TCW STRATEGIC INCOME FUND INC

Form N-Q

November 12, 2013

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number

811-4980

TCW Strategic Income Fund, Inc.

(Exact name of registrant as specified in charter)

865 South Figueroa Street, 18^{th} Floor, Los Angeles, CA

90017

(Address of principal executive offices)

(Zip code)

Patrick W. Dennis, Esq.

Assistant Secretary

865 South Figueroa Street, 18th Floor

Los Angeles, CA 90017

(Name and address of agent for service)

Registrant s telephone number, including area code: (213) 244-0000

Date of fiscal year end: December 31, 2013

Date of reporting period: September 30, 2013

Item 1. Schedule of Investments. The Schedule of Investments is filed herewith.

Principal Amount	Fixed Income Securities	Value
	Asset-Backed Securities (29.4% of Net Assets)	
\$ 1,015,833	AABS, Ltd., (13-1-B), 6.875%, due 01/10/38 ⁽¹⁾	\$ 1,019,709
865,153	Aircastle Pass-Through Trust, (07-1A-G1), (144A), 0.492%, due 06/14/37 ⁽¹⁾⁽²⁾	781,753
805,317	AMUR Finance I LLC, (2012-1-A), 14%, due 10/15/16	805,562
881,149	AMUR Finance I LLC, (2012-1-14), 14%, due 11/21/17	881,157
2,264,827	AMUR Finance I LLC, (2013-1), 8%, due 02/27/22	2,264,850
1,150,000	AMUR Finance I LLC, (2013-1), 10%, due 01/25/22	1,150,011
1,150,000	AMUR Finance I LLC, (2013-2), 10%, due 03/20/24	1,150,011
700,000	ARES XXVI CLO, Ltd., (13-26A-E), (144A), 5.291%, due 04/15/25 ⁽¹⁾⁽²⁾	623,809
625,000	Avalon IV Capital, Ltd., (12-1A-C), (144A), 3.868%, due 04/17/23 ⁽¹⁾⁽²⁾	628,175
250,000	Axis Equipment Finance Receivables LLC, (12-1I-D), 5.5%, due 11/20/15	241,326
275,000	Axis Equipment Finance Receivables LLC, (12-11-D), 5.3%, due 11/20/15 Axis Equipment Finance Receivables LLC, (12-11-E1), 6.25%, due 04/20/16	247,583
425,000	Axis Equipment Finance Receivables LLC, (12-11-E1), 0.23 %, due 04/20/10 Axis Equipment Finance Receivables LLC, (12-11-E2), 7%, due 03/20/17	361,379
1,493,256	Bayview Commercial Asset Trust, (03-2-A), (144A), 0.759%, due 12/25/33 ⁽¹⁾⁽²⁾	1,375,868
1,262,381	Bayview Commercial Asset Trust, (03-2-A), (144A), 0.539%, due 04/25/34 ⁽¹⁾⁽²⁾	1,141,210
1,157,888	Bayview Commercial Asset Trust, (04-1-A), (144A), 0.59%, due 04/25/34(1)(2)	1,069,668
534,929	Bayview Commercial Asset Trust, (04-2-A), (144A), 0.549%, due 01/25/35 ⁽¹⁾⁽²⁾	487,982
1,791,013	Bayview Commercial Asset Trust, (04-3-A1), (144A), 0.349%, due 01/25/35(1)(2)	1,474,446
1,791,013	Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.479%, due 06/25/35 Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.479%, due 01/25/36 ⁽¹⁾⁽²⁾	1,604,258
1,545,220	Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.419%, due 01/25/36 (1)(2)	1,256,823
1,000,000		
	Bayview Commercial Asset Trust, (06-SP1-M1), (144A), 0.629%, due 04/25/36 ⁽¹⁾⁽²⁾ Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.449%, due 07/25/37 ⁽¹⁾⁽²⁾	818,688
1,083,188	Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.449%, due 07/25/37(1)(2)	853,172
720,703		586,828
690,000	Bayview Commercial Asset Trust, (08-4-A3), (144A), 2.929%, due 07/25/38 ⁽¹⁾⁽²⁾	621,655
2,200,000	Brazos Higher Education Authority, Inc., (10-1-A2), 1.462%, due 02/25/35 ⁽¹⁾	2,192,512
610,000	CIFC Funding, Ltd., (12-2A-A3L), (144A), 3.26%, due 12/05/24 ⁽¹⁾⁽²⁾	601,324
1,374,933	CIT Education Loan Trust, (07-1-A), (144A), 0.341%, due 03/25/42 ⁽¹⁾⁽²⁾	1,260,463
281,667	Cronos Containers Program, Ltd., (12-1A-A), (144A), 4.21%, due 05/18/27 ⁽²⁾	285,873
360,000	Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.81%, due 09/18/27 ⁽²⁾	366,033
675,000	EFS Volunteer LLC, (10-1-A2), (144A), 1.116%, due 10/25/35 ⁽¹⁾⁽²⁾	663,415
1,500,000	EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.534%, due 03/25/36 ⁽¹⁾⁽²⁾	1,520,680
500,000	Galaxy CLO XIV, Ltd., (12-14A-SUBA), (144A), 0%, due 11/15/24 ⁽²⁾⁽³⁾	450,000
3,000,000	GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.829%, due 08/27/46 ⁽¹⁾⁽²⁾	2,835,040
781,198	GE Business Loan Trust, (03-2A-A), (144A), 0.552%, due 11/15/31 ⁽¹⁾⁽²⁾	751,165
284,072	GE Business Loan Trust, (03-2A-B), (144A), 1.182%, due 11/15/31 ⁽¹⁾⁽²⁾	247,307
492,564	GE Business Loan Trust, (04-1-A), (144A), 0.472%, due 05/15/32 ⁽¹⁾⁽²⁾	473,623
447,785	GE Business Loan Trust, (04-1-B), (144A), 0.882%, due 05/15/32 ⁽¹⁾⁽²⁾	412,351
512,314	GE Business Loan Trust, (04-2A-A), (144A), 0.402%, due 12/15/32 ⁽¹⁾⁽²⁾	483,130
883,555	GE Business Loan Trust, (05-1A-A3), (144A), 0.432%, due 06/15/33 ⁽¹⁾⁽²⁾	827,237
572,606	GE Business Loan Trust, (05-1A-C), (144A), 0.882%, due 06/15/33 ⁽¹⁾⁽²⁾	472,751
776,368	GE Business Loan Trust, (05-2A-A), (144A), 0.422%, due 11/15/33 ⁽¹⁾⁽²⁾	715,386
528,362	GE Business Loan Trust, (05-2A-B), (144A), 0.682%, due 11/15/33 ⁽¹⁾⁽²⁾	456,655
58,333	GE SeaCo Finance SRL, (04-1A-A), (144A), 0.48%, due 04/17/19 ⁽¹⁾⁽²⁾	57,998
595,834	GE SeaCo Finance SRL, (05-1A-A), (144A), 0.43%, due 11/17/20 ⁽¹⁾⁽²⁾	590,162
474,790	Goal Capital Funding Trust, (06-1-B), 0.712%, due 08/25/42 ⁽¹⁾	423,904
630,000	Halcyon Loan Advisors Funding, Ltd., (12-2A-C), (144A), 3.103%, due 12/20/24 ⁽¹⁾⁽²⁾	602,717
610,000	Hewett s Island CLO, Ltd., (06-5A-D), (144A), 1.71%, due 12/05/18 ⁽²⁾ nying Notes to Schedule of Investments.	581,732

Principal		
Amount	Fixed Income Securities	Value
	Asset-Backed Securities (Continued)	
\$ 479,145	Highland Loan Funding V, Ltd., (1A-A2A), (144A), 0.945%, due 08/01/14 ⁽¹⁾⁽²⁾	\$ 476,102
1,016,600	KKR Financial CLO, Ltd., (05-1A-B), (144A), 0.714%, due 04/26/17 ⁽¹⁾⁽²⁾	991,781
542,250	Leaf II Receivables Funding LLC, (13-1-E2), (144A), 6%, due 09/15/21 ⁽²⁾	498,883
620,000	Lightpoint CLO, Ltd., (05-3X-C), (Reg. S), 2.154%, due 09/15/17 ⁽¹⁾⁽⁴⁾	601,151
1,109,092	MAPS CLO Fund II, Ltd., (07-2A-A1), (144A), 0.506%, due 07/20/22 ⁽¹⁾⁽²⁾	1,071,790
600,000	MSIM Peconic Bay, Ltd., (07-1A-C), (144A), 2.266%, due 07/20/19 ⁽¹⁾⁽²⁾	599,547
2,300,000	National Collegiate Master Student Loan Trust I, (02-2-AR10), (144A), 3.682%, due 11/01/42 ⁽¹⁾⁽²⁾	2,288,500
1,174,392	National Collegiate Student Loan Trust, (06-3-A3), 0.329%, due 10/25/27 ⁽¹⁾	1,117,273
1,600,000	National Collegiate Student Loan Trust, (06-3-A4), 0.449%, due 03/26/29(1)	1,312,396
3,400,000	National Collegiate Student Loan Trust, (07-1-A3), 0.419%, due 07/25/30 ⁽¹⁾	2,750,767
1,975,000	National Collegiate Student Loan Trust, (07-3-A2A3), 3.68%, due 12/26/25 ⁽¹⁾	1,780,873
1,625,000	National Collegiate Student Loan Trust, (07-4-A2A3), 3.679%, due 12/26/25 ⁽¹⁾	1,623,993
866,567	Navigator CDO, Ltd., (05-1X-C1), (Reg. S), 2.066%, due 10/21/17 ⁽¹⁾⁽⁴⁾	864,971
2,200,000	North Carolina State Education Assistance Authority, (11-1-A3), 1.166%, due 10/25/41 ⁽¹⁾⁽⁵⁾	2,113,958
1,194,608	Peachtree Finance Co. LLC, (2005-B-A), (144A), 4.71%, due 04/15/48 ⁽²⁾	1,243,348
1,000,000	Scholar Funding Trust, (12-B-A2), (144A), 1.279%, due 03/28/46 ⁽¹⁾⁽²⁾	998,082
669,002	SLC Student Loan Trust, (04-1-B), 0.554%, due 08/15/31 ⁽¹⁾	592,627
542,915	SLC Student Loan Trust, (05-2-B), 0.534%, due 03/15/40 ⁽¹⁾	472,421
768,296	SLC Student Loan Trust, (06-1-B), 0.464%, due 03/15/39 ⁽¹⁾	662,725
1,000,000	SLC Student Loan Trust, (06-2-A5), 0.354%, due 09/15/26 ⁽¹⁾⁽⁵⁾	977,195
2,600,000	SLM Private Credit Student Loan Trust, (04-A-A3), 0.654%, due 06/15/33 ⁽¹⁾⁽⁵⁾	2,324,683
2,500,000	SLM Private Credit Student Loan Trust, (04-B-A3), 0.584%, due 03/15/24 ⁽¹⁾⁽⁵⁾	2,173,987
2,300,000	SLM Student Loan Trust, (03-11-A6), (144A), 0.544%, due 12/15/25 ⁽¹⁾⁽²⁾	2,277,250
676,683	SLM Student Loan Trust, (04-2-B), 0.736%, due 07/25/39 ⁽¹⁾	609,555
698,860	SLM Student Loan Trust, (05-4-B), 0.446%, due 07/25/40 ⁽¹⁾	605,438
756,871	SLM Student Loan Trust, (05-9-B), 0.566%, due 01/25/41 ⁽¹⁾	658,623
1,400,000	SLM Student Loan Trust, (06-2-A6), 0.436%, due 01/25/41 ⁽¹⁾	1,219,541
1,400,000	SLM Student Loan Trust, (06-8-A6), 0.426%, due 01/25/41 ⁽¹⁾	1,219,562
675,000	Sound Point CLO, Ltd., (12-1A-C), (144A), 3.566%, due 10/20/23 ⁽¹⁾⁽²⁾	672,021
920,000	Structured Receivables Finance LLC, (10-A-B), (144A), 7.614%, due 01/16/46 ⁽²⁾	1,084,501
500,000	Structured Receivables Finance LLC, (10-B-B), (144A), 7.97%, due 08/15/36 ⁽²⁾	596,818
1,500,000	Student Loan Consolidation Center, (02-2-B2), (144A), 1.039%, due 07/01/42 ⁽¹⁾⁽²⁾⁽³⁾	1,144,620
700,000	Symphony CLO, Ltd., (12-9A-C), (144A), 3.518%, due 04/16/22 ⁽¹⁾⁽²⁾	702,592
361,667	TAL Advantage I LLC, (06-1A-NOTE), (144A), 0.37%, due 04/20/21 ⁽¹⁾⁽²⁾	356,634
460,417	TAL Advantage I LLC, (10-2A-A), (144A), 4.3%, due 10/20/25 ⁽²⁾	462,090
183,333	TAL Advantage I LLC, (11-1A-A), (144A), 4.6%, due 01/20/26 ⁽²⁾	185,819
250,000	Textainer Marine Containers, Ltd., (05-1A-A), (144A), 0.43%, due 05/15/20 ⁽¹⁾⁽²⁾	247,356
637,565	Trinity Rail Leasing LP, (06-1A-A1), (144A), 5.9%, due 05/14/36 ⁽²⁾	706,549
435,417	Triton Container Finance LLC, (06-1A-NOTE), (144A), 0.35%, due 11/26/21 ⁽¹⁾⁽²⁾	427,389
181,511	Triton Container Finance LLC, (07-1A-NOTE), (144A), 0.32%, due 02/26/19 ⁽¹⁾⁽²⁾	179,916
669,233	Vermont Student Assistance Corp., (12-1-A), 0.884%, due 07/28/34 ⁽¹⁾⁽⁵⁾	658,869
	Total Asset-Backed Securities (Cost: \$78,094,963)	80,269,577
	Collateralized Mortgage Obligations (58.5%)	
	Commercial Mortgage-Backed Securities Non-Agency (0.8%)	
1,972,403	DBRR Trust, (11-LC2-AC4), (144A), 4.537%, due 07/12/44 ⁽¹⁾⁽²⁾	2,083,855
1,,,,2,,103	=======================================	2,000,000

See accompanying Notes to Schedule of Investments.

Principal		
Amount	Fixed Income Securities	Value
	Collateralized Mortgage Obligations (Continued)	
	Residential Mortgage-Backed Securities Agency (3.6%)	
\$ 389,853	Federal Home Loan Mortgage Corp., (1673-SD), 13.229%, due 02/15/24(I/F) (PAC) ⁽¹⁾⁽⁵⁾	\$ 495,427
841,807	Federal Home Loan Mortgage Corp., (1760-ZD), 2.36%, due 02/15/24 ⁽¹⁾⁽⁵⁾	853,249
237,040	Federal Home Loan Mortgage Corp., (2990-JK), 21.275%, due 03/15/35(I/F) ⁽¹⁾⁽⁵⁾	330,734
6,884,394	Federal Home Loan Mortgage Corp., (3122-SG), 5.448%, due	
	03/15/36(I/O) (I/F) (TAC) (PAC) ⁽¹⁾⁽⁵⁾	988,317
2,775,314	Federal Home Loan Mortgage Corp., (3239-SI), 6.468%, due 11/15/36(I/O) (PAC) ⁽¹⁾⁽⁵⁾	398,084
1,529,896	Federal Home Loan Mortgage Corp., (3323-SA), 5.928%, due 05/15/37(I/O) (I/F) ⁽¹⁾⁽⁵⁾	158,079
1,242,105	Federal Home Loan Mortgage Corp., (3459-JS), 6.068%, due 06/15/38(I/O) (I/F) ⁽¹⁾⁽⁵⁾	143,471
5,063,153	Federal Home Loan Mortgage Corp., (4030-HS), 6.428%, due 04/15/42(I/O) ⁽¹⁾⁽⁵⁾	788,656
7,909,799	Federal National Mortgage Association, (04-53-QV), 1.59%, due 02/25/34(I/O) (I/F) ⁽¹⁾⁽⁵⁾	255,781
1,138,544	Federal National Mortgage Association, (07-42-SE), 5.931%, due 05/25/37(I/O) (I/F) ⁽¹⁾⁽⁵⁾	118,161
7,676,582	Federal National Mortgage Association, (07-48-SD), 5.921%, due 05/25/37(I/O) (I/F) ⁽¹⁾⁽⁵⁾	1,064,272
1,625,609	Federal National Mortgage Association, (09-69-CS), 6.571%, due 09/25/39(I/O) (I/F) ⁽¹⁾⁽⁵⁾	236,019
2,200,036	Federal National Mortgage Association, (10-112-PI), 6%, due 10/25/40(I/O) ⁽⁵⁾	315,482
1,835,353	Federal National Mortgage Association, (10-99-NI), 6%, due 09/25/40(I/O) ⁽⁵⁾	236,100
7,344,656	Government National Mortgage Association, (06-35-SA), 6.42%, due 07/20/36(I/O) (I/F) ⁽¹⁾⁽⁵⁾	1,144,543
13,298,644	Government National Mortgage Association, (06-61-SA), 4.57%, due	
	11/20/36(I/O) (I/F) (TAC) ⁽¹⁾⁽⁵⁾	1,195,934
8,090,238	Government National Mortgage Association, (08-58-TS), 6.22%, due	
	05/20/38(I/O) (I/F) (TAC) ⁽¹⁾⁽⁵⁾	1,230,984
	Total Residential Mortgage-Backed Securities Agency	9,953,293
	Residential Mortgage-Backed Securities Non-Agency (54.1%)	
2,198,377	ACE Securities Corp., (06-ASP3-A2C), 0.329%, due 06/25/36 ⁽¹⁾	1,486,957
2,055,066	ACE Securities Corp., (07-ASP1-A2C), 0.439%, due 03/25/37 ⁽¹⁾	1,146,323
2,047,842	Adjustable Rate Mortgage Trust, (05-4-6A22), 2.803%, due 08/25/35 ⁽¹⁾	863,564
1,136,058	Adjustable Rate Mortgage Trust, (06-1-2A1), 3.149%, due 03/25/36 ⁽¹⁾⁽⁶⁾	754,495
2,200,000	Asset-Backed Funding Certificates, (05-HE2-M2), 0.929%, due 06/25/35 ⁽¹⁾	2,140,796
3,000,000	Asset-Backed Securities Corp. Home Equity, (06-HE3-A5), 0.449%, due 03/25/36 ⁽¹⁾	1,666,200
3,100,000	Asset-Backed Securities Corp. Home Equity, (07-HE1-A4), 0.319%, due 12/25/36 ⁽¹⁾	2,183,101
1,576,616	Banc of America Funding Trust, (06-3-4A14), 6%, due 03/25/36	1,563,524
1,134,886	Banc of America Funding Trust, (06-3-4A14), 5.5%, due 03/25/36	1,085,344
1,094,615	BCAP LLC Trust, (09-RR4-1A1), (144A), 9.5%, due 06/26/37 ⁽²⁾	1,141,430
1,464,058	BCAP LLC Trust, (10-RR11-3A2), (144A), 3.004%, due 06/27/36 ⁽¹⁾⁽²⁾	1,473,507
1,246,617	BCAP LLC Trust, (11-RR3-1A5), (144A), 2.859%, due 05/27/37 ⁽¹⁾⁽²⁾	1,250,233
1,797,918	BCAP LLC Trust, (11-RR3-5A3), (144A), 5.094%, due 11/27/37 ⁽¹⁾⁽²⁾	1,746,185
879,208	BCAP LLC Trust, (11-RR4-1A3), (144A), 2.868%, due 03/26/36 ⁽¹⁾⁽²⁾	862,667
1,037,695	BCAP LLC Trust, (11-RR5-1A3), (144A), 2.714%, due 03/26/37 ⁽¹⁾⁽²⁾	1,030,116
664,515	BCAP LLC Trust, (11-RR5-2A3), (144A), 2.842%, due 06/26/37 ⁽¹⁾⁽²⁾	663,405
1,653,244	Bear Stearns Adjustable Rate Mortgage Trust, (07-4-22A1), 5.201%, due 06/25/47 ⁽¹⁾⁽⁶⁾	1,451,907
1,147,248	Bear Stearns Asset-Backed Securities Trust, (05-AC6-1A3), 5.5%, due 09/25/35 ⁽¹⁾	1,185,371
964,352	Bear Stearns Asset-Backed Securities Trust, (06-IM1-A1), 0.409%, due 04/25/36 ⁽¹⁾⁽⁶⁾	654,985
455,990	Centex Home Equity Loan Trust, (05-A-AF5), 5.28%, due 01/25/35	484,216
3,100,000	Centex Home Equity Loan Trust, (06-A-AV4), 0.429%, due 06/25/36 ⁽¹⁾	2,683,403
3,277,745	Citigroup Mortgage Loan Trust, Inc., (05-8-1A1A), 2.604%, due 10/25/35 ⁽¹⁾	2,718,293
2,371,995	CitiMortgage Alternative Loan Trust, (06-A3-1A7), 6%, due 07/25/36 ⁽⁶⁾	2,134,060
1,391,345	CitiMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 10/25/36 ⁽⁶⁾	1,143,577

570,541 Conseco Finance Securitizations Corp., (01-4-A4), 7.36%, due 08/01/32 See accompanying Notes to Schedule of Investments.

612,396

Fixed Income Securities Collateralized Mortgage Obligations (Continued)	Value
Residential Mortgage-Backed Securities Non-Agency (Continued)	
Countryplace Manufactured Housing Contract Trust, (07-1-A4), (144A), 5.846%, due 07/15/37 ⁽¹⁾⁽²⁾	\$ 1,210,624
Countrywide Asset-Backed Certificates, (07-13-2A1), 1.079%, due 10/25/47 ⁽¹⁾	1,322,836
Countrywide Home Loans, (04-HYB4-B1), 2.523%, due 09/20/34 ⁽¹⁾	167,344
	805,733
	1,841,147
	636,842
	1,714,567
	1,160,545
Credit-Based Asset Servicing and Securitization LLC, (03-CB3-AF1), 3.379%, due 12/25/32	1,148,843
Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 3.761%, due 01/25/36	1,464,363
Credit-Based Asset Servicing and Securitization LLC, (06-CB2-AF2), 3.971%, due 12/25/36	2,152,631
Credit-Based Asset Servicing and Securitization LLC, (07-CB2-A2B), 5.056%, due 02/25/37	934,562
Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 4.427%, due 03/25/37	1,114,921
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 6.16%, due 06/25/36 ⁽¹⁾⁽⁶⁾	3,226,626
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.369%, due 02/25/37 ⁽¹⁾⁽⁶⁾	1,139,319
DSLA Mortgage Loan Trust, (06-AR2-2A1A), 0.462%, due 10/19/36 ⁽¹⁾	345,465
First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.339%, due 10/25/36 ⁽¹⁾	1,368,408
First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.389%, due 12/25/37 ⁽¹⁾	1,335,008
Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	2,110,799
Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	887,477
Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27	821,563
Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽¹⁾	1,125,855
Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28	811,443
Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽¹⁾	339,889
Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽¹⁾	748,670
Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30	826,589
Green Tree Financial Corp., (98-4-A6), 6.53%, due 04/01/30 ⁽¹⁾	714,880
Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽¹⁾	772,060
Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽¹⁾	681,225
Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.619%, due 07/25/30 ⁽¹⁾	282,965
GSAA Home Equity Trust, (06-13-AF6), 6.04%, due 07/25/36	1,609,427
GSAMP Trust, (06-FM3-A2C), 0.379%, due 11/25/36 ⁽¹⁾	865,881
GSC Capital Corp. Mortgage Trust, (06-2-A1), 0.359%, due 05/25/36 ⁽¹⁾⁽⁶⁾	778,886
GSR Mortgage Loan Trust, (05-AR3-6A1), 2.786%, due 05/25/35 ⁽¹⁾	916,427
HSBC Home Equity Loan Trust USA, (05-2-M1), 0.64%, due 01/20/35 ⁽¹⁾	171,453
HSI Asset Loan Obligation Trust, (07-2-2A12), 6%, due 09/25/37	1,200,994
HSI Asset Securitization Corp. Trust, (06-OPT2-2A4), 0.469%, due 01/25/36 ⁽¹⁾	932,440
Indymac Index Mortgage Loan Trust, (05-AR19-A1), 4.876%, due 10/25/35 ⁽¹⁾⁽⁶⁾	1,499,251
Indymac Index Mortgage Loan Trust, (06-AR13-A4X), 4.174%, due 07/25/36(I/O) ⁽¹⁾⁽⁷⁾	151,795
Indymac Index Mortgage Loan Trust, (07-AR5-2A1), 2.743%, due 05/25/37(1)(6)	1,655,666
Indymac Index Mortgage Loan Trust, (07-FLX2-A1C), 0.369%, due 04/25/37 ⁽¹⁾	1,325,460
Indymac Manufactured Housing Contract, (98-2-A4), 6.64%, due 08/25/29 ⁽¹⁾	491,951
JPMorgan Alternative Loan Trust, (06-A2-5A1), 5.127%, due 05/25/36 ⁽¹⁾⁽⁶⁾	875,799
JPMorgan Mortgage Trust, (07-S2-1A1), 5%, due 06/25/37 ⁽⁶⁾	500,572
Lehman ABS Manufactured Housing Contract Trust, (01-B-A6), 6.467%, due 04/15/40 ⁽¹⁾	671,789
	Countrywide Home Loans, (04-HYB4-B1), 2.523%, due 09/20/34(1) Countrywide Home Loans, (06-14-X), 0.286%, due 09/25/36(I/O)(1)(5)(7) Countrywide Home Loans, (06-14-X), 0.286%, due 09/23/36(I/O)(1)(5)(7) Countrywide Home Loans, (06-HYB2-LA1), 2.943%, due 04/20/36(1)(6) Credit Suisse First Boston Mortgage Securities Corp., (04-AR5-11A2), 0.919%, due 06/25/34(1) Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36(6) Credit-Based Asset Servicing and Securitization LLC, (03-CB3-AF1), 3.379%, due 12/25/32 Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 3.761%, due 01/25/36 Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 3.761%, due 12/25/36 Credit-Based Asset Servicing and Securitization LLC, (07-CB2-AP3), 5.056%, due 02/25/37 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 4.427%, due 03/25/37 Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 6.16%, due 06/25/36(1)(6) Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.369%, due 02/25/37(1)(6) DSLA Mortgage Loan Trust, (06-AR2-2A1A), 0.462%, due 10/19/36(1) First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.339%, due 10/25/36(1) First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.389%, due 10/25/36(1) Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38(1)(2) Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38(1)(2) Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26(1) Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27 Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26(1) Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30(1) Green Tree Financial Corp., (98-4-A5), 6.18%,

Second	Principal		
Residential Mortgage-Backed Securities Non-Agency (Continued) \$ 1,596,389 \$ 2,165,367 Lehman XS Trust, (06-10N-1A3A), 0.389%, due 08/25/46 ⁽¹⁾⁽⁶⁾ 2,092,621 1,700,000 Long Beach Mortgage Loan Trust, (04-4-M1), 1.079%, due 10/25/34 ⁽¹⁾⁽⁵⁾ 1,576,495 1,997,831 MASTR Alternative Loans Trust, (07-HE1-4A), 0.459%, due 06/25/37 ⁽¹⁾ 1,558,930 2,000,000 MASTR Asset-Backed Securities Trust, (07-HE1-4A), 0.459%, due 06/25/37 ⁽¹⁾ 1,210,510 1,345,475 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.309%, due 06/25/37 ⁽¹⁾ 938,880 2,450,000 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.359%, due 06/25/37 ⁽¹⁾ 2,316,760 1,102,913 Merrill Lynch Mortgage-Backed Securities Trust, (07-2-A2), 1.179%, due 10/25/37 ⁽¹⁾ 2,316,760 1,102,913 Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37 365,289 Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37 31,311,44 Mid-State Trust, (6-A3), 7.34%, due 07/01/35 340,800 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.799%, due 0/25/35 ⁽¹⁾ 1,316,864 2,282,30 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.799%, due 0/25/35 ⁽¹⁾ 1,280,209 1,556,294 Morga	Amount	Fixed Income Securities	Value
\$ 2,165,367 Lehman XS Trust, (06-10N-1A3A), 0.389%, due 07/25/46(1)%0 3,154,564 Lehman XS Trust, (06-12N-A31A), 0.379%, due 08/25/46(1)%0 1,970,000 Long Beach Mortgage Loan Trust, (07-4PI-1A41), 7%, due 10/25/47%0 1,979,831 MASTR Alternative Loans Trust, (07-4PI-1A41), 7%, due 10/25/47%0 1,200,000 MASTR Asset-Backed Securities Trust, (07-HPI-1A41), 40,459%, due 05/25/37 ⁽¹⁾ 1,210,510 1,345,475 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.309%, due 06/25/37 ⁽¹⁾ 938,880 2,450,000 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2D), 0.359%, due 06/25/37 ⁽¹⁾ 1,420,013 2,996,827 Merrill Lynch First Franklin Mortgage Loan Trust, (07-5-A2A), 1.179%, due 10/25/37 ⁽¹⁾ 2,316,760 1,102,913 Merrill Lynch Mortgage-Backed Securities Trust, (07-2-1A1), 2.563%, due 08/25/36 ⁽¹⁾ 940,037 657,288 Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37 756,5617 311,114 Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37 765,617 311,114 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 340,800 488,021 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 340,800 488,021 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 340,800 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35 ⁽¹⁾ 3,16,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35 ⁽¹⁾ 1,316,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37 ⁽¹⁾ 1,316,864 1,280,000 New Centry Home Equity Loan Trust, (07-B2-AV3), 0.429%, due 04/25/37 ⁽¹⁾ 1,317,639 1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-B3-AV3), 0.429%, due 04/25/37 ⁽¹⁾ 1,317,639 1,337,269 Morgan Stanley ABS Capital I, Inc. Trust, (07-B3-AV3), 0.429%, due 04/25/37 ⁽¹⁾ 1,317,639 1,280,000 New Centry Home Equity Loan Trust, (07-B2-AV3), 0.429%, due 04/25/37 ⁽¹⁾ 1,317,639 1,280,000 New Centry Home Equity Loan Trust, (07-B3-AV3), 0.429%, due 09/15/31 ⁽¹⁾ 1,318,402 2,345,340 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/31 ⁽¹⁾ 1,318,414 3,660,70 Origen Manufactured Housing Contract		Collateralized Mortgage Obligations (Continued)	
3,144,564 Lehman XS Trust, (06-12N-A31A), 0.379%, due 08/25/46 ⁽¹⁰⁾ 1,576,495 1,700,000 Long Beach Mortgage Loan Trust, (07-4H), 1.079%, due 10/25/34 ⁽¹⁰⁾ 1,558,930 1,997,831 MASTR Alternative Loans Trust, (07-HE1-4A1), 7%, due 10/25/47 ⁽¹⁰⁾ 1,558,930 2,000,000 MASTR Asser-Backed Securities Trust, (07-HE1-4A1), 0.459%, due 05/25/37 ⁽¹⁾ 1,210,510 1,345,475 Merrill Lynch First Fanklin Mortgage Loan Trust, (07-3-A2B), 0.309%, due 06/25/37 ⁽¹⁾ 938,880 2,450,000 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.309%, due 06/25/37 ⁽¹⁾ 1,420,013 2,996,827 Merrill Lynch Mortgage Backed Securities Trust, (07-3-A2B), 0.309%, due 06/25/37 ⁽¹⁾ 2,316,760 1,102,913 Merrill Lynch Mortgage Backed Securities Trust, (07-2-1A1), 2.563%, due 08/25/36 ⁽¹⁰⁾ 940,037 657,289 Mid-State Trust, (04-1-B), 8.9%, due 08/15/37 311,114 Mid-State Trust, (04-1-B), 8.9%, due 08/15/37 311,114 Mid-State Trust, (04-1A), 7.34%, due 07/01/35 314,800 488,021 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 31,641,640 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (03-ME3-M2), 0.999%, due 07/25/35 ⁽¹⁾ 3,116,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.999%, due 07/25/35 ⁽¹⁾ 1,316,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,376,539 1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-18-E3-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,287,237 1,337,269 Morgan Stanley ABS Capital I, Inc. Trust, (07-18-E3-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,287,237 1,337,269 Morgan Stanley ABS Capital I, Inc. Trust, (07-16-B3-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,287,237 1,337,269 Morgan Stanley ABS Capital I, Inc. Trust, (07-16-B3-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,287,237 1,337,269 Morgan Stanley ABS Capital I, Inc. Trust, (07-16-B2-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,287,237 1,337,269 Morgan Stanley ABS Capital I, Inc. Trust, (07-16-B2-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,287,237 1,337,269 Morgan Stanley ABS Capital I, 10c. Trust, (07-16-B2-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,287,237 1,337,269 Morgan S		Residential Mortgage-Backed Securities Non-Agency (Continued)	
1,700,000 Long Beach Mortgage Loan Trust, (04-4-M1), 1,079%, due 10/25/47 ⁽⁶⁾ 1,576,495 1,997,831 MASTR Alsrentaive Loans Trust, (07-HF1-4A1), 7%, due 10/25/47 ⁽⁶⁾ 1,588,30 2,000,000 MASTR Asset-Backed Securities Trust, (07-HF1-4A), 0,459%, due 05/25/37 ⁽¹⁾ 1,210,510 1,345,475 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0,309%, due 06/25/37 ⁽¹⁾ 938,880 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2C), 0,359%, due 06/25/37 ⁽¹⁾ 2,316,760 1,102,913 Merrill Lynch Mortgage Loan Trust, (07-5-2A2), 1,179%, due 10/25/37 ⁽¹⁾ 2,316,760 1,102,913 Merrill Lynch Mortgage-Backed Securities Trust, (07-2-1A1), 2,563%, due 08/25/36 ^{(1),60} 940,037 657,288 Mid-State Trust, (04-1-M1), 6,497%, due 08/15/37 765,617 311,114 Mid-State Trust, (04-1-M1), 6,497%, due 08/15/37 340,800 488,021 Mid-State Trust, (6-A1), 7,34%, due 07/01/35 331,017 348,418 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0,699%, due 07/25/35 ⁽¹⁾ 1,316,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0,699%, due 07/25/35 ⁽¹⁾ 1,376,539 1,376,539 1,376,539 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0,709%, due 07/25/35 ⁽¹⁾ 1,376,539 1,376,539 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4,556%, due 11/25/37 ⁽¹⁾ 1,934,402 3,000,000 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4,556%, due 11/25/37 ⁽¹⁾ 1,934,402 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0,429%, due 04/25/37 ⁽¹⁾ 1,934,402 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0,499%, due 04/25/37 ⁽¹⁾ 1,934,402 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0,499%, due 07/25/35 ⁽¹⁾ 1,66,508 523,884 0,000,000 0,000,000 0,000,000 0,000,00	\$ 2,165,367	Lehman XS Trust, (06-10N-1A3A), 0.389%, due 07/25/46 ⁽¹⁾⁽⁶⁾	\$ 1,596,389
1,997,831 MASTR Alternative Loans Trust, (07-HE1-AA1), 7%, due 10/25/47 ⁽⁶⁾ 1,588,930 2,000,000 MASTR Asset-Backed Securities Trust, (07-HE1-AA1), 0.459%, due 0.5/25/37 ⁽¹⁾ 1,210,510 1,345,475 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.309%, due 0.6/25/37 ⁽¹⁾ 1,420,013 2,996,827 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.359%, due 0.6/25/37 ⁽¹⁾ 2,316,760 1,102,913 Merrill Lynch First Franklin Mortgage Loan Trust, (07-5-2A2), 1.179%, due 1.072/537 ⁽¹⁾ 2,316,760 1,102,913 Merrill Lynch Mortgage-Backed Securities Trust, (07-2-1A1), 2.563%, due 0.8/25/36 ⁽¹⁾⁽⁶⁾ 940,037 657,288 Mid-State Trust, (04-1-B), 8.9%, due 0.8/15/37 765,617 311,114 Mid-State Trust, (04-1-B), 8.9%, due 0.8/15/37 765,617 311,114 Mid-State Trust, (6-A1), 7.34%, due 0.7/01/35 340,800 488,021 Mid-State Trust, (6-A1), 7.34%, due 0.7/01/35 531,007 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.379%, due 0.6/25/33 ⁽¹⁾ 1,316,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (03-HE3-M2), 0.699%, due 0.7/25/35 ⁽¹⁾ 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37 ⁽¹⁾⁽⁶⁾ 1,287,237 1,337,269 Mortgagel Trust, (05-5-A1), 0.439%, due 12/25/35 ⁽¹⁾ 1,94,402 1,280,000 Nationstar Home Equity Loan Trust, (07-15AR-4A1), 4.556%, due 11/25/37 ⁽¹⁾⁽⁶⁾ 1,287,237 1,372,600 New Century Home Equity Loan Trust, (07-8-AV3), 0.429%, due 04/25/35 ⁽¹⁾⁽⁶⁾ 1,264,051	3,154,564	Lehman XS Trust, (06-12N-A31A), 0.379%, due 08/25/46 ⁽¹⁾⁽⁶⁾	2,092,621
2,000,000 MASTR Asset-Backed Securities Trust, (07-HE1-A4), 0.459%, due 06/25/37 ⁽¹⁾ 938,880 2,450,000 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2E), 0.359%, due 06/25/37 ⁽¹⁾ 1,420,013 2,996,827 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2E), 0.359%, due 06/25/37 ⁽¹⁾ 2,316,760 1,102,913 Merrill Lynch Mortgage Backed Securities Trust, (07-2-A2E), 1.179%, due 10/25/37 ⁽¹⁾ 2,316,760 1,102,913 Merrill Lynch Mortgage-Backed Securities Trust, (07-2-1A1), 2.563%, due 08/25/36 ⁽¹⁾⁽⁶⁾ 940,037 657,288 Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37 765,617 311,114 Mid-State Trust, (04-1-M1), 6.497%, due 08/15/35 340,800 488,021 Mid-State Trust, (04-1-M1), 6.497%, due 08/15/35 340,800 488,021 Mid-State Trust, (06-A3), 7.54%, due 07/01/35 31,007 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35 ⁽¹⁾ 1,316,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35 ⁽¹⁾ 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,376,539 1,756,294 MortgageTT Trust, (05-5-A1), 0.439%, due 12/35/35 ⁽¹⁾ 1,376,539 MortgageTT Trust, 05-5-A1), 0.439%, due 12/25/35 ⁽¹⁾ 1,31,496 1,287,237 1,337,269 MortgageTT Trust, 05-5-A1), 0.439%, due 12/25/35 ⁽¹⁾ 1,94,402 1,280,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37 ⁽¹⁾ 1,931,496 1,281,233 1,264,051 1,2	1,700,000	Long Beach Mortgage Loan Trust, (04-4-M1), 1.079%, due 10/25/34 ⁽¹⁾⁽⁵⁾	1,576,495
1,345,475 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.309%, due 06/25/37 ⁽¹⁾ 1,420,013 2,996,827 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2C), 0.359%, due 06/25/37 ⁽¹⁾ 2,316,760 1,102,913 Merrill Lynch First Franklin Mortgage Loan Trust, (07-5-2A2), 1.179%, due 10/25/37 ⁽¹⁾ 2,316,760 1,102,913 Mid-State Trust, (04-1-B), 8.9%, due 08/15/37 819,914 657,289 Mid-State Trust, (04-1-M), 6.497%, due 08/15/37 765,617 311,114 Mid-State Trust, (04-1-M), 6.497%, due 08/15/37 755,617 311,114 Mid-State Trust, (6-A1), 7.34%, due 07/01/35 340,800 488,021 Mid-State Trust, (6-A1), 7.34%, due 07/01/35 13,64,168 Morgan Stanley ABS Capital I, Inc. Trust, (07-BE3-M2), 0.699%, due 07/25/35 ⁽¹⁾ 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35 ⁽¹⁾ 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,376,539 1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35 ⁽¹⁾ 1,284,237 1,337,269 MortgageTT Trust, (05-5-A1), 0.439%, due 12/25/35 ⁽¹⁾ 1,194,402 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37 ⁽¹⁾ 1,931,496 1,280,000 New Century Home Equity Loan Trust, (05-A-M1), 0.659%, due 07/25/35 ⁽¹⁾ 1,944,021 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36 ⁽¹⁾ 1,944,051 2,510,082 Nowastar Home Equity Loan, (06-2-A2C), 0.329%, due 09/15/21 ⁽¹⁾ 1,945,194 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/21 ⁽¹⁾ 801,732 0akwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/21 ⁽¹⁾ 801,732 0akwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽¹⁾ 1,947,106 382,314 Oakwood Mortgage Investors, Inc., (09-D-A4), 6.93%, due 09/15/36 ⁽¹⁾ 70,7367 70,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 01/15/35 ⁽¹⁾ 1,087,106 382,314 Oakwood Mortgage Investors, Inc., (09-D-A4), 6.93%, due 09/15/36 ⁽¹⁾ 70,7367 984,796 Popular ABS Mortgage Pass-Through Trust, (05-A-M1), 5.46%	1,997,831	MASTR Alternative Loans Trust, (07-HF1-4A1), 7%, due 10/25/47 ⁽⁶⁾	1,558,930
2,450,000 Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2C), 0.359%, due 06/25/37(1) 2,316,760 1,102,913 Merrill Lynch Mortgage Loan Trust, (07-5-A2), 1.179%, due 10/25/37(1) 2,316,760 940,037 657,288 Mid-State Trust, (04-1-B), 8.9%, due 08/15/37 819,914 657,289 Mid-State Trust, (04-1-B), 8.9%, due 08/15/37 765,617 765,617 311,114 Mid-State Trust, (04-1-B), 8.9%, due 08/15/37 340,800 488,021 Mid-State Trust, (6-A1), 7.34%, due 07/01/35 340,800 488,021 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 531,007 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.379%, due 06/25/33(1) 1,316,864 Morgan Stanley ABS Capital I, Inc. Trust, (03-HE3-M2), 0.699%, due 07/25/35(1) 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35(1) 1,376,539 1,756,294 MortgageIT Trust, (05-A1), 0.439%, due 10/225/35(1) 1,376,539 MortgageIT Trust, (05-S-A1), 0.439%, due 10/225/35(1) 1,340,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37(1) 1,931,496 1,280,000 New Century Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/36(1) 1,367,500 1,264,051 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36(1) 1,467,508 1,254,051 1,367,509 1,368,049 1,368,049 1,369,049 1,	2,000,000	MASTR Asset-Backed Securities Trust, (07-HE1-A4), 0.459%, due 05/25/37 ⁽¹⁾	1,210,510
2,996,827 Merrill Lynch First Franklin Mortgage Loan Trust, (07-5-2A2), 1.179%, due 10/25/37(1) 2,316,760 1,102,913 Merrill Lynch Mortgage-Backed Securities Trust, (07-2-1A1), 2.563%, due 08/25/36(1)/60 940,037 819,914 657,288 Mid-State Trust, (04-1-B), 8.9%, due 08/15/37 765,617 311,114 Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37 311,114 Mid-State Trust, (6-A1), 7.34%, due 07/01/35 3140,800 488,021 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 531,007 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.379%, due 06/25/33(1) 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35(1) 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37(1) 1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37(1) 1,373,269 MortgageIT Trust, (05-5-A1), 0.439%, due 12/25/35(1) 1,280,000 Nationstar Home Equity Loan Trust, (07-8-AV3), 0.429%, due 04/25/37(1) 1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35(1) 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36(1) 2,824,591 Novastar Home Equity Loan, (05-2-A2C), 0.329%, due 06/25/36(1) 3,680,178 3,344 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/21(1) 3,680,178 3,341 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/22(1) 3,680,178 3,341 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 09/15/22(1) 3,680,178 3,341 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 09/15/25(1) 3,680,178 3,341 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 09/15/26(1) 3,680,178 3,	1,345,475	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.309%, due 06/25/37 ⁽¹⁾	938,880
1,102,913 Merrill Lynch Mortgage-Backed Securities Trust, (07-2-1A1), 2.563%, due 08/25/36 ⁽¹⁾⁽⁶⁾ 872,88 Mid-State Trust, (04-1-B), 8.9%, due 08/15/37 819,914 657,289 Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37 311,114 Mid-State Trust, (6-A1), 7.34%, due 07/01/35 311,114 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 31,000 488,021 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.379%, due 06/25/33 ⁽¹⁾ 1,316,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35 ⁽¹⁾ 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,376,539 1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37 ⁽¹⁾⁽⁶⁾ 1,287,237 1,337,269 Mortgagel Trust, (05-5-A1), 0.439%, due 12/25/35 ⁽¹⁾ 1,300,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37 ⁽¹⁾ 1,194,402 3,000,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35 ⁽¹⁾ 1,251,082 Nomura Asset Acceptance Corp., (06-ARI-1A), 3.409%, due 02/25/36 ⁽¹⁾⁽⁶⁾ 1,257,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 06/25/36 ⁽¹⁾⁽⁶⁾ 1,257,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 09/15/22 ⁽¹⁾ 1,467,508 523,884 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/21 ⁽¹⁾ 1,268,017 680,178 Oakwood Mortgage Investors, Inc., (01-D-A3), 6.93%, due 09/15/22 ⁽¹⁾ 1,268,018 Oakwood Mortgage Investors, Inc., (09-A-A3), 6.03%, due 05/15/24 ⁽¹⁾ 1,046,20 988,942 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (09-A-A1), 6.825%, due 05/15/26 ⁽¹⁾ 1,810,000 70 rigen Manufactured Housing Contract Trust, (05-A-A7), 6.04%, due 01/15/35 ⁽¹⁾ 1,801,000 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/	2,450,000	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2C), 0.359%, due 06/25/37 ⁽¹⁾	1,420,013
657,288 Mid-State Trust, (04-1-B), 8.9%, due 08/15/37 765,617 311,114 Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37 765,617 311,114 Mid-State Trust, (6-A1), 7.34%, due 07/01/35 340,800 488,021 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 531,007 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.379%, due 06/25/33(1) 1,316,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35(1) 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35(1) 1,376,539 1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-HSA-4A1), 4.556%, due 11/25/37(1)(6) 1,287,237 1,337,269 MortgageIT Trust, (05-5-A1), 0.439%, due 12/25/35(1) 1,94,402 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37(1) 1,931,496 1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35(1) 1,264,051 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36(1)(6) 1,757,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 06/25/36(1) 459,134 856,672 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/21(1) 459,134 856,672 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/21(1) 459,134 2680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24(1) 701,462 988,942 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/28(1) 393,454 722,344 Oakwood Mortgage Investors, Inc., (03-D-A4), 6.93%, due 05/15/28(1) 393,454 722,344 Oakwood Mortgage Investors, Inc., (03-D-A4), 6.93%, due 05/15/28(1) 393,454 722,344 Oakwood Mortgage Investors, Inc., (03-D-A4), 6.93%, due 05/15/28(1) 393,454 722,344 Oakwood Mortgage Investors, Inc., (03-D-A4), 6.93%, due 05/15/28(1) 393,454 722,344 Oakwood Mortgage Investors, Inc., (03-D-A4), 6.93%, due 05/15/28(1) 393,454 722,448 722,448 722,448 722,448 722,448 722,448 722,448 722,448 722,4	2,996,827	Merrill Lynch First Franklin Mortgage Loan Trust, (07-5-2A2), 1.179%, due 10/25/37 ⁽¹⁾	2,316,760
657,289 Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37 311,114 Mid-State Trust, (6-A1), 7.34%, due 07/01/35 340,800 348,021 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 531,007 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.379%, due 06/25/33(1) 1,316,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35(1) 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35(1) 1,376,539 1,736,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37(1)(6) 1,287,237 1,337,269 MortgageIT Trust, (05-5-A1), 0.439%, due 12/25/35(1) 1,94,02 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37(1) 1,931,496 1,280,000 New Century Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37(1) 1,391,496 1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35(1) 1,467,508 1,264,051 1	1,102,913	Merrill Lynch Mortgage-Backed Securities Trust, (07-2-1A1), 2.563%, due 08/25/36 ⁽¹⁾⁽⁶⁾	940,037
311,114 Mid-State Trust, (6-A1), 7.34%, due 07/01/35 5340,800 488,021 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 531,007 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.379%, due 06/25/33(1) 1,316,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35(1) 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35(1) 1,376,539 1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37(1)(6) 1,287,237 1,337,269 MortgagelT Trust, (05-5-A1), 0.439%, due 12/25/35(1) 1,194,402 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37(1) 1,931,496 1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35(1) 1,264,051 2,510,082 Nowara Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36(1) 1,757,800 2,824,591 Novastar Home Equity Loan, (06-2-AZC), 0.329%, due 06/25/36(1) 1,467,508 523,884 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/32(1) 801,732 680,178 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31(1) 801,732 680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/28(1) 701,462 988,942 Oakwood Mortgage Investors, Inc., (08-A-M), 6.825%, due 05/15/28(1) 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (09-B-A4), 6.99%, due 12/15/26 773,942 772,344 Oakwood Mortgage Investors, Inc., (09-B-A4), 6.99%, due 12/15/26 773,942 773,942 773,942 774,045 774,04	657,288	Mid-State Trust, (04-1-B), 8.9%, due 08/15/37	819,914
488,021 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 531,007 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-MI), 1.379%, due 06/25/33(1) 1,316,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35(1) 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35(1) 1,376,539 1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37(1) 1,287,237 1,337,269 MorgaelT Trust, (05-5-A1), 0.439%, due 12/25/35(1) 1,194,402 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37(1) 1,931,496 1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35(1) 1,264,051 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36(1) 1,757,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 09/15/22(1) 459,134 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31(1) 801,732 680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 09/15/22(1) 301,462 382,314 Oakwood Mortgage Investors, Inc., (08-A-M), 6.82%, due 05/15/28(1) 1,087,166	657,289	Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37	765,617
488,021 Mid-State Trust, (6-A3), 7.54%, due 07/01/35 531,007 1,364,168 Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-MI), 1.379%, due 06/25/33(1) 1,316,864 228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35(1) 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35(1) 1,376,539 1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37(1) 1,287,237 1,337,269 MorgaelT Trust, (05-5-A1), 0.439%, due 12/25/35(1) 1,194,402 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37(1) 1,931,496 1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35(1) 1,264,051 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36(1) 1,757,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 09/15/22(1) 459,134 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31(1) 801,732 680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 09/15/22(1) 301,462 382,314 Oakwood Mortgage Investors, Inc., (08-A-M), 6.82%, due 05/15/28(1) 1,087,166	311,114	Mid-State Trust, (6-A1), 7.34%, due 07/01/35	340,800
228,230 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35(1) 222,096 1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35(1) 1,376,539 1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37(1)(6) 1,287,237 1,337,269 MortgageTT Trust, (05-5-A1), 0.439%, due 12/25/35(1) 1,194,402 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37(1) 1,931,496 1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35(1) 1,264,051 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 09/25/36(1)(6) 1,757,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 09/15/22(1) 1,467,508 523,884 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22(1) 459,134 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31(1) 801,732 680,178 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (05-QA-A1), 3.04,40 0.115/26 773,942<	488,021		531,007
1,500,000 Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35 ⁽¹⁾ 1,376,539 1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37 ⁽¹⁾⁽⁶⁾ 1,287,237 1,337,269 MortgageIT Trust, (05-5-A1), 0.439%, due 12/25/35 ⁽¹⁾ 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37 ⁽¹⁾ 1,931,496 1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35 ⁽¹⁾ 1,264,051 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36 ⁽¹⁾⁽⁶⁾ 1,757,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 06/25/36 ⁽¹⁾ 1,467,508 523,884 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22 ⁽¹⁾ 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽¹⁾ 801,732 680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24 ⁽¹⁾ 701,462 988,942 Oakwood Mortgage Investors, Inc., (98-B-M), 6.825%, due 05/15/28 ⁽¹⁾ 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (98-B-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 01/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 01/15/35 ⁽¹⁾ 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 01/15/35 ⁽¹⁾ 1,810,000 Park Place Securities, Inc., (05-QA7-A1), 3.218%, due 09/25/35 ⁽¹⁾ 1,200,42,448,126 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾⁽⁶⁾ 1,583,188 Residential Accredit Loans, Inc., (06-Q81-AN), 5.37%, due 09/25/36 ⁽¹⁾⁽⁰⁾⁽¹⁾⁽⁷⁾ 1,569,57 Residential Accredit Loans, Inc., (06-Q81-AN), 0.31%, due 09/25/36 ⁽¹⁾⁽⁰⁾⁽¹⁾⁽⁷⁾ 1,569,57 Residential Accredit Loans, Inc., (06-Q81-AN), 0.33%, due 09/25/36 ⁽¹⁾⁽⁰⁾⁽¹⁾⁽⁷⁾ 1,5405,425 Residential Accredit Loans, Inc., (06-Q81-AN), 0.33%, due 09/25/36 ⁽¹⁾⁽⁰⁾⁽¹⁾⁽⁷⁾ 1,5405,425 Residential Accredit Loans, Inc., (06-Q81-AN), 0.33%, due 09/25/36 ⁽¹⁾⁽⁰⁾⁽¹⁾⁽⁷⁾ 1,5405,425	1,364,168	Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.379%, due 06/25/33 ⁽¹⁾	1,316,864
1,756,294 Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37 ⁽¹⁾⁽⁶⁾ 1,287,237 1,337,269 MorgageIT Trust, (05-5-A1), 0.439%, due 12/25/35 ⁽¹⁾ 1,194,402 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37 ⁽¹⁾ 1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35 ⁽¹⁾ 1,264,051 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36 ⁽¹⁾⁽⁶⁾ 1,757,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 06/25/36 ⁽¹⁾⁽⁶⁾ 1,467,508 523,884 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22 ⁽¹⁾ 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽¹⁾ 801,732 680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24 ⁽¹⁾ 988,942 Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28 ⁽¹⁾ 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾ 893,707 670,100 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 06/15/36 ⁽¹⁾ 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾ 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾ 1,210,358 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 07/25/36 ⁽¹⁾ 1,210,358 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 07/25/36 ⁽¹⁾ Oi ⁽¹⁾ 15,405,425 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 07/25/36 ⁽¹⁾ Oi ⁽¹⁾ 492,427	228,230	Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35 ⁽¹⁾	222,096
1,337,269 MortgageIT Trust, (05-5-A1), 0.439%, due 12/25/35 ⁽¹⁾ 3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37 ⁽¹⁾ 1,931,496 1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35 ⁽¹⁾ 1,264,051 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36 ⁽¹⁾⁽⁶⁾ 1,757,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 06/25/36 ⁽¹⁾⁽⁶⁾ 1,467,508 523,884 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22 ⁽¹⁾ 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽¹⁾ 801,732 680,178 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽¹⁾ 988,942 Oakwood Mortgage Investors, Inc., (08-A-A), 6.825%, due 05/15/28 ⁽¹⁾ 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28 ⁽¹⁾ 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾ 893,707 670,100 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾ 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 1,285,011 1,210,358 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾ 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/35 ⁽¹⁾⁽⁶⁾ 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	1,500,000	Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35 ⁽¹⁾	1,376,539
3,000,000 Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37(1) 1,931,496 1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35(1) 1,264,051 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36(1)(6) 1,757,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 06/25/36(1) 1,467,508 523,884 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22(1) 459,134 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31(1) 801,732 680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24(1) 701,462 988,942 Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28(1) 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35(1) 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36(1) 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35(1) 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35(1) 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35(1) 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-QA8-CB21), 3.326%, due 07/25/35(1) 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-QS-1A3), 5.75%, due 01/25/36(PAC)(6) 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS-1A3), 5.75%, due 01/25/36(I/O)(1)(7) 492,427	1,756,294	Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37 ⁽¹⁾⁽⁶⁾	1,287,237
1,280,000 New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35(1) 1,264,051 2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36(1)(6) 1,757,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 06/25/36(1) 1,467,508 523,884 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22(1) 459,134 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31(1) 801,732 680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24(1) 701,462 988,942 Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28(1) 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35(1) 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36(1) 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35(1) 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35(1) 1,012,004 2,248,126 Residential Accredit Loans	1,337,269	MortgageIT Trust, (05-5-A1), 0.439%, due 12/25/35 ⁽¹⁾	1,194,402
2,510,082 Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36 ⁽¹⁾⁽⁶⁾ 1,757,800 2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 06/25/36 ⁽¹⁾ 1,467,508 523,884 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22 ⁽¹⁾ 459,134 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽¹⁾ 801,732 680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/28 ⁽¹⁾ 701,462 988,942 Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28 ⁽¹⁾ 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (98-B-A), 6.9%, due 12/15/26 393,454 722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾ 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾ 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾ 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾ 1,2	3,000,000	Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37 ⁽¹⁾	1,931,496
2,824,591 Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 06/25/36(1) 1,467,508 523,884 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22(1) 459,134 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31(1) 801,732 680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24(1) 701,462 988,942 Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28(1) 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35(1) 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36(1) 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35(1) 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35(1) 1,692,265 984,796 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35(1) 1,285,011 1,210,358 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35(1) 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC)(6) 1,165,721 31,576,957 Residenti	1,280,000	New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35 ⁽¹⁾	1,264,051
523,884 Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22(1) 459,134 856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31(1) 801,732 680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24(1) 701,462 988,942 Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28(1) 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35(1) 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36(1) 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35(1) 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35(1) 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.218%, due 07/25/35(1) 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-QN8-CB21), 3.326%, due 07/25/35(1) 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-QN8-CB21), 3.75%, due 09/25/46(1)(6) 1,165,721 31,576,957 Residenti	2,510,082	Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36 ⁽¹⁾⁽⁶⁾	1,757,800
856,672 Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽¹⁾ 680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24 ⁽¹⁾ 701,462 988,942 Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28 ⁽¹⁾ 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾ 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾ 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾ 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾ 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46 ⁽¹⁾⁽⁶⁾ 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-AS), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS1-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	2,824,591	Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 06/25/36 ⁽¹⁾	1,467,508
680,178 Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24 ⁽¹⁾ 701,462 988,942 Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28 ⁽¹⁾ 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾ 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾ 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾ 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾ 1,696,893 1,583,188 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾ 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS1-AV), 0.331%, due 08/2	523,884	Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22 ⁽¹⁾	459,134
988,942 Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28 ⁽¹⁾ 1,087,166 382,314 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾ 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾ 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾ 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾ 1,696,893 1,583,188 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾ 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46 ⁽¹⁾⁽⁶⁾ 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS1-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0	856,672	Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽¹⁾	801,732
382,314 Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29 393,454 722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾ 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾ 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾ 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾ 1,583,188 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾ 1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46 ⁽¹⁾⁽⁶⁾ 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 31,576,957 Residential Accredit Loans, Inc., (06-QS1-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	680,178	Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24 ⁽¹⁾	701,462
722,344 Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26 773,942 807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾ 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾ 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾ 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾ 1,696,893 1,583,188 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾ 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46 ⁽¹⁾⁽⁶⁾ 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	988,942	Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28 ⁽¹⁾	1,087,166
807,567 Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾ 893,707 670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾ 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾ 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾ 1,696,893 1,583,188 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾ 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46 ⁽¹⁾⁽⁶⁾ 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	382,314	Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29	393,454
670,100 Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾ 707,367 1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾ 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾ (6) 1,696,893 1,583,188 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾ 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46 ⁽¹⁾⁽⁶⁾ 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	722,344	Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26	773,942
1,810,000 Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾ 1,692,265 984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾ 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾⁽⁶⁾ 1,696,893 1,583,188 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾ 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46 ⁽¹⁾⁽⁶⁾ 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	807,567	Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾	893,707
984,796 Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾ 1,012,004 2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾ 1,696,893 1,583,188 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾ 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46 ⁽¹⁾⁽⁶⁾ 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	670,100	Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾	707,367
2,248,126 Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35(1)(6) 1,696,893 1,583,188 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35(1) 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46(1)(6) 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC)(6) 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O)(1)(7) 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O)(1)(7) 492,427	1,810,000	Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾	1,692,265
1,583,188 Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾ 1,285,011 1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46 ⁽¹⁾⁽⁶⁾ 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	984,796	Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾	1,012,004
1,210,358 Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46(1)(6) 781,242 1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC)(6) 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O)(1)(7) 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O)(1)(7) 492,427	2,248,126	Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾⁽⁶⁾	1,696,893
1,362,726 Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾ 1,165,721 31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	1,583,188	Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾	1,285,011
31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	1,210,358	Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46 ⁽¹⁾⁽⁶⁾	781,242
31,576,957 Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾ 450,540 15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	1,362,726	Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾	1,165,721
15,405,425 Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾ 492,427	31,576,957	Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾	450,540
2.077.((1 D '1 4' 1 A 1'4 I (0) (000 A2) (0) 1 (0) (0)	15,405,425	Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾	492,427
2,911,001 Residential Accredit Loans, Inc., (06-QS8-A3), 6%, due 08/25/36 ⁽⁶⁾	2,977,661	Residential Accredit Loans, Inc., (06-QS8-A3), 6%, due 08/25/36 ⁽⁶⁾	