LOAN	27,639,911	0.916778	1.000000
0	0	0	0	0	189,105,545	0	CDPRERBP	CAMPUS DOOR PRE RBP	WHOLE LOAN	189,105,545	0.797132	1.000000
0	0	0	0	0	370,409	0	WH4259	EVERBANK 2006-3	WHOLE LOAN	370,409	0.993837	1.000000
0	0	0	0	0	2,720,542	0	WH4291	SEATTLE MORTGAG 2006-1	WHOLE LOAN	2,720,542	0.984945	1.000000
0	0	0	0	0	6,301,492	0	WH4333	FINANCIAL FREED 2006-5	WHOLE LOAN	6,301,492	1.010105	1.000000
0	0	0	0	0	734,423	0	WH4621	BNY MORTGAGE 2007-1	WHOLE LOAN	734,423	1.001238	1.000000
0	0	0	0	0	1,424,892	0	WH4823	BNY MORTGAGE 2007-2	WHOLE LOAN	1,424,892	1.008567	1.000000
0	0	0	0	0	35,704,514	0	WH5617	SEATTLE MORTGAG 2007-1	WHOLE LOAN	35,704,514	0.986839	1.000000
0	0	0	0	0	22,149,670	0	WH5766	FINANCIAL FREED 2007-1-TL	WHOLE LOAN	22,149,670	0.990133	1.000000
0	0	0	0	0	4,057,190	0	WH5807	BNY MORTGAGE 2007-3	WHOLE LOAN	4,057,190	1.026960	1.000000
0	0	0	0	0	20,612	0	WH5917	BNY MORTGAGE 2007-4	WHOLE LOAN	20,612	0.998213	1.000000
0	0	0	0	0	53,969,400	0	WH6085	SEATTLE MORTGAG 2007-2-JAR	WHOLE LOAN	53,969,400	0.980569	1.000000
0	0	0	0	0	23,671	0	WH6119	BNY MORTGAGE 2007-5-HFX	WHOLE LOAN	23,671	0.998322	1.000000
0	0	0	0	0	3,138,452	0	WH6137	BNY MORTGAGE 2007-6-JFX	WHOLE LOAN	3,138,452	1.002871	1.000000
0	0	0	0	0	34,827	0	WH6382	BNY MORTGAGE 2007-8-HFX	WHOLE LOAN	34,827	0.998717	1.000000
0	0	0	0	0	14,250,488	0	WH6383	BNY MORTGAGE 2007-8-JFX	WHOLE LOAN	14,250,488	1.003949	1.000000
0	0	0	0	0	1,284,462	0	WH6505	BNY MORTGAGE 2007-9-JAR	WHOLE LOAN	1,284,462	1.000490	1.000000
0	0	0	0	0	12,737,111	0	WH6507	BNY MORTGAGE 2007-10-JFX	WHOLE LOAN	12,737,111	1.003476	1.000000
0	0	0	0	0	27,979	0	WH6509	BNY MORTGAGE 2007-11-HFX	WHOLE LOAN	27,979	0.998647	1.000000
0	0	0	0	0	19,813,444	0	WH6544	BANK OF AMERICA 2007-2-JAR	WHOLE LOAN	19,813,444	0.988945	1.000000
0	0	0	0	0	13,723,546	0	WH6589	BNY MORTGAGE 2007-12-JFX	WHOLE LOAN	13,723,546	0.996662	1.000000
0	0	0	0	0	35,022	0	WH6591	BNY MORTGAGE 2007-13-HFX	WHOLE LOAN	35,022	0.998398	1.000000
0	0	0	0	0	103,058	0	WH6593	BNY MORTGAGE 2007-14-JAR	WHOLE LOAN	103,058	0.999080	1.000000
0	0	0	0	0	822,386	0	WH6595	BNY MORTGAGE 2007-15-JAR	WHOLE LOAN	822,386	0.961321	1.000000
0	0	0	0	0	1,865,542	0	WH8651	BNY MORTGAGE 2007-16-HAR	WHOLE LOAN	1,865,542	1.030800	1.000000
0	0	0	0	0	30,539	0	WH8652	BNY MORTGAGE 2007-17-HFX	WHOLE LOAN	30,539	0.998112	1.000000
0	0	0	0	0	788,093	0	WH8653	BNY MORTGAGE 2007-18-JAR	WHOLE LOAN	788,093	0.997950	1.000000
0	0	0	0	0	16,971,907	0	WH8654	BNY MORTGAGE 2007-19-JFX	WHOLE LOAN	16,971,907	0.998659	1.000000
0	0	0	0	0	41,186,030	0	WH8684	BANK OF AMERICA 2007-3-JAR	WHOLE LOAN	41,186,030	0.977190	1.000000
0	0	0	0	0	1,594,173	0	WH8707	BNY MORTGAGE 2007-20-HAR	WHOLE LOAN	1,594,173	1.025327	1.000000
0	0	0	0	0	27,754,549	0	WH8743	BNY MORTGAGE 2007-21-JFX	WHOLE LOAN	27,754,549	0.986102	1.000000
0	0	0	0	0	4,789,618	0	WH8745	BNY MORTGAGE 2007-22-JAR	WHOLE LOAN	4,789,618	0.999480	1.000000
0	0	0	0	0	14,815,071	0	WH8747	BNY MORTGAGE 2007-23-JFX	WHOLE LOAN	14,815,071	0.973485	1.000000
0	0	0	0	0	609,277	0	WH8749	BNY MORTGAGE 2007-24-HAR	WHOLE LOAN	609,277	1.028901	1.000000
0	0	0	0	0	30,344	0	WH8751	BNY MORTGAGE 2007-25-HFX	WHOLE LOAN	30,344	0.998272	1.000000
0	0	0	0	0	7,451,693	0	WH8821	BNY MORTGAGE 2007-26-JFX	WHOLE LOAN	7,451,693	0.981706	1.000000
0	0	0	0	0	9,903,886	0	WH8835	EVERBANK 2008-1-JFX	WHOLE LOAN	9,903,886	0.966628	1.000000
0	0	0	0	0	12,358,670	0	WH8850	EVERBANK 2008-2-JFX	WHOLE LOAN	12,358,670	0.960935	1.000000
0	0	0	0	0	6,045,718	0	WH8899	EVERBANK 2008-3-JFX	WHOLE LOAN	6,045,718	0.948084	1.000000
0	0	0	0	0	3,859,195	0	WH8902	EVERBANK 2008-4-JFX	WHOLE LOAN	3,859,195	0.937381	1.000000
0	0	0	0	0	2,449,716	0	WH8932	EVERBANK 2008-5-JAR	WHOLE LOAN	2,449,716	1.026480	1.000000
0	0	0	0	0	3,672,720	0	WH8956	EVERBANK 2008-6-JFX	WHOLE LOAN	3,672,720	1.007203	1.000000
0	0	0	0	0	3,826,615	0	WH8958	EVERBANK 2008-7-HAR	WHOLE LOAN	3,826,615	1.042113	1.000000
0	0	0	0	0	1,332,987	0	WH8960	EVERBANK 2008-8-JAR	WHOLE LOAN	1,332,987	1.017903	1.000000
0	0	0	0	0	1,270,012	0	WH8984	EVERBANK 2008-9-JFX	WHOLE LOAN	1,270,012	1.016901	1.000000
0	0	0	0	0	1,819,602	0	WH9005	EVERBANK 2008-10-JAR	WHOLE LOAN	1,819,602	0.985110	1.000000
0	0	0	0	0	1,901,525	0	WH9011	EVERBANK 2008-11-HAR	WHOLE LOAN	1,901,525	1.027592	1.000000
0	0	0	0	0	2,224,792	0	WH9037	EVERBANK 2008-12-JFX	WHOLE LOAN	2,224,792	1.021921	1.000000
0	0	0	0	0	3,496,593	0	WH9043	EVERBANK 2008-13-HAR	WHOLE LOAN	3,496,593	1.022148	1.000000
0	0	0	0	0	1,884,957	0	C15YW	AURORA 15Y FIXED	WHOLE LOAN	1,884,957	1.002115	1.000000
0	0	0	0	0	302,000	0	C30BW	STANDARD 30FXD 5 OR 10 YR IO	WHOLE LOAN	302,000	1.004305	1.000000
0	0	0	0	0	20,737,740	0	C30YW	AURORA 30 YEAR FIXED	WHOLE LOAN	20,737,740	1.002577	1.000000
0	0	0	0	0	1,180,000	0	J30YW	AURORA 30 YR JUMBO (LBB)	WHOLE LOAN	1,180,000	1.012728	1.000000
0	0	0	0	0	564,540	0	L30YW	FLEX 20 OR 30 FIXED-RATE BASIC	WHOLE LOAN	564,540	0.990011	1.000000
0	0	0	0	0	47,000	0	N20YW	AURORA 20YR FIXED	WHOLE LOAN	47,000	1.036763	1.000000
0	0	0	0	0	963,800	0	N30YW	AURORA 30 YR FIXED	WHOLE LOAN	963,800	1.004667	1.000000
0	0	0	0	0	15,050,207	0	WH8731	MANGER BUILDING	WHOLE LOAN	15,050,207	0.856642	1.000000
0	0	0	0	0	13,942,500	0	WH8732	UNIVERSITY EDGE APTS	WHOLE LOAN	13,942,500	0.889256	1.000000
0	0	0	0	0	8,565,000	0	WH8734	LAKE COLONY APT	WHOLE LOAN	8,565,000	0.887396	1.000000
0	0	0	0	0	3,168,584	0	WH8735	SLEEP INN	WHOLE LOAN	3,168,584	0.916457	1.000000
0	0	0	0	0	37,098,906	0	WH8824	HOTEL JEROME	WHOLE LOAN	37,098,906	0.920411	1.000000
0	0	0	0	0	298,298	0	VD96	SEASONED WHOLE LOANS M3N	WHOLE LOAN	298,298	1.030496	1.000000
0	0	0	0	0	524,676	0	WH2989	LOANCITY 2006-1	WHOLE LOAN	524,676	1.033976	1.000000
0	0	0	0	0	305,046	0	WH3435	AMER HOME MTG 2006-9	WHOLE LOAN	305,046	1.047449	1.000000
0	0	0	0	0	54,415	0	WH3873	MORTGAGE IT 2006-2	WHOLE LOAN	54,415	1.023279	1.000000
0	0	0	0	0	381,057	0	WH3999	FREEDOM MTG (L 2006-3-ARM	WHOLE LOAN	381,057	1.024405	1.000000
0	0	0	0	0	199,200	0	WH4575	FREEDOM MTG (L 2007-1-ARM	WHOLE LOAN	199,200	1.016033	1.000000
0	0	0	0	0	363,900	0	WH4577	FREEDOM MTG (L 2007-2-ARM	WHOLE LOAN	363,900	1.013360	1.000000
0	0	0	0	0	1,071,996	0	WH5169	MORTGAGE IT 2007-3-ARM	WHOLE LOAN	1,071,996	1.034450	1.000000
0	0	0	0	0	461,199	0	WH5253	GREENPOINT MTG 2007-29-ARM	WHOLE LOAN	461,199	1.029456	1.000000
0	0	0	0	0	434,027	0	WH5363	COUNTRYWIDE 2007-17-ARM	WHOLE LOAN	434,027	1.037407	1.000000
0	0	0	0	0	1,659,238	0	WH5605	BANK OF AMERICA 2007-1-ARM	WHOLE LOAN	1,659,238	1.029841	1.000000
0	0	0	0	0	5,518,817	0	WH5729	GREENPOINT MTG 2007-38-ARM	WHOLE LOAN	5,518,817	1.017780	1.000000
0	0	0	0	0	636,806	0	WH6016	NETBANK 2007-1-HYB	WHOLE LOAN	636,806	0.996204	1.000000

0	0	0	0	0	387,629	0	VH6042	AMER HOME MTG 2007-2	WHOLE LOAN	387,629	1.053909	1.000000
0	0	0	0	0	8,491,058	0	VH6044	AMER HOME MTG 2007-3-ARM	WHOLE LOAN	8,491,058	1.048098	1.000000
0	0	0	0	0	443,750	0	VH6098	WELLS FARGO 2007-12	WHOLE LOAN	443,750	1.028795	1.000000
0	0	0	0	0	1,356,232	0	VH6099	COUNTRYWIDE 2007-23	WHOLE LOAN	1,356,232	1.059381	1.000000
0	0	0	0	0	1,116,865	0	VH6110	COUNTRYWIDE 2007-24-ARM	WHOLE LOAN	1,116,865	1.057636	1.000000
0	0	0	0	0	348,858	0	VH6403	NET BANK INC 2007-2-HYB	WHOLE LOAN	348,858	1.014274	1.000000
0	0	0	0	0	4,149,509	0	VH6447	QUICKEN LOANS 2007-5	WHOLE LOAN	4,149,509	1.043230	1.000000
0	0	0	0	0	164,745	0	VH6487	QUICKEN LOANS 2007-6-ARM	WHOLE LOAN	164,745	1.034430	1.000000
0	0	0	0	0	8,927,839	0	VH8618	PROVIDENT FUNDI 2007-1-ARM	WHOLE LOAN	8,927,839	1.032017	1.000000
0	0	0	0	0	37,022,937	0	VH8623	FLAGSTAR BANK 2007-2-ARM	WHOLE LOAN	37,022,937	0.938123	1.000000
0	0	0	0	0	20,575,028	0	VH8602	CONTINENTAL BAYSIDE SR BRIDGE	WHOLE LOAN	20,575,028	0.994908	1.000000
0	0	0	0	0	16,681,382	0	VH8796	ST VINCENT MEZZ	WHOLE LOAN	16,681,382	0.921147	1.000000
0	0	0	0	0	2,432,208	0	VH8800	ST VINCENT ACQUISITION LOAN B	WHOLE LOAN	2,432,208	0.980000	1.000000
0	0	0	0	0	211,249	0	VH8801	ST VINCENT BUILDING LOAN B	NOTWHOLE LOAN	211,249	0.980490	1.000000
0	0	0	0	0	506,544	0	VH8802	ST VINCENT PROJECT LOAN B	NOTEWHOLE LOAN	506,544	0.979727	1.000000
0	0	0	0	0	28,499,999	0	WE185	TESORO RESORTS	WHOLE LOAN	28,499,999	0.987273	1.000000
0	0	0	0	0	516,758,318	0	VH65	FIXED	WHOLE LOAN	516,758,318	0.978397	1.000000
0	0	0	0	0	34,798,641	0	VH69	CONSTRUCTION LOANS	WHOLE LOAN	34,798,641	0.960435	1.000000
0	0	0	0	0	228,747,483	0	VH75	5/1 HYBRID	WHOLE LOAN	228,747,483	0.979178	1.000000
0	0	0	0	0	520,000	0	VH76	ARM 3 MONTH LIBOR	WHOLE LOAN	520,000	0.962250	1.000000
0	0	0	0	0	2,809,780	0	WD22	2-1 HYBRID	WHOLE LOAN	2,809,780	0.960047	1.000000
0	0	0	0	2,310,903	2,101,258	0	WE230	10/1 HYBRID	WHOLE LOAN	2,101,258	0.963268	1.000000
0	0	0	0	1,811,995	4,734,187	0	VH8664	LBSBF 7/1 HYBRID	WHOLE LOAN	4,734,187	0.981870	1.000000
0	0	0	0	0	7,067,634	0	VH5800	GREENPOINT MTG 2007-40	WHOLE LOAN	7,067,634	0.949370	1.000000
0	0	0	0	0	3,289,220	0	VH5949	GREENPOINT MTG 2007-40-TL	WHOLE LOAN	3,289,220	0.949337	1.000000
0	0	0	0	702,936	14,485,225	0	VH6046	GREENPOINT MTG 2007-43	WHOLE LOAN	14,485,225	0.932404	1.000000
0	0	0	0	0	9,671,120	0	VH6161	GREENPOINT MTG 2007-45	WHOLE LOAN	9,671,120	0.935981	1.000000
0	0	0	0	0	30,304,865	0	VH6192	INDYMAC 2007-12	WHOLE LOAN	30,304,865	0.972174	1.000000
0	0	0	0	0	10,434,845	0	VH6326	INDYMAC 2007-13	WHOLE LOAN	10,434,845	0.949552	1.000000
0	0	0	0	0	6,468,624	0	VH8864	LBB 2008-11	WHOLE LOAN	6,468,624	0.768491	1.000000
0	0	0	0	0	245,606	0	VH66	SBA 7(A)	WHOLE LOAN	245,606	1.077103	1.000000
0	0	0	0	0	59,499,393	0	VH67	SBA 504	WHOLE LOAN	59,499,393	1.006358	1.000000
0	0	0	0	0	23,458,054	0	VI07	SBA 7(A) UNGUARANTEED	WHOLE LOAN	23,458,054	1.005901	1.000000
0	0	0	0	0	758,290	0	VI38	SBA 504 CONSTRUCTION	WHOLE LOAN	758,290	1.005145	1.000000
0	0	0	0	0	2,980,185	0	VT61	SBA CONSTRUCTION	WHOLE LOAN	2,980,185	1.006158	1.000000
0	0	0	0	0	77,775,357	0	WE615	CAPITAL CROSSING RESI LOANS	WHOLE LOAN	77,775,357	1.020617	1.000000
0	0	0	0	0	10,373,220	0	PIPEFIX	FIXED PIPELINE		0	1.000000	1.000000
0	0	0	0	0	86,482,768	0	PIPEHYBR	HYBRID PIPELINE		0	1.000000	1.000000
0	0	0	0	0	120,000	0	A51LW	5/1 LIBOR ARM (AURURA)		120,000	1.008820	1.000000
0	0	0	0	0	790,500	0	A51YW	STANDARD 5/1 LIBOR 5/2/5 CAPS	WHOLE LOAN	790,500	0.996548	1.000000
0	0	0	0	0	1,710,382	0	J51LW	5/1 HYBRID LIBOR ARMS ALS (LBB)		1,710,382	0.997235	1.000000
0	0	0	0	0	0	0	VH6378	GLENDALE CITY CENTER SR	WHOLE LOAN	0	0.862030	1.000000
0	0	0	0	0	864,498	0	VH8940	PROJECT TROIS 120 HOWARD SR	MZWHOLE LOAN	864,498	0.908700	1.000000
0	0	0	0	0	16,763,559	0	VH5551	SNOW MASS - B NOTE	WHOLE LOAN	16,763,559	1.004844	1.000000
0	0	0	0	0	8,775,000	0	VH5640	BULLETIN BUILDING	WHOLE LOAN	8,775,000	0.973009	1.000000
0	0	0	0	0	10,324,790	0	VH5832	SNOWMASS A NOTE	WHOLE LOAN	10,324,790	1.004400	1.000000
0	0	0	0	0	4,000,000	0	VH5788	LYON - CAPISTRANO POINTE B	NOTWHOLE LOAN	4,000,000	1.010985	1.000000
0	0	0	0	0	7,000,000	0	VH5790	LYON - MONARCH COAST B NOTE	WHOLE LOAN	7,000,000	1.010981	1.000000
0	0	0	0	0	2,500,000	0	VH5792	LYON - TRABUCO HIGHLANDS B	NOTWHOLE LOAN	2,500,000	1.010985	1.000000
0	0	0	0	0	3,500,000	0	VH5794	LYON - THE VINEYARDS B NOTE	WHOLE LOAN	3,500,000	1.010981	1.000000
0	0	0	0	0	3,500,000	0	VH5796	LYON - VILLA TIERRA B NOTE	WHOLE LOAN	3,500,000	1.010981	1.000000
0	0	0	0	0	5,000,000	0	VH5798	LYON - VINTAGE WOODS B NOTE	WHOLE LOAN	5,000,000	1.010981	1.000000
0	0	0	0	0	45,219,440	0	VH8581	PASADENA ST LUKE SENIOR	WHOLE LOAN	45,219,440	0.990000	1.000000
0	0	0	0	0	2,730,758	0	VH8860	OCP WARNER CENTER MEZZ	WHOLE LOAN	2,730,758	0.989551	1.000000
0	0	0	0	0	10,152,289	0	VE96	LERNO VERHAGEN	WHOLE LOAN	10,152,289	1.000000	1.000000
0	0	0	0	0	2,169,810	0	VN89	PALM DESERT	WHOLE LOAN	2,169,810	0.831877	1.000000
0	0	0	0	0	10,451,720	0	VO84	OCEAN RANCH (DEBT POSITION)	WHOLE LOAN	10,451,720	0.976207	1.000000
0	0	0	0	0	8,752,935	0	VQ25	MILPITAS	MILPITAS	8,752,935	0.771507	1.000000
0	0	0	0	0	5,785,860	0	VU34	ROCKLIN	WHOLE LOAN	5,785,860	0.922743	1.000000
0	0	0	0	0	2,254,408	0	VV44	VCC LAS VEGAS		2,254,408	0.878463	1.000000
0	0	0	0	0	1,323,430	0	VW28	EL DORADO	EL DORADO	1,323,430	0.894437	1.000000
0	0	0	0	0	2,646,285	0	VW51	ELK GROVE VW51		2,646,285	0.946648	1.000000
0	0	0	0	0	2,000,000	0	WD18	BRENTWOOD	WHOLE LOAN	2,000,000	0.990000	1.000000
0	0	0	0	0	16,052,411	0	WD23	OTAY MESA	WHOLE LOAN	16,052,411	0.986261	1.000000
0	0	0	0	0	7,075,397	0	WD55	PALMDALE	WHOLE LOAN	7,075,397	0.980309	1.000000
0	0	0	0	0	6,611,490	0	WE20	PALMDALE II	WHOLE LOAN	6,611,490	0.989202	1.000000
0	0	0	0	0	1,062,038	0	VH8696	VCC VACAVILLE SENIOR	WHOLE LOAN	1,062,038	1.000000	1.000000
0	0	0	0	0	42,750,000	0	VB43	BOULDER SPRINGS	WHOLE LOAN	42,750,000	0.980000	1.000000
0	0	0	0	0	3,474,404	0	VB91	LAUREL BAY	WHOLE LOAN	3,474,404	0.960811	1.000000
0	0	0	0	0	10,492,582	0	VB90	100 E OCEAN BLVD	100 E OCEAN BLVD	10,492,582	0.995439	1.000000
0	0	0	0	0	15,602,855	0	WE355	TIRADOR	WHOLE LOAN	15,602,855	0.961671	1.000000
0	0	0	0	0	2,100,000	0	TM59	ASW LOS SANTEROS PHASE II	WHOLE LOAN	2,100,000	1.000000	1.000000
0	0	0	0	0	28,400,489	0	VJ19	SOUTH PARK IV		28,400,489	0.985707	1.000000
0	0	0	0	0	6,761,174	0	WE176	6650 LEXINGTON	WHOLE LOAN	6,761,174	1.000000	1.000000

0	0	0	0	0	9,071,922	0 WE401	EAGLE CANYON	WHOLE LOAN	9,071,922	0.987879	1.000000
0	0	0	0	0	7,500,000	0 WH4573	3033 WILSHIRE BLVD CIRCA SR	WHOLE LOAN	7,500,000	0.990000	1.000000
0	0	0	0	0	9,510,077	0 VH34	222 BROADWAY	222 BROADWAY	9,510,077	1.000000	1.000000
0	0	0	0	0	8,502,007	0 WE189	46TH STREET MEZZ	WHOLE LOAN	8,502,007	0.702270	1.000000
0	0	0	0	0	7,505,183	0 WH4251	VERONA WOODS MEZZ	WHOLE LOAN	7,505,183	0.989070	1.000000
0	0	0	0	0	30,000,000	0 VR76	BICKFORD RANCH	WHOLE LOAN	30,000,000	0.768333	1.000000
0	0	0	0	0	5,000,000	0 VR95	SCC BICKFORD		5,000,000	0.800000	1.000000
0	0	0	0	0	275,364,153	0 VU22	HERITAGE FIELDS	WHOLE LOAN	275,364,153	0.932234	1.000000
0	0	0	0	0	109,854,812	0 WE225	10000 SANTA MONICA	WHOLE LOAN	109,854,812	0.988810	1.000000
0	0	0	0	0	141,736,118	0 WE350	OAK KNOLL & DEL AMO	WHOLE LOAN	141,736,118	0.935164	1.000000
0	0	0	0	0	3,666,373	0 WH5899	HARD ROCK MEZZ BRIDGE	WHOLE LOAN	3,666,373	0.978174	1.000000
0	0	0	0	0	32,685,262	0 VX64	SUNCAL-NORTHLAKE REVOLVER	WHOLE LOAN	32,685,262	0.984175	1.000000
0	0	0	0	0	68,500,000	0 VX65	NORTHLAKE TERM - SUNCAL		68,500,000	0.984175	1.000000
0	0	0	0	0	88,123,684	0 WH1085	SUNCAL PACIFIC POINT TERM	WHOLE LOAN	88,123,684	1.013685	1.000000
0	0	0	0	0	16,686,298	0 WH1087	SUNCAL PACIFIC POINT REVOLVER	WHOLE LOAN	16,686,298	1.000000	1.000000
0	0	0	0	0	296,061,300	0 WH2481	MARBLEHEAD HEARTLAND TERM	WHOLE LOAN	296,061,300	0.909010	1.000000
0	0	0	0	0	65,000,000	0 WH4707	SUNCAL PALM SPRINGS VILLAGE TER	WHOLE LOAN	65,000,000	0.968429	1.000000
0	0	0	0	0	9,744,307	0 WH4713	SUNCAL PALM SPRINGS VILLAGE RE	WHOLE LOAN	9,744,307	0.968429	1.000000
0	0	0	0	0	20,000,000	0 WH8569	SUNCAL INTERIM LOAN	WHOLE LOAN	20,000,000	0.995060	1.000000

US Agency Desk
REPO 105
April 2008 -> May 2008 Repo105 Roll Schedule

Copy Paste Special Value from A

Ledger	Cusip	Face	Dirty Mark in Decimals	Clean Mark in Decimals	Market Value (with accrued interest)	HC	Repo Value	Repo Price
GM75029491AC3	GM75029491AC3	100,000,000	1.0269		103,699,100	1.065	98,940,309	
GM74038491AC3	GM74038491AC3	400,000,000	1.0369		414,759,400	1.055	387,737,234	
GMK2313316UM8	GMK2313316UM8	30,000,000	1.0305		30,614,100	1.055	29,904,884	
GMK231331V4Z8	GMK231331V4Z8	30,000,000	1.0253		31,699,590	1.055	29,330,141	
GM7731331V180	GM7731331V180	75,000,000	1.0741		80,559,375	1.055	75,320,211	
GMK231331VWF9	GMK231331VWF9	75,000,000	1.0449		78,385,400	1.055	73,271,649	
GMK231331XFK3	GMK231331XFK3	20,000,000	1.0186		20,371,490	1.055	19,047,815	
GMK231331XKA9	GMK231331XKA9	20,000,000	1.0222		21,043,290	1.055	19,675,448	
GMK231331XKB7	GMK231331XKB7	25,000,000	1.0234		26,309,175	1.055	24,599,079	
GMK231331XKS2	GMK231331XKS2	20,000,000	1.0281		21,781,890	1.055	20,341,171	
GMK231331XKT8	GMK231331XKT8	25,000,000	1.1060		27,650,600	1.055	25,853,500	
GM743133XKTS2	GM743133XKTS2	500,000,000	1.0251		527,535,500	1.055	493,239,148	
GM743133XKAS1	GM743133XKAS1	150,000,000	1.0453		156,801,000	1.055	148,606,925	
GM753133XKBL34	GM753133XKBL34	75,000,000	1.0459		78,445,500	1.055	73,546,543	
GM753133XKBM1	GM753133XKBM1	50,000,000	1.0678		49,879,350	1.055	46,637,192	
GM753133XKDV57	GM753133XKDV57	120,000,000	1.0264		127,246,080	1.055	118,975,095	
GM743133XKDV57	GM743133XKDV57	183,500,000	1.0904		205,194,304	1.055	191,847,324	
GMK23133XEWAS	GMK23133XEWAS	20,000,000	1.0214		20,429,990	1.055	19,101,022	
GM753133XKFKF2	GM753133XKFKF2	170,000,000	1.0690		168,320,170	1.055	174,209,359	
GM743133XKFKF2	GM743133XKFKF2	180,000,000	1.0560		175,360,160	1.055	163,961,750	
GM743133XKFRP1	GM743133XKFRP1	45,000,000	1.0877		48,948,890	1.055	45,796,997	
G17L3133XKFRP1	G17L3133XKFRP1	40,000,000	1.0577		43,509,820	1.055	40,881,775	
GMK23133XHRJ3	GMK23133XHRJ3	20,000,000	1.0223		20,645,880	1.055	19,803,991	
G17L3133XLDG5	G17L3133XLDG5	50,000,000	1.0628		54,126,550	1.055	50,610,194	
G17L3133XLF81	G17L3133XLF81	50,000,000	1.0875		54,874,000	1.055	51,308,032	
G17L3133XLMW1	G17L3133XLMW1	75,000,000	1.0614		79,603,850	1.055	74,429,413	
GM743133XMFY2	GM743133XMFY2	400,000,000	1.0499		419,070,000	1.055	392,671,350	
GM743133XMBE2	GM743133XMBE2	50,000,000	1.0574		52,289,300	1.055	49,441,861	
GMK23134AAZV3	GMK23134AAZV3	850,000,000	1.0748		898,494,800	1.055	853,083,298	
GM753134AAZV3	GM753134AAZV3	75,000,000	1.0748		80,594,000	1.055	75,355,764	
GM753134AAZV3	GM753134AAZV3	30,000,000	1.0748		32,237,790	1.055	30,142,306	
GMK23134AAZ20	GMK23134AAZ20	90,000,000	1.0648		88,830,200	1.055	82,869,237	
GM743134AAZ20	GM743134AAZ20	200,000,000	1.0648		196,956,000	1.055	184,153,850	
G17L3134AAZ20	G17L3134AAZ20	290,000,000	1.0648		196,956,000	1.055	184,153,850	
GMK231359MEB5	GMK231359MEB5	70,000,000	1.1619		81,334,050	1.055	76,047,337	
GMK231359MEL3	GMK231359MEL3	95,000,000	1.0536		62,098,435	1.055	58,053,622	
GMK231359MEU3	GMK231359MEU3	80,000,000	1.1204		97,823,190	1.055	83,414,655	
G17L31359MEU3	G17L31359MEU3	20,000,000	1.1204		22,607,720	1.055	21,138,218	
G17L31359MKB	G17L31359MKB	35,000,000	1.0450		36,576,470	1.055	34,188,999	
G17L31359MZL0	G17L31359MZL0	40,000,000	1.0580		42,241,920	1.055	39,498,195	
G16C31359MZL0	G16C31359MZL0	95,000,000	1.0590		100,324,560	1.055	93,803,464	
GM7431364FCB5	GM7431364FCB5	80,000,000	1.1266		102,199,590	1.055	95,556,617	
GM7431364FVW0	GM7431364FVW0	50,000,000	1.1222		58,112,150	1.055	55,299,860	
GMK231368AFD9	GMK231368AFD9	175,000,000	1.0769		188,458,625	1.055	176,206,944	
GM74880591CJ9	GM74880591CJ9	125,000,000	1.1580		149,754,125	1.055	140,020,107	
G17L313680591CJ9	G17L313680591CJ9	30,000,000	1.1520		22,639,700	1.055	21,168,120	
GM74880591CS9	GM74880591CS9	400,000,000	1.1171		446,846,800	1.055	417,801,758	
GM74880591CU4	GM74880591CU4	75,000,000	1.1579		86,816,575	1.055	81,172,663	
GM74880591DM1	GM74880591DM1	125,000,000	1.2778		159,686,875	1.055	146,316,578	
GM74880591DV1	GM74880591DV1	125,000,000	1.0642		120,521,875	1.055	112,637,953	
GMK2880591EB4	GMK2880591EB4	20,000,000	1.0503		19,006,490	1.055	17,771,040	
GM74880591EA6	GM74880591EA6	125,000,000	1.0510		128,375,625	1.055	127,511,209	
GMK2880591EB4	GMK2880591EB4	20,000,000	1.0614		19,228,240	1.055	17,979,498	

		30-May-08					
GFS TD Dirty Price	All Accounts GFS TD Position (Post Netdown)	All Accounts GFS TD Long Inventory	GFS TD Position (Pre Netdown)	GFS TD Position (Post Netdown)	GFS TD Long Inventory	Repo Position	Change in Repo
1.0369	647,356,864	671,238,506	160,794,000	180,793,952	187,483,632	500,000,000	400,000,000
1.0369	647,356,864	671,238,506	466,863,000	466,562,902	493,774,974	500,000,000	100,000,000
1.03047	31,764,997	32,732,876	31,766,000	31,764,997	32,132,876	30,000,000	0
1.05633	32,204,990	34,019,194	32,205,000	32,204,990	34,019,194	30,000,000	0
1.07409	84,594,001	90,881,148	84,594,000	84,594,001	90,881,148	75,000,000	0
1.04487	79,102,963	82,682,471	79,103,000	79,102,963	82,682,471	75,000,000	0
1.01867	22,365,006	22,780,390	22,365,000	22,365,006	22,780,390	20,000,000	0
1.06216	24,720,011	26,009,481	24,720,000	24,720,011	26,009,481	20,000,000	0
1.05237	27,789,898	28,224,228	27,790,000	27,789,898	28,224,228	25,000,000	0
1.09809	24,250,000	26,418,898	24,250,000	24,250,000	26,418,898	20,000,000	0
1.10604	26,491,991	29,301,096	26,492,000	26,491,991	29,301,096	25,000,000	0
1.06606	463,606,149	489,024,362	463,606,000	463,606,149	489,024,362	500,000,000	100,000,000
1.04534	150,036,002	156,837,589	150,036,000	150,036,002	156,837,589	150,000,000	0
1.04694	81,600,036	86,244,149	81,600,000	81,600,036	86,244,149	125,000,000	50,000,000
1.09799	50,000,017	49,879,367	50,000,000	50,000,017	49,879,367	50,000,000	0
1.06039	316,884,961	336,019,764	317,236,000	317,236,000	336,019,764	300,000,000	243,000,000
1.06039	316,884,961	336,019,764	189,650,000	189,649,988	211,705,653	563,600,000	170,000,000
1.02145	39,000,005	39,836,360	24,000,000	24,000,003	24,514,693	20,000,000	0
1.09600	308,695,021	336,220,452	156,100,000	156,100,011	171,085,796	330,000,000	160,000,000
1.09600	308,695,021	336,220,452	152,496,000	152,496,010	167,134,684	330,000,000	170,000,000
1.08775	91,745,017	99,796,499	63,600,000	63,600,010	68,184,528	246,000,000	200,000,000
1.05775	91,745,017	99,796,499	39,245,000	39,245,007	41,600,930	246,000,000	206,000,000
1.03230	22,469,999	23,186,434	22,470,000	22,469,999	23,186,434	20,000,000	0
1.08287	49,999,992	54,126,541	50,000,000	49,999,992	54,126,541	190,000,000	80,000,000
1.09750	62,890,022	68,046,693	62,890,000	62,890,022	68,046,693	60,000,000	0
1.06138	86,999,970	92,340,202	87,000,000	86,999,970	92,340,202	75,000,000	0
1.04993	426,749,918	441,755,866	426,750,000	426,749,918	441,755,866	795,000,000	355,000,000
1.05737	53,499,977	56,669,966	53,500,000	53,499,977	56,669,966	50,000,000	0
1.07469	727,806,927	782,095,501	606,337,000	606,336,938	653,714,007	500,000,000	280,000,000
1.07469	727,806,927	782,095,501	924,10,000	92,409,992	89,567,118	930,000,000	865,000,000
1.07469	727,806,927	782,095,501	28,500,000	28,499,997	30,625,899	900,000,000	900,000,000
1.06478	474,327,950	487,108,679	78,493,000	78,492,992	77,296,329	740,000,000	660,000,000
1.06478	474,327,950	487,108,679	201,936,000	201,935,979	198,962,613	740,000,000	640,000,000
1.06478	474,327,950	487,108,679	193,899,000	193,899,979	190,947,827	740,000,000	640,000,000
1.16192	73,924,000	68,893,406	73,924,000	73,924,000	68,893,406	70,000,000	0
1.06367	96,301,004	62,899,736	96,301,000	96,301,004	62,899,736	95,000,000	0
1.13039	88,271,011	99,780,316	69,244,000	69,244,009	78,272,458	80,000,000	20,000,000
1.13039	88,271,011	99,780,316	18,979,000	18,979,002	21,453,598	80,000,000	60,000,000
1.04604	40,041,016	41,844,843	38,641,000	38,641,015	40,381,484	35,000,000	0
1.06605	97,146,967	102,591,861	1,879,000	1,879,000	1,864,514	196,000,000	95,000,000
1.06605	97,146,967	102,591,861	95,268,000	95,267,967	100,607,567	138,000,000	40,000,000
1.13665	92,981,032	106,584,704	92,981,000	92,981,032	106,584,704	90,000,000	0
1.18224	49,999,866	59,112,133	50,000,000	49,999,866	59,112,133	50,000,000	0
1.07690	187,794,064	202,234,478	187,794,000	187,794,064	202,234,478	195,000,000	0
1.19603	139,360,958	166,969,626	139,361,000	139,360,958	166,969,626	158,000,000	0
1.13199	23,710,002	26,839,387	23,710,000	23,710,002	26,839,387	20,000,000	0
1.11712	462,689,913	616,878,768	462,040,000	462,039,913	616,162,642	400,000,000	0
1.16784	92,732,016	107,341,110	89,732,000	89,732,016	103,866,486	75,000,000	0
1.27788	139,321,038	177,993,071	139,321,000	139,321,038	177,993,071	125,000,000	0
1.06418	129,770,061	126,121,049	129,770,000	129,770,061	126,121,049	125,000,000	0

