

Transamerica JPMorgan Core Bond VP^

Security Description	% of Total Market Value
U.S. Treasury STRIPS, 0.974%, due 02/15/2017	3.28%
U.S. Treasury STRIPS, 1.785%, due 05/15/2020	1.84%
Commercial Mortgage Pass-Through Certificates, 6.304%, due 07/16/2034, Series 2001-J2A, Class B	1.27%
U.S. Treasury STRIPS, 1.821%, due 08/15/2020	1.14%
U.S. Treasury Bond, 7.500%, due 11/15/2016	1.07%
U.S. Treasury Inflation Indexed Note, 2.000%, due 04/15/2012	1.07%
U.S. Treasury Bond, 8.750%, due 08/15/2020	1.05%
U.S. Treasury Note, 3.250%, due 12/31/2016	0.99%
Freddie Mac, 5.500%, due 01/01/2024	0.90%
U.S. Treasury Note, 3.250%, due 03/31/2017	0.87%
U.S. Treasury STRIPS, 0.839%, due 08/15/2016	0.87%
U.S. Treasury STRIPS, 0.759%, due 05/15/2016	0.68%
Fannie Mae, 4.500%, due 08/01/2018, Series 555740	0.64%
Freddie Mac, 5.500%, due 03/15/2017, Series 2430, Class ZQ	0.60%
Fannie Mae, 3.920%, due 08/01/2021	0.52%
Fannie Mae, 6.000%, due 11/25/2032, Series 2011-39, Class ZA	0.52%
Fannie Mae, 3.738%, due 06/01/2018	0.51%
Fannie Mae, 5.000%, due 10/01/2025	0.51%
Fannie Mae, 3.640%, due 10/01/2020	0.48%
Fannie Mae, 4.020%, due 08/01/2021	0.47%
Freddie Mac, 6.000%, due 04/15/2036, Series 3819, Class ZQ	0.40%
U.S. Treasury Bond, 8.500%, due 02/15/2020	0.40%
U.S. Treasury Note, 1.750%, due 10/31/2018	0.39%
Fannie Mae, 7.000%, due 11/25/2041, Series 2011-118, Class LB	0.37%
Ginnie Mae, 5.000%, due 04/16/2023, Series 2008-36, Class AY	0.37%
Freddie Mac, 6.000%, due 10/15/2032, Series 2510, Class ND	0.37%
Fannie Mae, 5.500%, due 04/25/2023, Series 2003-23, Class EQ	0.36%
Freddie Mac, 6.000%, due 05/15/2027, Series 3318, Class DB	0.36%
U.S. Treasury Note, 2.625%, due 02/29/2016	0.36%
Fannie Mae, 5.500%, due 01/25/2026, Series 2005-121, Class DX	0.36%
U.S. Treasury Note, 3.125%, due 05/15/2019	0.36%
Fannie Mae, 7.000%, due 11/25/2041, Series 2011-118, Class MT	0.36%
Ginnie Mae, 5.541%, due 07/20/2040, Series 2011-137, Class WA	0.36%
Fannie Mae, 4.650%, due 06/01/2021	0.36%
Freddie Mac, 5.000%, due 12/15/2022, Series 3402, Class NC	0.35%
Fannie Mae, 7.000%, due 11/25/2041, Series 2011-118, Class NT	0.35%
Fannie Mae, 5.000%, due 09/25/2023, Series 2008-77, Class DG	0.35%
Fannie Mae, 4.240%, due 06/01/2021	0.35%
Fannie Mae, 4.060%, due 07/01/2021	0.35%
Fannie Mae, 5.500%, due 07/25/2036, Series 2007-63, Class PC	0.35%
Fannie Mae, 4.050%, due 08/01/2021	0.35%

Security Description	% of Total Market Value
Ginnie Mac, 5.500%, due 09/20/2039	0.35%
Fannie Mac, 3.763%, due 06/25/2021, Series 2011-M1, Class A3	0.35%
Freddie Mac, 5.000%, due 08/15/2034, Series 3117, Class PL	0.34%
Fannie Mac, 3.980%, due 08/01/2021	0.34%
Fannie Mac, 3.870%, due 08/01/2021	0.34%
Fannie Mac, 3.860%, due 07/01/2021	0.34%
Fannie Mac, 4.230%, due 03/01/2020	0.34%
Fannie Mac, 3.764%, due 07/25/2021, Series 2011-M2, Class A3	0.34%
Freddie Mac, 4.000%, due 12/15/2041, Series 3966, Class NA	0.34%
Fannie Mac, 6.000%, due 09/01/2037	0.34%
Ginnie Mac, 6.000%, due 08/20/2039	0.34%
Fannie Mac, 6.000%, due 01/25/2032, Series 2005-118, Class PN	0.33%
Ginnie Mac, 6.500%, due 06/20/2033, Series 2003-46, Class HB	0.33%
Fannie Mac, 5.500%, due 07/01/2022	0.33%
Freddie Mac, 7.000%, due 06/15/2029, Series 2169, Class TB	0.33%
Freddie Mac, 4.500%, due 12/15/2018, Series 2999, Class NC	0.33%
Fannie Mac, 4.000%, due 10/25/2025, Series 2011-18, Class VN	0.32%
Freddie Mac, 4.500%, due 05/01/2041	0.32%
U.S. Treasury Note, 1.500%, due 08/31/2018	0.32%
Freddie Mac, 7.000%, due 03/15/2032, Series 2423, Class MT	0.32%
Heritage Creek Cmt, 1.990%, due 01/30/2042	0.32%
Morgan Stanley Re-REMIC Trust, 3.250%, due 12/17/2043, Series 2010-C30A, Class A3A	0.32%
Ginnie Mac, 5.500%, due 11/20/2020, Series 2009-121, Class VA	0.32%
Fannie Mac, 5.500%, due 05/01/2036	0.31%
Vendee Mortgage Trust, 7.500%, due 02/15/2027, Series 1997-1, Class 2Z	0.30%
U.S. Treasury Bond, 8.750%, due 05/15/2020	0.30%
Fannie Mac, 3.645%, due 07/25/2021, Series 2011-M2, Class A2	0.29%
Fannie Mac, 5.500%, due 04/25/2038, Series 2010-111, Class AE	0.28%
Fannie Mac, 4.320%, due 06/01/2021	0.28%
Israel Government AID Bond, 2.377%, due 03/15/2019	0.28%
Fannie Mac, 5.750%, due 06/25/2033, Series 2003-47, Class PE	0.27%
Ginnie Mac, 5.500%, due 08/20/2038, Series 2008-74, Class AC	0.27%
Fannie Mac, 5.000%, due 09/01/2018, Series 730338	0.27%
General Electric Capital Corp., 6.000%, due 06/15/2012	0.27%
Fannie Mac, 6.000%, due 10/01/2033, Series 254969	0.26%
U.S. Treasury STRIPS, 2.893%, due 02/15/2030	0.25%
U.S. Treasury Bond, 8.000%, due 11/15/2021	0.25%
U.S. Treasury Note, 2.875%, due 03/31/2018	0.25%
Ginnie Mac, 6.500%, due 10/16/2024, Series 1994-7, Class PQ	0.24%
U.S. Treasury STRIPS, 1.588%, due 08/15/2019	0.24%
Fannie Mac, 3.770%, due 08/01/2021	0.24%
Freddie Mac, 4.916%, due 02/01/2036	0.24%
Freddie Mac, due 03/15/2019, Series 2877, Class KO	0.24%
U.S. Treasury Note, 1.375%, due 11/30/2018	0.24%
Ginnie Mac, 5.000%, due 07/16/2033, Series 2003-60, Class ZN	0.23%
Fannie Mac, 5.000%, due 12/01/2018, Series 888681	0.22%
Freddie Mac, 6.500%, due 07/15/2036, Series 3195, Class PD	0.22%
Ginnie Mac, 6.500%, due 06/20/2032, Series 2002-40, Class UK	0.22%
Fannie Mac, 6.000%, due 11/25/2039, Series 2009-92, Class AD	0.22%
Fannie Mac, 5.000%, due 08/01/2040	0.22%

Security Description	% of Total Market Value
General Electric Capital Corp., 5.625%, due 05/01/2018	0.22%
Freddie Mac, 6.500%, due 07/15/2032, Series 2484, Class LZ	0.22%
Fannie Mac, 6.500%, due 08/25/2032, Series 2002-48, Class GH	0.22%
Historic TW, Inc., 9.150%, due 02/01/2023	0.22%
Fannie Mac, 0.554%, due 11/25/2046, Series 2007-W1, Class 1AF1	0.22%
Fannie Mac, 5.000%, due 07/25/2033, Series 2003-65, Class NZ	0.22%
Fannie Mac, 5.500%, due 02/25/2034, Series 2004-36, Class PC	0.21%
U.S. Treasury Bond, 6.250%, due 05/15/2030	0.21%
Freddie Mac, 5.500%, due 05/15/2038, Series 3453, Class B	0.21%
Freddie Mac, 7.000%, due 03/15/2024, Series 1695, Class EB	0.21%
U.S. Treasury Note, 4.750%, due 08/15/2017	0.20%
Fannie Mac, 5.000%, due 08/25/2040, Series 2010-82, Class WZ	0.20%
Ginnie Mac, 6.500%, due 11/20/2031, Series 2001-53, Class PB	0.19%
Fannie Mac, due 12/25/2033, Series 2006-44, Class P	0.19%
U.S. Treasury STRIPS, 2.067%, due 11/15/2021	0.19%
Freddie Mac, 5.500%, due 08/23/2017	0.19%
ASIF Global Financing XIX, 4.900%, due 01/17/2013	0.19%
AH Mortgage Advance Trust, 3.370%, due 05/10/2043, Series SART-1, Class A2	0.19%
Freddie Mac, 6.500%, due 03/15/2032, Series 2430, Class WF	0.19%
Freddie Mac, 5.500%, due 03/15/2035, Series 2953, Class PG	0.19%
Fannie Mac, 6.500%, due 01/25/2032, Series 2001-81, Class HE	0.19%
Fannie Mac, 5.500%, due 11/25/2036, Series 2006-105, Class ME	0.19%
U.S. Treasury STRIPS, 2.300%, due 02/15/2023	0.18%
U.S. Treasury Inflation Indexed Bond, 1.125%, due 01/15/2021	0.18%
Fannie Mac, 5.500%, due 07/25/2038, Series 2008-53, Class DQ	0.18%
Freddie Mac, 6.000%, due 02/15/2033, Series 2567, Class QD	0.18%
Freddie Mac, 6.000%, due 09/15/2036, Series 3349, Class DP	0.18%
Fannie Mac, 5.500%, due 05/25/2023, Series 2003-39, Class LW	0.18%
Freddie Mac, 5.000%, due 01/15/2034, Series 3920, Class LP	0.18%
Freddie Mac, 0.628%, due 07/15/2034, Series 3344, Class FT	0.18%
Fannie Mac, 6.792%, due 07/25/2023, Series 1993-136, Class ZB	0.18%
Freddie Mac, 8.000%, due 01/15/2030, Series 2210, Class Z	0.18%
Fannie Mac, 4.291%, due 06/01/2021	0.18%
Ginnie Mac, 8.500%, due 02/16/2030, Series 2000-9, Class ZJ	0.18%
Fannie Mac, 4.250%, due 04/01/2021	0.18%
Fannie Mac, 5.000%, due 07/25/2023, Series 2008-53, Class CA	0.18%
Fannie Mac, 4.450%, due 07/01/2026	0.18%
Ginnie Mac, 6.500%, due 12/20/2031, Series 2001-64, Class MQ	0.17%
Freddie Mac, 5.500%, due 04/15/2033, Series 2597, Class AE	0.17%
U.S. Treasury Note, 2.750%, due 11/30/2016	0.17%
Fannie Mac, 4.060%, due 09/01/2021	0.17%
Fannie Mac, 4.160%, due 03/01/2021	0.17%
Freddie Mac, 7.250%, due 09/15/2030, Series 2256, Class MC	0.17%
Fannie Mac, 3.726%, due 06/25/2021, Series 2011-M4, Class A2	0.17%
U.S. Treasury Note, 2.750%, due 05/31/2017	0.17%
Fannie Mac, 3.970%, due 07/01/2021	0.17%
Fannie Mac, 3.970%, due 06/01/2021	0.17%
Fannie Mac, 3.990%, due 07/01/2021	0.17%
Fannie Mac, 7.000%, due 11/25/2031, Series 2001-61, Class Z	0.17%
Fannie Mac, 5.000%, due 04/01/2019, Series 761326	0.17%

Security Description	% of Total Market Value
Credit Suisse Mortgage Capital Certificates, 2.294%, due 03/27/2046, Series 2011-9R, Class A1	0.17%
U.S. Treasury Note, 2.250%, due 07/31/2018	0.17%
Fannie Mac, 3.380%, due 01/01/2018	0.17%
Fannie Mac, 4.500%, due 08/25/2033, Series 2005-94, Class YD	0.17%
Fannie Mac, 3.540%, due 01/01/2018	0.17%
Fannie Mac, 4.000%, due 04/25/2033, Series 2003-22, Class UD	0.17%
Freddie Mac, 6.000%, due 02/01/2033	0.16%
Fannie Mac, 2.970%, due 11/01/2018	0.16%
Fndus Cmy 3.12 01 Fed 2042, 3.120%, due 02/01/2042	0.16%
Goldman Sachs Group, Inc., 7.500%, due 02/15/2019	0.16%
Fannie Mac, 6.000%, due 11/01/2037, Series 960150	0.16%
Freddie Mac, 5.500%, due 08/01/2038	0.16%
GSR Mortgage Loan Trust, 5.500%, due 05/25/2034, Series 2004-6F, Class 2A4	0.16%
Briarwood Apts Cmt 02/22 1.031, 1.031%, due 02/17/2022	0.16%
Verizon Pennsylvania, Inc., 8.350%, due 12/15/2030	0.16%
Ginnie Mac, 5.500%, due 01/16/2033, Series 2011-43, Class ZQ	0.16%
Ginnie Mac, 6.500%, due 07/16/2032, Series 2002-47, Class PG	0.16%
Freddie Mac, 6.000%, due 12/01/2034	0.15%
U.S. Treasury STRIPS, 0.914%, due 11/15/2016	0.15%
Freddie Mac, 6.029%, due 06/01/2036, Series 1G2557	0.15%
U.S. Treasury STRIPS, 1.104%, due 08/15/2017	0.15%
GSR Mortgage Loan Trust, 5.500%, due 01/25/2037, Series 2007-1F, Class 2A4	0.15%
U.S. Treasury STRIPS, 2.757%, due 02/15/2027	0.15%
U.S. Treasury STRIPS, 2.862%, due 02/15/2029	0.15%
Fannie Mac, 5.000%, due 05/01/2023	0.15%
Ginnie Mac, 5.500%, due 04/20/2034, Series 2004-69, Class GC	0.14%
Freddie Mac, 4.500%, due 02/15/2020, Series 2922, Class JN	0.14%
Israel Government AID Bond, 2.230%, due 08/15/2018	0.14%
Fannie Mac, 4.380%, due 04/01/2021	0.14%
Freddie Mac, 8.658%, due 01/15/2034, Series 2727, Class BS	0.14%
Fannie Mac, 5.000%, due 08/01/2024	0.14%
Fannie Mac, 6.500%, due 10/01/2036, Series 878225	0.14%
BCAP LLC Trust, 0.713%, due 09/26/2037, Series 2011-RR10, Class 2A1	0.14%
Freddie Mac, 5.500%, due 12/15/2022, Series 2535, Class BK	0.14%
United Mexican States, 7.500%, due 04/08/2033	0.13%
Freddie Mac, 6.000%, due 01/01/2034	0.13%
Banc of America Mortgage Securities, Inc., 5.500%, due 04/25/2034, Series 2004-3, Class 1A26	0.13%
BA Covered Bond Issuer, 5.500%, due 06/14/2012	0.13%
Countrywide Alternative Loan Trust, 5.500%, due 08/25/2035, Series 2005-28CB, Class 1A4	0.13%
Credit Suisse Mortgage Capital Certificates, 1.544%, due 08/28/2047, Series 2011-7R, Class A1	0.13%
Chase Mortgage Finance Corp., 2.760%, due 02/25/2037, Series 2007-A1, Class 1A3	0.13%
Ginnie Mac, 6.500%, due 04/20/2029, Series 1999-10, Class ZC	0.13%
Structured Asset Securities Corp., 4.750%, due 09/25/2018, Series 2003-29, Class 1A1	0.13%
Citigroup, Inc., 5.000%, due 09/15/2014	0.13%
JPMorgan Chase Commercial Mortgage Securities Corp., 5.326%, due 08/12/2040, Series 2003-PM1A, Class A4	0.12%
Freddie Mac, 7.000%, due 04/15/2032, Series 2434, Class TC	0.12%

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Fannie Mae, 0.544%, due 06/27/2036, Series 2007-101, Class A2	0.12%
Freddie Mac, 6.375%, due 03/15/2032, Series 2424, Class EM	0.12%
Merrill Lynch & Co., Inc., 6.400%, due 08/28/2017, Series C	0.12%
Countrywide Home Loan Mortgage Pass-Through Trust, 5.500%, due 04/25/2034, Series 2004-3, Class A26	0.12%
MASTR Asset Securitization Trust, 5.500%, due 11/25/2033, Series 2003-10, Class 3A1	0.12%
Countrywide Alternative Loan Trust, 5.750%, due 03/25/2034, Series 2004-2CB, Class 1A9	0.12%
GSR Mortgage Loan Trust, 6.000%, due 09/25/2035, Series 2005-7F, Class 3A9	0.12%
Fannie Mae, 18.718%, due 05/25/2034, Series 2004-36, Class SA	0.12%
Fannie Mae, 18.718%, due 04/25/2034, Series 2004-25, Class SA	0.12%
WaMu Mortgage Pass-Through Certificates, 5.500%, due 06/25/2035, Series 2005-4, Class CB7	0.12%
Freddie Mac, 6.500%, due 03/15/2032, Series 2423, Class TB	0.12%
Wachovia Corp., 5.750%, due 02/01/2018	0.12%
U.S. Treasury STRIPS, 2.739%, due 11/15/2026	0.12%
AH Mortgage Advance Trust, 2.630%, due 05/10/2042, Series SART-1, Class A1	0.12%
Freddie Mac, due 01/15/2033, Series 2684, Class PO	0.11%
Ginnie Mae, 6.500%, due 07/20/2032, Series 2002-47, Class ZA	0.11%
Fannie Mae, 5.000%, due 05/11/2017	0.11%
Fannie Mae, 5.500%, due 12/25/2035, Series 2005-110, Class GL	0.11%
Principal Life Global Funding I, 6.250%, due 02/15/2012	0.11%
Freddie Mac, 6.925%, due 07/25/2032, Series T-41, Class 3A	0.11%
Banc of America Funding Corp., 2.675%, due 03/20/2035, Series 2005-E, Class 4A1	0.11%
Freddie Mac, 7.000%, due 01/01/2031, Series A88871	0.11%
Freddie Mac, 7.000%, due 05/15/2032, Series 2450, Class GZ	0.11%
Freddie Mac, 4.000%, due 05/01/2019, Series E01647	0.11%
Freddie Mac, 23.473%, due 06/15/2034, Series 2990, Class SL	0.11%
Freddie Mac, 6.500%, due 09/01/2019, Series G11694	0.11%
U.S. Treasury Note, 3.125%, due 04/30/2017	0.11%
Freddie Mac, 7.000%, due 10/15/2030, Series 2259, Class ZM	0.11%
U.S. Treasury Bond, 11.250%, due 02/15/2015	0.11%
Freddie Mac, 6.000%, due 11/15/2032, Series 2527, Class TB	0.11%
Israel Government AID Bond, 3.360%, due 02/15/2025	0.11%
International Business Machines Corp., 6.220%, due 08/01/2027	0.10%
Florida Power & Light Co., 5.950%, due 10/01/2033	0.10%
Fortress Opportunities Residential Transaction, 7.211%, due 10/25/2047, Series 2011-1A, Class A1	0.10%
WaMu Mortgage Pass-Through Certificates, 5.250%, due 10/25/2033, Series 2003-S9, Class A8	0.10%
Citigroup, Inc., 6.000%, due 08/15/2017	0.10%
Stadshypotek AB, 1.450%, due 09/30/2013	0.10%
Credit Suisse USA, Inc., 4.875%, due 01/15/2015	0.10%
Freddie Mac, 6.500%, due 02/25/2043, Series T-54, Class 2A	0.10%
Freddie Mac, 7.500%, due 02/15/2023, Series 1466, Class PZ	0.10%
Wachovia Corp., 5.500%, due 05/01/2013	0.10%
Freddie Mac, 6.000%, due 10/01/2017, Series J15254	0.10%
Morgan Stanley Re-REMIC Trust, 5.000%, due 07/17/2056, Series 2009-IO, Class A2	0.10%
Fannie Mae STRIPS, 3.110%, due 11/15/2021	0.10%
Hewlett-Packard Co., 6.000%, due 09/15/2041	0.10%
Fannie Mae, 6.292%, due 12/25/2042, Series 2003-W1, Class 1A1	0.10%

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Comcast Cable Holdings LLC, 9.800%, due 02/01/2012	0.10%
U.S. Treasury STRIPS, 0.277%, due 02/15/2014	0.09%
ASG Resecuritization Trust, 6.000%, due 06/28/2037, Series 2009-4, Class A60	0.09%
Freddie Mac, 5.500%, due 05/15/2041, Series 3852, Class QN	0.09%
Freddie Mac, 12.730%, due 07/15/2033, Series 2692, Class SC	0.09%
Freddie Mac, 6.304%, due 02/01/2037, Series 1N0353	0.09%
Fannie Mac, 4.500%, due 03/01/2019, Series 742078	0.09%
Capital One Bank USA NA, 8.800%, due 07/15/2019	0.09%
U.S. Treasury STRIPS, 2.116%, due 02/15/2022	0.09%
AmeriCredit Automobile Receivables Trust, 1.170%, due 05/09/2016, Series 2011-4, Class A3	0.09%
Fannie Mac, 16.641%, due 07/25/2035, Series 2005-66, Class SG	0.09%
GSMPS Mortgage Loan Trust, 0.644%, due 03/25/2035, Series 2005-RP2, Class 1AF	0.09%
Fannie Mac, 4.390%, due 05/01/2021	0.09%
Freddie Mac, 4.994%, due 01/01/2035	0.09%
Fannie Mac, Zero Coupon, due 06/01/2017	0.09%
Wachovia Bank NA, 6.000%, due 11/15/2017	0.09%
Ginnie Mac, due 03/20/2037, Series 2007-57, Class PO	0.09%
Freddie Mac, 5.000%, due 04/01/2018, Series E96427	0.09%
Wells Fargo & Co., 2.625%, due 12/15/2016	0.09%
Ginnie Mac, 22.278%, due 04/20/2037, Series 2007-16, Class NS	0.09%
Springleaf Mortgage Loan Trust, 4.050%, due 01/25/2058, Series 2011-1A, Class A1	0.09%
Fannie Mac, due 01/25/2019, Series 2003-128, Class NO	0.09%
BCAP LLC Trust, 4.975%, due 07/26/2045, Series 2010-RR7, Class 2A1	0.09%
ASG Resecuritization Trust, 5.087%, due 03/26/2037, Series 2009-3, Class A65	0.09%
GSR Mortgage Loan Trust, 6.000%, due 09/25/2034, Series 2004-8F, Class 2A3	0.09%
CarMax Auto Owner Trust, 1.070%, due 06/15/2016, Series 2011-3, Class A3	0.09%
U.S. Treasury STRIPS, 0.299%, due 05/15/2014	0.09%
CME Group, Inc., 5.400%, due 08/01/2013	0.08%
Wells Fargo Mortgage Backed Securities Trust, 2.691%, due 07/25/2034, Series 2004-I, Class 1A1	0.08%
Ginnie Mac, 6.500%, due 01/20/2032, Series 2002-7, Class PG	0.08%
Freddie Mac, 6.000%, due 10/01/2019, Series G12999	0.08%
Countrywide Home Loan Mortgage Pass-Through Trust, 2.740%, due 11/25/2035, Series 2005-22, Class 2A1	0.08%
Lehman Brothers Holdings, Inc., 7.875%, due 08/15/2010	0.08%
Morgan Stanley, 5.300%, due 03/01/2013	0.08%
American General Mortgage Loan Trust, 5.750%, due 09/25/2048, Series 2009-1, Class A4	0.08%
U.S. Treasury STRIPS, 0.087%, due 08/15/2012	0.08%
Westpac Banking Corp., 2.450%, due 11/28/2016	0.08%
Australia & New Zealand Banking Group, Ltd., 2.400%, due 11/23/2016	0.08%
U.S. Treasury STRIPS, 2.011%, due 08/15/2021	0.08%
RBSSP Resecuritization Trust, 4.000%, due 05/26/2037, Series 2010-9, Class 7A5	0.08%
MLCC Mortgage Investors, Inc., 2.079%, due 12/25/2034, Series 2004-1, Class 2A1	0.08%
General Electric Capital Corp., 6.750%, due 03/15/2032	0.08%
MASTR Adjustable Rate Mortgages Trust, 2.664%, due 04/21/2034, Series 2004-13, Class 2A1	0.08%
Wells Fargo Mortgage Backed Securities Trust, 2.677%, due 09/25/2034, Series 2004-P, Class 2A1	0.08%
U.S. Treasury STRIPS, 2.976%, due 11/15/2032	0.08%
Huntington Auto Trust, 0.760%, due 04/15/2014, Series 2011-1A, Class A2	0.08%

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GTE Corp., 6.840%, due 04/15/2018	0.08%
AH Mortgage Advance Trust, 3.270%, due 09/15/2043, Series SART-2, Class A1	0.08%
Morgan Stanley Re-REMIC Trust, 2.500%, due 03/23/2051, Series 2011-IO, Class A	0.08%
Fannie Mae, 0.644%, due 04/25/2035, Series 2005-25, Class PF	0.08%
Fannie Mae, 6.000%, due 12/01/2032, Series 668562	0.08%
ASG Resecuritization Trust, 5.030%, due 06/26/2037, Series 2009-1, Class A60	0.08%
Fannie Mae STRIPS, due 08/01/2032, Series 326, Class 1	0.08%
Nationwide Mutual Insurance Co., 9.375%, due 08/15/2039	0.07%
Freddie Mac, 5.000%, due 05/15/2041, Series 3860, Class PZ	0.07%
Ginnie Mae, 5.500%, due 12/20/2013, Series 2003-4, Class NY	0.07%
Freddie Mac, due 03/15/2036, Series 3122, Class OH	0.07%
U.S. Treasury STRIPS, 1.169%, due 11/15/2017	0.07%
HSBC Bank PLC, 4.750%, due 01/19/2021	0.07%
Merrill Lynch & Co., Inc., 5.450%, due 07/15/2014	0.07%
Fannie Mae, due 04/25/2036, Series 2006-62, Class KO	0.07%
Freddie Mac, 5.000%, due 10/01/2017, Series E01217	0.07%
Countrywide Home Loan Mortgage Pass-Through Trust, 5.750%, due 04/25/2034, Series 2004-3, Class A4	0.07%
Toyota Motor Credit Corp., 2.000%, due 09/15/2016	0.07%
Chase Mortgage Finance Corp., 5.500%, due 03/25/2034, Series 2004-S3, Class 2A5	0.07%
Fannie Mae, due 06/25/2036, Series 2006-50, Class JO	0.07%
General Electric Capital Corp., 2.250%, due 11/09/2015	0.07%
Freddie Mac, 5.500%, due 06/01/2020, Series G11816	0.07%
Vericrest Opportunity Loan Transferee, 8.000%, due 05/25/2039, Series 2010-NPL1, Class B1	0.07%
Fannie Mae, 6.500%, due 08/25/2036, Series 2006-74, Class PD	0.07%
Wells Fargo Mortgage Backed Securities Trust, 4.750%, due 10/25/2018, Series 2003-11, Class 1A10	0.07%
Fannie Mae, 5.500%, due 04/25/2017, Series 2002-18, Class PC	0.07%
Madison Avenue Manufactured Housing Contract, 2.544%, due 03/25/2032, Series 2002-A, Class M2	0.07%
WaMu Mortgage Pass-Through Certificates, 5.500%, due 06/25/2033, Series 2003-S3, Class 1A4	0.07%
AT&T, Inc., 4.950%, due 01/15/2013	0.07%
Credit Suisse First Boston Mortgage Securities Corp., 5.250%, due 11/25/2033, Series 2003-27, Class 5A4	0.07%
Ginnie Mae, 6.000%, due 08/20/2016, Series 003127	0.07%
Ginnie Mae, due 02/17/2033, Series 2005-28, Class YO	0.07%
Bear Stearns Adjustable Rate Mortgage Trust, 2.520%, due 02/25/2036, Series 2006-1, Class A1	0.07%
Fannie Mae, due 06/25/2036, Series 2006-50, Class PS	0.07%
Impac Secured Assets CMN Owner Trust, 0.644%, due 05/25/2036, Series 2006-1, Class 2A1	0.07%
Residential Accredit Loans, Inc., 5.000%, due 03/25/2019, Series 2004-QS3, Class CB	0.07%
Fannie Mae, due 11/25/2036, Series 2006-110, Class PO	0.07%
U.S. Treasury Bond, 5.375%, due 02/15/2031	0.07%
Anheuser-Busch InBev Worldwide, Inc., 7.750%, due 01/15/2019	0.07%
Merrill Lynch Mortgage Trust, 4.674%, due 06/12/2043, Series 2005-MCP1, Class ASB	0.07%
U.S. Treasury STRIPS, 2.875%, due 08/15/2029	0.07%
British Telecommunications PLC, 9.625%, due 12/15/2030	0.07%
U.S. Treasury STRIPS, 3.000%, due 08/15/2033	0.07%
Freddie Mac, 5.564%, due 05/01/2036, Series 1L1286	0.07%

Security Description	% of Total Market Value
New York Life Global Funding, 3.000%, due 05/04/2015	0.07%
Freddie Mac, 6.500%, due 08/15/2031, Series 2344, Class ZD	0.07%
Amgen, Inc., 5.150%, due 11/15/2041	0.07%
UBS AG, 5.750%, due 04/25/2018	0.07%
Union Carbide Corp., 7.500%, due 06/01/2025	0.07%
Shell International Finance BV, 6.375%, due 12/15/2038	0.07%
American Honda Finance Corp., 2.600%, due 09/20/2016	0.07%
Norfolk Southern Corp., 6.000%, due 05/23/2111	0.07%
U.S. Treasury STRIPS, 2.903%, due 08/15/2030	0.07%
Freddie Mac, 5.500%, due 09/15/2013, Series 2518, Class PX	0.06%
GE Capital Credit Card Master Note Trust, 3.690%, due 07/15/2015, Series 2009-2, Class A	0.06%
American General Mortgage Loan Trust, 5.750%, due 09/25/2048, Series 2009-1, Class A7	0.06%
Structured Asset Securities Corp., 5.500%, due 10/25/2033, Series 2003-33H, Class 1A1	0.06%
American General Mortgage Loan Trust, 5.750%, due 09/25/2048, Series 2009-1, Class A5	0.06%
Freddie Mac, 6.500%, due 06/15/2032, Series 2462, Class JG	0.06%
Chrysler Financial Auto Securitization Trust, 0.910%, due 08/08/2013, Series 2010-A, Class A3	0.06%
Freddie Mac, 9.777%, due 07/15/2032, Series 2477, Class SD	0.06%
FUEL Trust, 3.984%, due 06/15/2016	0.06%
Huntington Auto Trust, 1.010%, due 01/15/2016, Series 2011-1A, Class A3	0.06%
Huntington Auto Trust, 1.310%, due 11/15/2016, Series 2011-1A, Class A4	0.06%
National Australia Bank, Ltd., 2.750%, due 09/28/2015	0.06%
DNB Boligkreditt AS, 2.100%, due 10/14/2015	0.06%
Citigroup Mortgage Loan Trust, Inc., 5.250%, due 10/25/2033, Series 2003-1, Class 2A5	0.06%
Freddie Mac, 6.000%, due 02/01/2019, Series G13252	0.06%
MASTR Resecuritization Trust, due 05/28/2035, Series 2005, Class 3	0.06%
HSBC Bank PLC, 1.625%, due 07/07/2014	0.06%
Ginnie Mae, 6.500%, due 06/20/2032, Series 2002-45, Class QE	0.06%
Freddie Mac, 6.000%, due 12/15/2013, Series 2102, Class TU	0.06%
LVII Resecuritization Trust, 3.000%, due 09/27/2037, Series 2009-2, Class A5	0.06%
U.S. Treasury STRIPS, 2.935%, due 08/15/2031	0.06%
U.S. Treasury STRIPS, 2.774%, due 05/15/2027	0.06%
Freddie Mac, 6.500%, due 04/01/2018, Series G13092	0.06%
Goldman Sachs Group, Inc., 6.000%, due 06/15/2020	0.06%
Prudential Insurance Co. of America, 8.300%, due 07/01/2025	0.06%
U.S. Treasury STRIPS, 2.342%, due 05/15/2023	0.06%
PennyMac Loan Trust, 5.250%, due 09/25/2051, Series 2011-NPL1, Class A	0.06%
Ginnie Mae, 6.500%, due 03/01/2031, Series 2001-7, Class PK	0.06%
GSR Mortgage Loan Trust, 6.000%, due 02/25/2036, Series 2006-1F, Class 2A4	0.06%
Fannie Mae, 10.726%, due 07/25/2035, Series 2005-103, Class SC	0.06%
Residential Accredit Loans, Inc., 5.750%, due 10/25/2033, Series 2003-QS19, Class A1	0.06%
Morgan Stanley, 5.625%, due 09/23/2019	0.06%
Fannie Mae, 7.073%, due 08/25/2033, Series 2003-71, Class DS	0.06%
Fannie Mae, 6.500%, due 02/25/2022, Series 2002-1, Class HC	0.06%
E.I. du Pont de Nemours & Co., 6.000%, due 07/15/2018	0.06%
Goldman Sachs Group, Inc., 6.250%, due 09/01/2017	0.06%
Jefferies Group, Inc., 8.500%, due 07/15/2019	0.06%
State of Illinois, 5.100%, due 06/01/2033	0.06%
Ginnie Mae, 28.066%, due 09/20/2034, Series 2004-71, Class SB	0.06%
Deutsche Mortgage Securities, Inc., 1.510%, due 06/28/2047, Series 2010-RS2, Class A1	0.06%

Security Description	% of Total Market Value
Ford Credit Auto Lease Trust, 0.740%, due 09/15/2013, Series 2011-A, Class A2	0.06%
Ginnie Mae, 12.830%, due 10/20/2037, Series 2008-7, Class SP	0.06%
Countrywide Alternative Loan Trust, 4.776%, due 06/25/2035, Series 2005-22T1, Class A2	0.06%
Fannie Mae, 6.000%, due 01/25/2034, Series 2005-109, Class PB	0.06%
Banc of America Funding Corp., 5.363%, due 08/26/2035, Series 2010-R11A, Class 1A6	0.06%
Fannie Mae, 6.000%, due 08/25/2037, Series 2007-81, Class GE	0.06%
Fannie Mae, 23.490%, due 03/25/2036, Series 2006-11, Class PS	0.06%
Fannie Mae, 18.993%, due 08/25/2032, Series 2004-79, Class S	0.06%
Sequoia Mortgage Trust, 0.665%, due 04/20/2033, Series 2003-1, Class 1A	0.06%
Fannie Mae, 6.000%, due 12/01/2032	0.06%
AGL Capital Corp., 5.875%, due 03/15/2041	0.05%
Credit Suisse First Boston Mortgage Securities Corp., 5.250%, due 09/25/2033, Series 2003-21, Class 1A4	0.05%
Chase Mortgage Finance Corp., 2.770%, due 07/25/2037, Series 2007-A2, Class 2A1	0.05%
Freddie Mac, 7.250%, due 12/15/2030, Series 2271, Class PC	0.05%
Merrill Lynch & Co., Inc., 6.150%, due 04/25/2013	0.05%
Tennessee Valley Authority Generic STRIPS, 2.400%, due 05/01/2019	0.05%
HSBC Holdings PLC, 6.100%, due 01/14/2042	0.05%
U.S. Treasury STRIPS, 1.876%, due 11/15/2020	0.05%
Freddie Mac, 4.720%, due 09/20/2012, Series 9M-2012, Class A	0.05%
HSBC Holdings PLC, 4.875%, due 01/14/2022	0.05%
Freddie Mac, due 05/15/2037, Series 3607	0.05%
U.S. Treasury STRIPS, 2.943%, due 11/15/2031	0.05%
Fannie Mae, 13.012%, due 07/25/2033, Series 2003-64, Class SX	0.05%
Residual Funding Corp. STRIPS, PO, 2.210%, due 07/15/2020	0.05%
Ginnie Mae, 7.500%, due 11/20/2029, Series 1999-40, Class ZW	0.05%
U.S. Treasury Note, 3.125%, due 10/31/2016	0.05%
JPMorgan Mortgage Trust, 2.648%, due 11/25/2033, Series 2006-A2, Class 5A3	0.05%
General Electric Capital Corp., 5.900%, due 05/13/2014	0.05%
Vericrest Opportunity Loan Transferee, 5.194%, due 09/25/2051, Series 2011-NL3A, Class A1	0.05%
WaMu Mortgage Pass-Through Certificates, 4.756%, due 04/25/2035, Series 2005-2, Class 1A4	0.05%
Fannie Mae, 5.500%, due 09/01/2017, Series 665775	0.05%
Fannie Mae, 5.232%, due 01/01/2038, Series 966946	0.05%
Pricoa Global Funding I, 5.450%, due 06/11/2014	0.05%
Citigroup Mortgage Loan Trust, Inc., 0.447%, due 02/25/2046, Series 2011-10, Class 4A1	0.05%
AT&T, Inc., 4.850%, due 02/15/2014	0.05%
Qwest Corp., 6.750%, due 12/01/2021	0.05%
BP Capital Markets PLC, 5.250%, due 11/07/2013	0.05%
Freddie Mac, 2.137%, due 08/01/2036, Series 1N0206	0.05%
Fannie Mae, 2.417%, due 01/01/2036, Series 745445	0.05%
Freddie Mac, 5.922%, due 06/15/2038, Series 3455, Class SE	0.05%
CPS Auto Trust, 4.210%, due 03/15/2019, Series 2011-C, Class A	0.05%
Fannie Mae, 6.500%, due 05/25/2044, Series 2004-W11, Class 1A2	0.05%
U.S. Treasury STRIPS, 2.909%, due 11/15/2030	0.05%
AmeriCredit Automobile Receivables Trust, 1.550%, due 07/08/2016, Series 2011-5, Class A3	0.05%
U.S. Treasury STRIPS, 2.993%, due 05/15/2033	0.05%
Caterpillar Financial Services Corp., 7.050%, due 10/01/2018, Series F	0.05%

Security Description	% of Total Market Value
GSMPS Mortgage Loan Trust, 0.644%, due 09/25/2035, Series 2005-RP3, Class 1AF	0.05%
U.S. Treasury STRIPS, 2.841%, due 08/15/2028	0.05%
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.500%, due 01/11/2021	0.05%
AmeriCredit Automobile Receivables Trust, 0.840%, due 11/10/2014, Series 2011-3, Class A2	0.05%
Ginnie Mae, 6.500%, due 08/20/2032, Series 2002-54, Class GB	0.05%
Freddie Mac, 6.500%, due 11/01/2036, Series C02660	0.05%
American Express Credit Corp., 5.875%, due 05/02/2013, Series C	0.05%
Countrywide Alternative Loan Trust, 5.500%, due 11/25/2035, Series 2005-54CB, Class 1A11	0.05%
Freddie Mac, due 08/15/2036, Series 3200	0.05%
Fannie Mae, 7.000%, due 09/25/2031, Series 2001-44, Class PU	0.05%
U.S. Treasury Note, 6.125%, due 08/15/2029	0.05%
Credit Suisse Mortgage Capital Certificates, 2.855%, due 07/28/2036, Series 2011-6R, Class 3A1	0.05%
General Electric Capital Corp., 5.875%, due 02/15/2012	0.05%
Toyota Auto Receivables Owner Trust, 0.770%, due 04/15/2014, Series 2010-C, Class A3	0.05%
Fannie Mae, 7.122%, due 12/25/2042, Series 2003-W1, Class 2A	0.05%
Fannie Mae, 14.931%, due 11/25/2031, Series 2004-74, Class SW	0.05%
Daimler Finance North America LLC, 2.625%, due 09/15/2016	0.05%
Bank of New York Mellon Corp., 2.400%, due 01/17/2017	0.05%
Dominion Resources, Inc., 6.250%, due 06/30/2012, Series B	0.05%
U.S. Treasury STRIPS, 2.478%, due 05/15/2024	0.05%
Freddie Mac, 7.500%, due 08/25/2042, Series T-51, Class 2A	0.05%
MASSTR Alternative Loans Trust, 4.500%, due 09/25/2019, Series 2004-10, Class 1A1	0.05%
Freddie Mac, 2.511%, due 03/01/2037, Series 1Q0739	0.05%
American Water Capital Corp., 6.085%, due 10/15/2017	0.05%
Fannie Mae, 7.000%, due 09/25/2031, Series 2001-44, Class PD	0.05%
U.S. Treasury STRIPS, 2.540%, due 11/15/2024	0.05%
Halliburton Co., 7.450%, due 09/15/2039	0.05%
Freddie Mac, due 05/15/2037, Series 3316, Class JO	0.05%
Morgan Stanley, 4.750%, due 04/01/2014	0.05%
Countrywide Alternative Loan Trust, 5.700%, due 09/25/2034, Series 2004-18CB, Class 2A4	0.05%
JPMorgan Chase Commercial Mortgage Securities Corp., 5.814%, due 06/12/2043, Series 2006-CB15, Class A4	0.05%
Freddie Mac, 2.539%, due 09/01/2034, Series 782870	0.04%
U.S. Treasury Inflation Indexed Bond, 2.500%, due 01/15/2029	0.04%
Ginnie Mae, 18.885%, due 04/16/2034, Series 2004-28, Class S	0.04%
Fannie Mae, 15.693%, due 05/25/2034, Series 2004-46, Class SK	0.04%
U.S. Treasury STRIPS, 1.473%, due 02/15/2019	0.04%
Freddie Mac, due 01/15/2040, Series 3621, Class BO	0.04%
Ginnie Mae, due 06/16/2033, Series 2003-52, Class AP	0.04%
Berkshire Hathaway, Inc., 3.750%, due 08/15/2021	0.04%
LAI Vehicle Lease Securitization Trust, 2.550%, due 09/15/2016, Series 2010-A, Class A	0.04%
Lake Country Mortgage Loan Trust, 0.644%, due 07/25/2034, Series 2006-HE1, Class A3	0.04%
Freddie Mac, due 04/15/2020, Series 2967, Class EA	0.04%
Freddie Mac, 2.196%, due 07/01/2036, Series 1A1082	0.04%
Freddie Mac, due 02/15/2036, Series 3117, Class OG	0.04%
ASG Resecuritization Trust, 0.484%, due 10/28/2036, Series 2010-3, Class 2A22	0.04%
Freddie Mac, 2.441%, due 11/01/2036, Series 1G2671	0.04%

Security Description	% of Total Market Value
Freddie Mac, 6.400%, due 11/15/2023, Series 1621, Class J	0.04%
Fannie Mae, 6.500%, due 01/01/2036, Series 849215	0.04%
Caterpillar Financial Services Corp., 6.200%, due 09/30/2013, Series F	0.04%
Freddie Mac, 16.572%, due 02/15/2040, Series 3632, Class BS	0.04%
Ohio State University, 4.800%, due 06/01/2111	0.04%
Freddie Mac, 6.500%, due 12/01/2017, Series E01312	0.04%
Freddie Mac, 5.000%, due 05/15/2023, Series 1798, Class F	0.04%
U.S. Treasury STRIPS, 2.885%, due 11/15/2029	0.04%
Chase Funding Mortgage Loan Asset-Backed Certificates, 4.277%, due 11/25/2034, Series 2003-6, Class 1A7	0.04%
Citigroup Mortgage Loan Trust, Inc., 0.374%, due 02/25/2047, Series 2011-3, Class 1A1	0.04%
U.S. Treasury STRIPS, 1.528%, due 05/15/2019	0.04%
Spectra Energy Capital LLC, 5.500%, due 03/01/2014	0.04%
Ginnie Mae, 15.753%, due 06/17/2035, Series 2005-68, Class DP	0.04%
CarMax Auto Owner Trust, 2.160%, due 09/15/2016, Series 2011-1, Class A4	0.04%
Morgan Stanley Capital I, 4.970%, due 04/14/2040, Series 2004-HQ4, Class A7	0.04%
Fannie Mae, 5.500%, due 03/01/2017, Series 638411	0.04%
PPL Energy Supply LLC, 4.600%, due 12/15/2021	0.04%
Freddie Mac, 4.000%, due 03/15/2032, Series 2515, Class DE	0.04%
Credit Suisse USA, Inc., 5.125%, due 08/15/2015	0.04%
MASTR Alternative Loans Trust, 4.750%, due 06/25/2019, Series 2004-5, Class 5A1	0.04%
Fannie Mae, 6.000%, due 08/01/2014, Series 556218	0.04%
ENI SpA, 5.700%, due 10/01/2040	0.04%
U.S. Treasury STRIPS, 1.691%, due 02/15/2020	0.04%
U.S. Treasury STRIPS, 1.694%, due 05/15/2020	0.04%
Thomson Reuters Corp., 3.950%, due 09/30/2021	0.04%
DIRECTV Holdings LLC, 4.600%, due 02/15/2021	0.04%
Residential Credit Solutions Trust, 6.000%, due 03/25/2041, Series 2011-1, Class A1	0.04%
Metropolitan Life Global Funding I, 3.650%, due 06/14/2018	0.04%
U.S. Treasury STRIPS, 2.795%, due 08/15/2027	0.04%
Freddie Mac, due 04/15/2036, Series 3138	0.04%
Wells Fargo Mortgage Backed Securities Trust, 2.622%, due 01/25/2035, Series 2004-BB, Class A4	0.04%
Ford Credit Auto Owner Trust, 4.500%, due 07/15/2014, Series 2009-B, Class A4	0.04%
Vodafone Group PLC, 5.000%, due 09/15/2015	0.04%
Banc of America Commercial Mortgage, Inc., 5.193%, due 09/10/2047, Series 2005-6, Class ASB	0.04%
U.S. Treasury STRIPS, 2.825%, due 02/15/2028	0.04%
Vericrest Opportunity Loan Transferee, 5.926%, due 12/26/2050, Series 2011-NL1A, Class A1	0.04%
AT&T, Inc., 5.350%, due 09/01/2040	0.04%
Bank of America Auto Trust, 1.940%, due 06/15/2017, Series 2010-2, Class A4	0.04%
Capital One Financial Corp., 7.375%, due 05/23/2014	0.04%
Ginnie Mae, 6.118%, due 06/16/2039, Series 2009-102, Class SM	0.04%
Morgan Stanley, 5.500%, due 07/24/2020	0.04%
Fannie Mae, due 06/25/2035, Series 2006-60, Class CO	0.04%
U.S. Treasury STRIPS, 1.982%, due 05/15/2021	0.04%
Wells Fargo Mortgage Backed Securities Trust, 2.712%, due 10/25/2034, Series 2004-V, Class 1A1	0.04%
American General Mortgage Loan Trust, 5.150%, due 03/25/2058, Series 2010-1A, Class A1	0.04%

Security Description	% of Total Market Value
NiSource Finance Corp., 5.800%, due 02/01/2042	0.04%
GMAC Mortgage Corp., Loan Trust, 6.500%, due 01/25/2035, Series 2004-J5, Class A7	0.04%
Capital One Financial Corp., 6.750%, due 09/15/2017	0.04%
Ginnie Mae, 5.500%, due 10/16/2037, Series 2008-32, Class PI	0.04%
Target Corp., 6.000%, due 01/15/2018	0.04%
Fannie Mae, due 03/25/2036, Series 2006-15, Class OP	0.04%
Time Warner Cable, Inc., 7.300%, due 07/01/2038	0.04%
TCI Communications, Inc., 8.750%, due 08/01/2015	0.04%
Ginnie Mae, due 01/20/2038, Series 2008-1	0.04%
Oracle Corp., 5.750%, due 04/15/2018	0.04%
Countrywide Home Loan Mortgage Pass-Through Trust, 4.500%, due 06/25/2019, Series 2004-8, Class 2A1	0.04%
CarMax Auto Owner Trust, 1.290%, due 09/15/2015, Series 2011-1, Class A3	0.04%
Virginia Electric and Power Co., 5.400%, due 04/30/2018	0.04%
WaMu Mortgage Pass-Through Certificates, 2.572%, due 06/25/2033, Series 2003-AR6, Class A1	0.04%
Citigroup Mortgage Loan Trust, Inc., 0.484%, due 02/25/2046, Series 2011-5, Class 1A1	0.04%
Cargill, Inc., 6.000%, due 11/27/2017	0.04%
Ginnie Mae, 7.500%, due 09/20/2030, Series 2000-27, Class Z	0.04%
Kraft Foods, Inc., 6.125%, due 02/01/2018	0.04%
USAA Auto Owner Trust, 2.530%, due 06/17/2013, Series 2009-2, Class A4	0.04%
ConocoPhillips Canada Funding Co. I, 5.625%, due 10/15/2016	0.04%
BlackRock, Inc., 6.250%, due 09/15/2017	0.04%
Freddie Mac, 7.500%, due 08/15/2030, Series 2247, Class Z	0.04%
Freddie Mac, 6.000%, due 12/15/2013, Series 2102, Class TC	0.04%
U.S. Treasury Note, 3.500%, due 02/15/2018	0.04%
Credit Suisse Mortgage Capital Certificates, 1.296%, due 06/28/2047, Series 2010-11R, Class A1	0.04%
Port Authority of New York & New Jersey, 5.647%, due 11/01/2040	0.04%
Credit Suisse Mortgage Capital Certificates, 2.679%, due 09/26/2046, Series 2010-12R, Class 14A1	0.04%
Fannie Mae, due 12/25/2032, Series 2004-59, Class BG	0.04%
Vericrest Opportunity Loan Transferee, 9.318%, due 09/25/2051, Series 2011-NL3A, Class A2	0.04%
American Express Credit Corp., 2.800%, due 09/19/2016	0.04%
U.S. Treasury STRIPS, 2.954%, due 02/15/2032	0.04%
Ginnie Mae, 8.000%, due 12/20/2029, Series 1999-44, Class ZG	0.04%
Ginnie Mae, 6.490%, due 08/20/2037, Series 2007-50, Class AI	0.03%
AmeriCredit Automobile Receivables Trust, 1.140%, due 04/08/2015, Series 2010-3, Class A3	0.03%
Arrow Electronics, Inc., 7.500%, due 01/15/2027	0.03%
Freddie Mac, 2.488%, due 10/01/2036, Series 1K0046	0.03%
PG&E Corp., 5.750%, due 04/01/2014	0.03%
PPG Industries, Inc., 6.650%, due 03/15/2018	0.03%
Fannie Mae, 25.386%, due 12/25/2036, Series 2006-115, Class ES	0.03%
Ginnie Mae, 6.465%, due 07/20/2037, Series 2007-40, Class SB	0.03%
Travelers Life & Annuity Global Funding I, 5.125%, due 08/15/2014	0.03%
Principal Life Global Funding I, 5.050%, due 03/15/2015	0.03%
Hewlett-Packard Co., 6.125%, due 03/01/2014	0.03%
Fannie Mae, 6.000%, due 03/01/2033, Series 688625	0.03%
Fannie Mae, 8.000%, due 05/25/2022, Series 1992-69, Class Z	0.03%

Security Description	% of Total Market Value
Kansas City Power & Light Co., 5.300%, due 10/01/2041	0.03%
Vericrest Opportunity Loan Transferee, 5.682%, due 06/25/2051, Series 2011-NI.2A, Class A1	0.03%
Ginnie Mae, 19.350%, due 09/20/2037, Series 2007-53, Class SW	0.03%
Fannie Mae, 6.500%, due 08/01/2020, Series 735911	0.03%
Ohio Power Co., 5.750%, due 09/01/2013	0.03%
Fannie Mae, 3.590%, due 10/01/2020	0.03%
Caterpillar Financial Services Corp., 4.900%, due 08/15/2013, Series F	0.03%
Fannie Mae, due 06/25/2036, Series 2006-44, Class GO	0.03%
Johnson Controls, Inc., 5.250%, due 12/01/2041	0.03%
Morgan Stanley Capital I, 4.054%, due 07/15/2049, Series 2011-C3, Class A3	0.03%
Ginnie Mae, 16.098%, due 05/18/2034, Series 2005-7, Class JM	0.03%
Duke Energy Indiana, Inc., 6.350%, due 08/15/2038	0.03%
Australia & New Zealand Banking Group, Ltd., 4.875%, due 01/12/2021	0.03%
Freddie Mac, 13.643%, due 05/15/2030, Series 2755, Class SA	0.03%
Freddie Mac, 7.000%, due 02/25/2043, Series T-54, Class 3A	0.03%
News America, Inc., 8.875%, due 04/26/2023	0.03%
Berkshire Hathaway Finance Corp., 4.600%, due 05/15/2013	0.03%
Province of Ontario Canada, 2.700%, due 06/16/2015	0.03%
Jackson National Life Global Funding, 5.375%, due 05/08/2013	0.03%
Deutsche Telekom International Finance BV, 8.750%, due 06/15/2030	0.03%
Corp. Andina de Fomento, 5.200%, due 05/21/2013	0.03%
Wells Fargo & Co., 3.676%, due 06/15/2016	0.03%
Metropolitan Life Global Funding I, 5.125%, due 04/10/2013	0.03%
Impac Secured Assets CMN Owner Trust, 0.644%, due 08/25/2036, Series 2006-2, Class 2A1	0.03%
Duke Energy Corp., 5.625%, due 11/30/2012	0.03%
Eaton Corp., 7.625%, due 04/01/2024	0.03%
U.S. Treasury STRIPS, 3.010%, due 11/15/2033	0.03%
Monsanto Co., 7.375%, due 08/15/2012	0.03%
WEA Finance LLC, 6.750%, due 09/02/2019	0.03%
Bank of America Corp., 7.375%, due 05/15/2014, Series L	0.03%
Ginnie Mae, 6.015%, due 09/20/2035, Series 2005-68, Class KI	0.03%
Goldman Sachs Group, Inc., 6.150%, due 04/01/2018	0.03%
PSEG Power LLC, 5.125%, due 04/15/2020	0.03%
National Australia Bank, Ltd., 3.750%, due 03/02/2015	0.03%
Countrywide Alternative Loan Trust, 4.806%, due 02/25/2035, Series 2005-J1, Class 1A4	0.03%
U.S. Treasury STRIPS, 3.020%, due 02/15/2034	0.03%
Ginnie Mae, 6.118%, due 05/16/2038, Series 2008-40, Class SA	0.03%
Southern California Gas Co., 4.800%, due 10/01/2012	0.03%
Barclays Bank PLC, 5.125%, due 01/08/2020	0.03%
Total Capital SA, 2.300%, due 03/15/2016	0.03%
Anadarko Petroleum Corp., 8.700%, due 03/15/2019	0.03%
HSBC Finance Corp., 5.250%, due 01/15/2014	0.03%
Morgan Stanley, 7.300%, due 05/13/2019	0.03%
Telefonica Emisiones SAU, 5.855%, due 02/04/2013	0.03%
BB&T Corp., 3.850%, due 07/27/2012	0.03%
GTP Acquisition Partners I LLC, 4.347%, due 06/15/2016	0.03%
Santander Drive Auto Receivables Trust, 2.390%, due 06/15/2017, Series 2010-A, Class A4	0.03%
MassMutual Global Funding II, 3.625%, due 07/16/2012	0.03%

Security Description	% of Total Market Value
Deutsche Bank AG, 3.250%, due 01/11/2016	0.03%
Fannie Mae, 5.616%, due 02/25/2038, Series 2008-1, Class BI	0.03%
Berkshire Hathaway Finance Corp., 4.000%, due 04/15/2012	0.03%
Amgen, Inc., 3.875%, due 11/15/2021	0.03%
GMAC Mortgage Corp., Loan Trust, 5.500%, due 11/25/2033, Series 2003-J7, Class A10	0.03%
Barclays Bank PLC, 3.900%, due 04/07/2015	0.03%
Kraft Foods, Inc., 7.000%, due 08/11/2037	0.03%
Duke Energy Corp., 6.250%, due 01/15/2012	0.03%
Ford Credit Auto Owner Trust, 0.680%, due 01/15/2014, Series 2011-B, Class A2	0.03%
Bank of Nova Scotia, 1.650%, due 10/29/2015	0.03%
AmeriCredit Automobile Receivables Trust, 0.920%, due 03/09/2015, Series 2011-4, Class A2	0.03%
ASG Resecuritization Trust, 5.217%, due 05/24/2036, Series 2009-2, Class A55	0.03%
MetLife Institutional Funding II, 1.481%, due 04/04/2014	0.03%
Barclays Bank PLC, 2.500%, due 01/23/2013	0.03%
Fannie Mae, 9.500%, due 06/25/2018, Series 1988-16, Class B	0.03%
AH Mortgage Advance Trust, 6.900%, due 09/15/2043, Series SART-2, Class B1	0.03%
Fannie Mae, 7.000%, due 09/01/2017, Series 725421	0.03%
U.S. Treasury STRIPS, 0.389%, due 11/15/2014	0.03%
Home Depot, Inc., 5.400%, due 03/01/2016	0.03%
Pacific Gas & Electric Co., 4.500%, due 12/15/2041	0.03%
Freddie Mac, 5.000%, due 12/01/2017, Series E01280	0.03%
Blackstone Holdings Finance Co., LLC, 5.875%, due 03/15/2021	0.03%
Kraft Foods, Inc., 6.500%, due 02/09/2040	0.03%
UnitedHealth Group, Inc., 3.375%, due 11/15/2021	0.03%
Countrywide Alternative Loan Trust, 4.456%, due 07/25/2035, Series 2005-20CB, Class 3A8	0.03%
Fannie Mae, due 04/25/2036, Series 2006-22, Class AO	0.03%
Freddie Mac, due 02/15/2036, Series 3117, Class EO	0.03%
Ginnie Mac, 6.218%, due 03/16/2034, Series 2009-10, Class SL	0.03%
Pitney Bowes, Inc., 4.875%, due 08/15/2014	0.03%
Freddie Mac, 2.172%, due 10/01/2036, Series 1A1096	0.03%
Macquarie Group, Ltd., 6.250%, due 01/14/2021	0.03%
Nissan Auto Receivables Owner Trust, 0.870%, due 07/15/2014, Series 2010-A, Class A3	0.03%
Time Warner Cable, Inc., 5.500%, due 09/01/2041	0.03%
KCP&L Greater Missouri Operations Co., 11.875%, due 07/01/2012	0.03%
BAE Systems PLC, 5.800%, due 10/11/2041	0.03%
Freddie Mac, 0.718%, due 02/15/2037, Series 3275, Class FL	0.03%
Structured Asset Investment Loan Trust, 0.564%, due 06/25/2035, Series 2005-5, Class A9	0.03%
Morgan Stanley, 5.750%, due 01/25/2021	0.03%
Freddie Mac, due 02/15/2033, Series 3607, Class EO	0.03%
Telecom Italia Capital SA, 4.950%, due 09/30/2014	0.03%
Union Pacific Corp., 4.698%, due 01/02/2024, Series 2003-1	0.03%
Hewlett-Packard Co., 4.650%, due 12/09/2021	0.03%
BB&T Corp., 6.850%, due 04/30/2019	0.03%
U.S. Treasury STRIPS, 1.341%, due 08/15/2018	0.03%
U.S. Treasury STRIPS, 2.868%, due 05/15/2029	0.03%
MASTR Adjustable Rate Mortgages Trust, 2.718%, due 11/21/2034, Series 2004-13, Class 3A7	0.03%
Southern Co., 4.150%, due 05/15/2014	0.03%

Security Description	% of Total Market Value
Intel Corp., 3.300%, due 10/01/2021	0.03%
ConocoPhillips, 5.750%, due 02/01/2019	0.03%
Wells Fargo Mortgage Backed Securities Trust, 2.704%, due 06/25/2035, Series 2005-AR8, Class 2A1	0.03%
Vericrest Opportunity Loan Transferee, 9.317%, due 06/25/2051, Series 2011-NL2A, Class A2	0.03%
CenturyLink, Inc., 6.450%, due 06/15/2021	0.03%
TransCanada PipeLines, Ltd., 7.125%, due 01/15/2019	0.03%
Structured Asset Mortgage Investments, Inc., 0.945%, due 10/19/2034, Series 2004-AR5, Class 1A1	0.03%
Banc of America Funding Corp., due 11/25/2035, Series 2005-7, Class 30	0.03%
Fannie Mae, due 07/25/2036, Series 2006-58, Class AP	0.03%
Cisco Systems, Inc., 5.900%, due 02/15/2039	0.03%
Ginnie Mae, due 11/16/2037, Series 2009-79, Class OK	0.03%
AT&T, Inc., 5.600%, due 05/15/2018	0.03%
Fannie Mae, due 07/25/2036, Series 2006-65, Class QO	0.03%
AT&T, Inc., 5.500%, due 02/01/2018	0.03%
Credit Suisse First Boston Mortgage Securities Corp., 5.250%, due 08/25/2019, Series 2004-5, Class 3A1	0.03%
Wells Fargo Mortgage Backed Securities Trust, 5.000%, due 07/25/2019, Series 2004-7, Class 2A2	0.03%
Rio Tinto Finance USA, Ltd., 3.750%, due 09/20/2021	0.03%
Fannie Mae, 6.499%, due 10/25/2042, Series 2003-W4, Class 2A	0.03%
Fannie Mae, 8.000%, due 06/01/2039, Series 995783	0.03%
Kellogg Co., 4.250%, due 03/06/2013	0.03%
Carolina Power & Light Co., 5.300%, due 01/15/2019	0.03%
Wells Fargo Mortgage Backed Securities Trust, 4.428%, due 11/25/2033, Series 2003-K, Class 1A1	0.03%
FBG Finance, Ltd., 5.125%, due 06/15/2015	0.03%
National Rural Utilities Cooperative Finance Corp., 4.750%, due 03/01/2014	0.03%
Saxon Asset Securities Trust, 4.795%, due 06/25/2033, Series 2003-1, Class AF6	0.03%
PHH Alternative Mortgage Trust, 6.000%, due 05/25/2037, Series 2007-2, Class 2X	0.03%
Praxair, Inc., 4.375%, due 03/31/2014	0.03%
COX Communications, Inc., 8.375%, due 03/01/2039	0.03%
Deutsche Telekom International Finance BV, 4.875%, due 07/08/2014	0.03%
Southern California Edison Co., 6.050%, due 03/15/2039	0.03%
Diageo Finance BV, 5.500%, due 04/01/2013	0.03%
Oncor Electric Delivery Co., LLC, 6.800%, due 09/01/2018	0.03%
United Mexican States, 6.375%, due 01/16/2013	0.02%
Macquarie Group, Ltd., 7.300%, due 08/01/2014	0.02%
Southern California Edison Co., 5.500%, due 08/15/2018	0.02%
John Deere Capital Corp., 5.250%, due 10/01/2012	0.02%
Transocean, Inc., 6.500%, due 11/15/2020	0.02%
Freddie Mac, 8.500%, due 09/15/2020, Series 77, Class H	0.02%
Macquarie Group, Ltd., 7.625%, due 08/13/2019	0.02%
Fannie Mae, 6.500%, due 12/01/2022, Series 555791	0.02%
Honda Auto Receivables Owner Trust, 1.800%, due 04/17/2017, Series 2011-1, Class A4	0.02%
Coca-Cola Co., 4.875%, due 03/15/2019	0.02%
Nomura Holdings, Inc., 5.000%, due 03/04/2015	0.02%
AGL Capital Corp., 3.500%, due 09/15/2021	0.02%
CSX Corp., 7.900%, due 05/01/2017	0.02%

Security Description	% of Total Market Value
Fannie Mae, 6.000%, due 01/25/2032, Series 2005-118, Class ME	0.02%
Talisman Energy, Inc., 7.750%, due 06/01/2019	0.02%
Allstate Life Global Funding Trust, 5.375%, due 04/30/2013	0.02%
Viacom, Inc., 3.875%, due 12/15/2021	0.02%
PNC Funding Corp., 5.125%, due 02/08/2020	0.02%
U.S. Treasury STRIPS, 2.514%, due 08/15/2024	0.02%
Fannie Mae, due 09/01/2024, Series 300, Class 1	0.02%
PNC Funding Corp., 4.375%, due 08/11/2020	0.02%
Fannie Mae, 5.556%, due 09/25/2038, Series 2008-80, Class SA	0.02%
Goldman Sachs Group, Inc., 5.950%, due 01/18/2018	0.02%
American Airlines Pass-Through Trust, 8.625%, due 04/15/2023, Series 2011-2, Class A	0.02%
Ginnie Mae, 5.815%, due 08/20/2039, Series 2009-83, Class TS	0.02%
Time Warner Cable, Inc., 6.750%, due 07/01/2018	0.02%
CVS Pass-Through Trust, 5.926%, due 01/10/2034	0.02%
Citigroup, Inc., 4.750%, due 05/19/2015	0.02%
Fluor Corp., 3.375%, due 09/15/2021	0.02%
Countrywide Financial Corp., 6.250%, due 05/15/2016	0.02%
Dell, Inc., 4.625%, due 04/01/2021	0.02%
Fannie Mae, 25.026%, due 10/25/2036, Series 2006-95, Class SG	0.02%
France Telecom SA, 2.750%, due 09/14/2016	0.02%
Wells Fargo Mortgage Backed Securities Trust, 2.740%, due 12/25/2034, Series 2004-EE, Class 3A1	0.02%
Simon Property Group, LP, 4.125%, due 12/01/2021	0.02%
Fannie Mae, 6.856%, due 07/25/2037, Series 2007-60, Class AX	0.02%
Conoco Funding Co., 7.250%, due 10/15/2031	0.02%
Fannie Mae, 0.644%, due 08/25/2036, Series 2006-79, Class DF	0.02%
Halliburton Co., 7.600%, due 08/15/2096	0.02%
U.S. Treasury STRIPS, 2.678%, due 02/15/2026	0.02%
Freddie Mac, due 07/15/2036, Series 3179, Class OA	0.02%
Simon Property Group, LP, 6.100%, due 05/01/2016	0.02%
Johnson Controls, Inc., 3.750%, due 12/01/2021	0.02%
WaMu Mortgage Pass-Through Certificates, 5.500%, due 05/25/2035, Series 2005-3, Class CX	0.02%
Fannie Mae, 12.011%, due 09/25/2033, Series 2003-91, Class SD	0.02%
Fannie Mae, 5.806%, due 06/25/2037, Series 2007-53, Class SH	0.02%
Freddie Mac, 6.432%, due 12/01/2036, Series 1J1418	0.02%
Bunge, Ltd. Finance Corp., 8.500%, due 06/15/2019	0.02%
Citigroup, Inc., 4.587%, due 12/15/2015	0.02%
Kraft Foods, Inc., 6.875%, due 02/01/2038	0.02%
Hyundai Auto Receivables Trust, 1.630%, due 03/15/2017, Series 2010-B, Class A4	0.02%
Public Service Electric & Gas Co., 6.330%, due 11/01/2013	0.02%
Florida Power & Light Co., 5.950%, due 02/01/2038	0.02%
CenterPoint Energy Houston Electric LLC, 5.750%, due 01/15/2014, Series M2	0.02%
Fannie Mae, 4.679%, due 04/25/2041, Series 2011-30, Class IS	0.02%
Petro-Canada, 6.800%, due 05/15/2038	0.02%
Freddie Mac, 14.248%, due 09/15/2033, Series 2671, Class S	0.02%
WaMu Mortgage Pass-Through Certificates, 2.563%, due 06/25/2034, Series 2004-AR3, Class A2	0.02%
Time Warner Cable, Inc., 8.750%, due 02/14/2019	0.02%
Mortgage IT Trust, 0.614%, due 02/25/2035, Series 2005-1, Class 1A1	0.02%
Burlington Northern Santa Fe LLC, 6.700%, due 08/01/2028	0.02%

Security Description	% of Total Market Value
Ginnie Mae, 5.815%, due 10/20/2034, Series 2004-90, Class SI	0.02%
Spectra Energy Capital LLC, 8.000%, due 10/01/2019	0.02%
Cleveland Electric Illuminating Co., 7.880%, due 11/01/2017	0.02%
Public Service Co., of Colorado, 6.500%, due 08/01/2038	0.02%
Dow Chemical Co., 4.125%, due 11/15/2021	0.02%
Jefferies Group, Inc., 6.450%, due 06/08/2027	0.02%
BellSouth Corp., 6.875%, due 10/15/2031	0.02%
Bank of New York Mellon Corp., 2.950%, due 06/18/2015	0.02%
Fannie Mae, 7.000%, due 03/25/2031, Series 2001-7, Class PF	0.02%
Walt Disney Co., 4.125%, due 12/01/2041	0.02%
Microsoft Corp., 1.625%, due 09/25/2015	0.02%
Exelon Generation Co., LLC, 4.000%, due 10/01/2020	0.02%
Bank of America Corp., 5.750%, due 12/01/2017	0.02%
Wachovia Bank Commercial Mortgage Trust, 0.044%, due 03/15/2045, Series 2006-C24, Class XC	0.02%
Citigroup, Inc., 8.125%, due 07/15/2039	0.02%
Ginnie Mae, 6.665%, due 10/20/2032, Series 2003-112, Class TS	0.02%
Toyota Motor Credit Corp., 3.200%, due 06/17/2015	0.02%
PNC Funding Corp., 6.700%, due 06/10/2019	0.02%
Freddie Mac, 6.142%, due 11/15/2037, Series 3387, Class SA	0.02%
Bank of New York Mellon Corp., 3.550%, due 09/23/2021	0.02%
Kroger Co., 6.150%, due 01/15/2020	0.02%
Comcast Corp., 6.450%, due 03/15/2037	0.02%
American Express Co., 7.000%, due 03/19/2018	0.02%
Nissan Auto Receivables Owner Trust, 1.310%, due 09/15/2016, Series 2010-A, Class A4	0.02%
Nevada Power Co., 6.500%, due 08/01/2018	0.02%
Comcast Corp., 6.500%, due 11/15/2035	0.02%
Fannie Mae, 13.413%, due 03/25/2038, Series 2008-18, Class SP	0.02%
Fannie Mae, 4.000%, due 07/01/2018, Series 721608	0.02%
Hyundai Auto Receivables Trust, 0.970%, due 04/15/2015, Series 2010-B, Class A3	0.02%
Freddie Mac, due 12/15/2032, Series 2650, Class SO	0.02%
Countrywide Home Loan Mortgage Pass-Through Trust, 2.279%, due 06/25/2034, Series 2004-7, Class 2A1	0.02%
E.I. du Pont de Nemours & Co., 1.950%, due 01/15/2016	0.02%
Banc of America Funding Corp., due 03/25/2034, Series 2004-1, Class PO	0.02%
Kraft Foods, Inc., 6.500%, due 08/11/2017	0.02%
Nevada Power Co., 5.450%, due 05/15/2041	0.02%
Merrill Lynch & Co., Inc., 6.875%, due 04/25/2018	0.02%
PECO Energy Co., 5.350%, due 03/01/2018	0.02%
CenturyLink, Inc., 7.600%, due 09/15/2039	0.02%
Citigroup, Inc., 8.500%, due 05/22/2019	0.02%
Comcast Corp., 6.500%, due 01/15/2017	0.02%
Travelers Cos., Inc., 5.800%, due 05/15/2018	0.02%
Countrywide Alternative Loan Trust, due 10/25/2033, Series 2003-J1, Class PO	0.02%
Sempra Energy, 6.500%, due 06/01/2016	0.02%
Berkshire Hathaway Finance Corp., 5.400%, due 05/15/2018	0.02%
Cisco Systems, Inc., 5.500%, due 02/22/2016	0.02%
Fannie Mae, 6.000%, due 03/01/2033, Series 695584	0.02%
Burlington Northern Santa Fe LLC, 5.650%, due 05/01/2017	0.02%
Telecom Italia Capital SA, 5.250%, due 11/15/2013	0.02%
Ginnie Mae, 5.545%, due 02/20/2038, Series 2008-10, Class S	0.02%

Security Description	% of Total Market Value
Xerox Corp., 6.750%, due 02/01/2017	0.02%
Lockheed Martin Corp., 5.720%, due 06/01/2040	0.02%
CBS Corp., 7.875%, due 07/30/2030	0.02%
News America, Inc., 7.300%, due 04/30/2028	0.02%
Tennessee Valley Authority Principal STRIPS, 4.128%, due 01/15/2038	0.02%
Springleaf Finance Corp., 5.375%, due 10/01/2012	0.02%
News America, Inc., 6.650%, due 11/15/2037	0.02%
BP Capital Markets PLC, 4.742%, due 03/11/2021	0.02%
Ginnie Mae, 5.715%, due 11/20/2037, Series 2007-73, Class MI	0.02%
Dow Chemical Co., 7.600%, due 05/15/2014	0.02%
Carolina Power & Light Co., 3.000%, due 09/15/2021	0.02%
Ginnie Mae, 6.065%, due 03/20/2039, Series 2009-31, Class ST	0.02%
Sempra Energy, 8.900%, due 11/15/2013	0.02%
Time Warner Cable, Inc., 8.250%, due 02/14/2014	0.02%
Fannie Mae, 22.826%, due 05/25/2034, Series 2004-46, Class QB	0.02%
Amgen, Inc., 5.700%, due 02/01/2019	0.02%
Ginnie Mae, 5.795%, due 06/20/2039, Series 2009-42, Class SC	0.02%
Ginnie Mae, 6.015%, due 03/20/2039, Series 2009-31, Class TS	0.02%
Ginnie Mae, 5.985%, due 04/20/2039, Series 2009-22, Class SA	0.02%
Norfolk Southern Corp., 3.250%, due 12/01/2021	0.02%
Fannie Mae, 6.000%, due 03/25/2016, Series 2001-5, Class OW	0.02%
Freddie Mac, 5.000%, due 09/15/2035, Series 233, Class 13	0.02%
AstraZeneca PLC, 5.400%, due 06/01/2014	0.02%
Hewlett-Packard Co., 5.400%, due 03/01/2017	0.02%
BHP Billiton Finance USA, Ltd., 5.500%, due 04/01/2014	0.02%
AT&T, Inc., 4.450%, due 05/15/2021	0.02%
Wells Fargo & Co., 4.600%, due 04/01/2021	0.02%
U.S. Treasury Note, 2.750%, due 12/31/2017	0.02%
Countrywide Home Loan Mortgage Pass-Through Trust, 2.800%, due 05/20/2034, Series 2004-HYB1, Class 2A	0.02%
BB&T Corp., 5.700%, due 04/30/2014	0.02%
Xerox Corp., 5.625%, due 12/15/2019	0.02%
Freddie Mac, due 02/15/2036, Series 3117, Class OK	0.02%
Simon Property Group, LP, 5.625%, due 08/15/2014	0.02%
GlaxoSmithKline Capital, Inc., 4.375%, due 04/15/2014	0.02%
TIAA Seasoned Commercial Mortgage Trust, 5.739%, due 08/15/2039, Series 2007-C4, Class A3	0.02%
Fannie Mae, 6.000%, due 03/01/2033, Series 688655	0.02%
Anadarko Petroleum Corp., 5.750%, due 06/15/2014	0.02%
BB&T Corp., 3.950%, due 04/29/2016	0.02%
Coca-Cola Co., 3.625%, due 03/15/2014	0.02%
Freddie Mac, 6.822%, due 07/15/2036, Series 3194, Class SA	0.02%
HP Enterprise Services LLC, 6.000%, due 08/01/2013, Series B	0.02%
Fannie Mae, 13.945%, due 12/25/2032, Series 2002-77, Class S	0.02%
KeyCorp, 6.500%, due 05/14/2013	0.02%
Allied Waste North America, Inc., 6.875%, due 06/01/2017	0.02%
Hewlett-Packard Co., 4.750%, due 06/02/2014	0.02%
NBCUniversal Media LLC, 4.375%, due 04/01/2021	0.02%
CNA Financial Corp., 5.850%, due 12/15/2014	0.02%
Fannie Mae, due 01/01/2033, Series 329, Class 1	0.02%
Citigroup, Inc., 6.010%, due 01/15/2015	0.02%

Security Description	% of Total Market Value
Florida Power Corp., 4.800%, due 03/01/2013	0.02%
Fannie Mae, 9.000%, due 10/01/2019, Series 647717	0.02%
TransCanada PipeLines, Ltd., 4.000%, due 06/15/2013	0.02%
General Electric Capital Corp., 4.625%, due 01/07/2021	0.02%
Bank of America Corp., 7.625%, due 06/01/2019	0.02%
Banc of America Alternative Loan Trust, 5.000%, due 09/25/2018, Series 2003-7, Class 2A4	0.02%
Tyco International Finance SA, 8.500%, due 01/15/2019	0.02%
Staples, Inc., 9.750%, due 01/15/2014	0.02%
MASTR Adjustable Rate Mortgages Trust, 2.249%, due 04/25/2034, Series 2004-3, Class 4A2	0.02%
Banc of America Merrill Lynch Commercial Mortgage, Inc., 4.727%, due 07/10/2043, Series 2005-3, Class AM	0.02%
General Electric Capital Corp., 4.375%, due 09/16/2020	0.02%
Citigroup, Inc., 5.500%, due 04/11/2013	0.02%
Goldman Sachs Group, Inc., 5.250%, due 10/15/2013	0.02%
U.S. Treasury STRIPS, 3.035%, due 05/15/2034	0.02%
Rabobank Nederland NV, 2.125%, due 10/13/2015	0.02%
Freddie Mac, 4.500%, due 07/15/2037, Series 3747, Class HI	0.02%
Fannie Mae, 8.635%, due 03/25/2034, Series 2004-14, Class SD	0.02%
Gap, Inc., 5.950%, due 04/12/2021	0.02%
Coca-Cola Refreshments USA, Inc., 8.500%, due 02/01/2012	0.02%
Eli Lilly & Co., 3.550%, due 03/06/2012	0.02%
BP Capital Markets PLC, 3.125%, due 03/10/2012	0.02%
Daimler Finance North America LLC, 7.300%, due 01/15/2012	0.02%
Ginnie Mae, 7.668%, due 04/16/2032, Series 2002-24, Class AG	0.02%
Ginnie Mae, 8.000%, due 06/20/2030, Series 2000-9, Class Z	0.02%
AT&T, Inc., 5.100%, due 09/15/2014	0.02%
United Parcel Service of America, Inc., 8.375%, due 04/01/2020	0.02%
Freddie Mac, 5.722%, due 01/15/2038, Series 3404, Class SC	0.02%
Fannie Mae, 5.556%, due 09/25/2038, Series 2008-81, Class SB	0.02%
Fannie Mae, 5.000%, due 12/01/2016, Series 615017	0.02%
Fannie Mae, 6.126%, due 04/25/2040, Series 2010-35, Class SB	0.02%
Structured Asset Securities Corp., 5.000%, due 05/25/2035, Series 2005-6, Class 4A1	0.02%
Continental Airlines Pass-Through Trust, 5.983%, due 04/19/2022, Series 2007-1A, Class A	0.02%
Lowe's Cos., Inc., 3.800%, due 11/15/2021	0.02%
Union Pacific Corp., 5.650%, due 05/01/2017	0.02%
EnCana Corp., 6.500%, due 05/15/2019	0.02%
CVS Caremark Corp., 5.750%, due 05/15/2041	0.02%
Ginnie Mae, 31.266%, due 04/20/2031, Series 2002-51, Class SG	0.02%
Dow Chemical Co., 5.250%, due 11/15/2041	0.02%
Norfolk Southern Corp., 6.000%, due 03/15/2105	0.02%
Fannie Mae, 24.233%, due 02/25/2032, Series 2002-1, Class SA	0.02%
Petro-Canada, 6.050%, due 05/15/2018	0.02%
Ginnie Mae, 6.188%, due 06/16/2037, Series 2007-36, Class SE	0.01%
Freddie Mac, 8.583%, due 10/15/2033, Series 2691, Class WS	0.01%
EnCana Corp., 6.500%, due 08/15/2034	0.01%
Residential Funding Mortgage Securities I, due 06/25/2034, Series 2004-S6, Class 2A6	0.01%
U.S. Treasury STRIPS, 1.225%, due 02/15/2018	0.01%
Atmos Energy Corp., 8.500%, due 03/15/2019	0.01%

Security Description	% of Total Market Value
CNA Financial Corp., 5.875%, due 08/15/2020	0.01%
San Diego Gas & Electric Co., 3.950%, due 11/15/2041	0.01%
Centel Capital Corp., 9.000%, due 10/15/2019	0.01%
Ginnie Mae, 7.330%, due 11/20/2030, Series 2000-36, Class HC	0.01%
Niagara Mohawk Power Corp., 4.881%, due 08/15/2019	0.01%
Amgen, Inc., 5.750%, due 03/15/2040	0.01%
Ginnie Mae, 7.000%, due 07/15/2017, Series 563608	0.01%
Fannie Mae, due 04/25/2032, Series 2002-81, Class JO	0.01%
Waste Management, Inc., 7.375%, due 03/11/2019	0.01%
Fannie Mae, 6.500%, due 03/01/2017, Series 627139	0.01%
U.S. Bancorp, 2.875%, due 11/20/2014	0.01%
Newcastle Investment Trust, 2.450%, due 12/10/2033, Series 2011-MH1, Class A	0.01%
Fannie Mae, due 04/25/2034, Series 2004-21, Class CO	0.01%
Freddie Mac, 4.352%, due 01/15/2040, Series 3802, Class LS	0.01%
Ginnie Mae, 5.915%, due 06/20/2038, Series 2008-55, Class SA	0.01%
Schlumberger Investment SA, 3.300%, due 09/14/2021	0.01%
WaMu Mortgage Pass-Through Certificates, due 03/25/2033, Series 2003-MS7, Class P	0.01%
CSX Corp., 5.500%, due 04/15/2041	0.01%
Potash Corp., of Saskatchewan, Inc., 4.875%, due 03/01/2013	0.01%
Bank of America Corp., 5.625%, due 07/01/2020	0.01%
Textron Financial Corp., 5.400%, due 04/28/2013	0.01%
Rio Tinto Finance USA, Ltd., 8.950%, due 05/01/2014	0.01%
WaMu Mortgage Pass-Through Certificates, 16.243%, due 11/25/2033, Series 2003-S11, Class 2A5	0.01%
Oracle Corp., 6.500%, due 04/15/2038	0.01%
Fannie Mae, 6.256%, due 02/25/2039, Series 2009-6, Class GS	0.01%
Hewlett-Packard Co., 2.950%, due 08/15/2012	0.01%
Hewlett-Packard Co., 4.375%, due 09/15/2021	0.01%
John Deere Owner Trust, 1.290%, due 01/15/2016, Series 2011-A, Class A3	0.01%
Freddie Mac, due 12/15/2032, Series 2650, Class PO	0.01%
Freddie Mac, 8.732%, due 10/15/2033, Series 2690, Class SJ	0.01%
Telefonica Emisiones SAU, 5.877%, due 07/15/2019	0.01%
Dow Chemical Co., 4.250%, due 11/15/2020	0.01%
Wisconsin Electric Power Co., 6.000%, due 04/01/2014	0.01%
Ginnie Mae, 5.915%, due 03/20/2037, Series 2007-9, Class CI	0.01%
Ginnie Mae, 6.500%, due 03/20/2039, Series 2009-14, Class NI	0.01%
U.S. Bancorp, 4.125%, due 05/24/2021	0.01%
Thomson Reuters Corp., 5.950%, due 07/15/2013	0.01%
Bank of New York Mellon Corp., 5.125%, due 08/27/2013	0.01%
Citigroup, Inc., 5.375%, due 08/09/2020	0.01%
ERAC USA Finance LLC, 4.500%, due 08/16/2021	0.01%
Indiana Michigan Power Co., 7.000%, due 03/15/2019	0.01%
PPG Industries, Inc., 5.750%, due 03/15/2013	0.01%
Freddie Mac, 8.583%, due 11/15/2033, Series 2705, Class SC	0.01%
Ginnie Mae, 6.615%, due 03/20/2038, Series 2008-25, Class SB	0.01%
Aflac, Inc., 8.500%, due 05/15/2019	0.01%
Devon Energy Corp., 6.300%, due 01/15/2019	0.01%
Banc of America Funding Corp., due 01/25/2036, Series 2005-8, Class 30	0.01%
Lowe's Cos., Inc., 5.125%, due 11/15/2041	0.01%
Nordstrom, Inc., 4.000%, due 10/15/2021	0.01%
Bunge, Ltd. Finance Corp., 5.875%, due 05/15/2013	0.01%

Security Description	% of Total Market Value
Ginnie Mae, 6.415%, due 07/20/2036, Series 2007-71, Class SB	0.01%
Freddie Mac, 6.522%, due 04/15/2038, Series 3424, Class PI	0.01%
Ford Credit Auto Owner Trust, 2.790%, due 08/15/2013, Series 2009-B, Class A3	0.01%
Nextera Energy Capital Holdings, Inc., 7.875%, due 12/15/2015	0.01%
Public Service Electric & Gas Co., 5.300%, due 05/01/2018	0.01%
Freddie Mac, due 12/15/2032, Series 2835, Class QO	0.01%
DIRECTV Holdings LLC, 5.000%, due 03/01/2021	0.01%
Columbus Southern Power Co., 6.050%, due 05/01/2018, Series G	0.01%
Newell Rubbermaid, Inc., 4.700%, due 08/15/2020	0.01%
Statoil ASA, 3.125%, due 08/17/2017	0.01%
Oracle Corp., 5.250%, due 01/15/2016	0.01%
Fannie Mae, 6.286%, due 06/25/2036, Series 2006-53, Class US	0.01%
PSEG Power LLC, 4.150%, due 09/15/2021	0.01%
Berkshire Hathaway Finance Corp., 2.450%, due 12/15/2015	0.01%
Credit Suisse First Boston Mortgage Securities Corp., due 01/25/2033, Series 2002-34, Class 3P	0.01%
Statoil ASA, 3.150%, due 01/23/2022	0.01%
John Deere Capital Corp., 3.150%, due 10/15/2021	0.01%
Ginnie Mae, 5.915%, due 05/20/2037, Series 2007-27, Class SA	0.01%
Freddie Mac, 8.583%, due 11/15/2033, Series 2700, Class S	0.01%
Residential Accredit Loans, Inc., 16.009%, due 10/25/2017, Series 2002-QS16, Class A3	0.01%
Ginnie Mae, 9.000%, due 05/16/2027, Series 1997-7, Class ZA	0.01%
Simon Property Group, LP, 6.750%, due 05/15/2014	0.01%
Fannie Mae, 0.982%, due 08/25/2042, Series 2002-W10, Class IO	0.01%
BellSouth Telecommunications, Inc., 6.300%, due 12/15/2015	0.01%
Time Warner Entertainment Co., LP, 8.375%, due 07/15/2033	0.01%
Bank of New York Mellon Corp., 4.600%, due 01/15/2020	0.01%
Ginnie Mae, 5.818%, due 02/16/2039, Series 2009-6, Class SA	0.01%
Public Service Co., of Oklahoma, 4.400%, due 02/01/2021	0.01%
Ginnie Mae, 8.000%, due 01/15/2016, Series 781570	0.01%
Fannie Mae, 5.906%, due 03/25/2038, Series 2008-16, Class IS	0.01%
Freddie Mac, 5.722%, due 02/15/2039, Series 3511, Class SA	0.01%
Total Capital SA, 4.125%, due 01/28/2021	0.01%
BB&T Corp., 4.900%, due 06/30/2017	0.01%
Fannie Mae, 6.246%, due 09/25/2037, Series 2007-88, Class VI	0.01%
U.S. Treasury STRIPS, 2.834%, due 05/15/2028	0.01%
Residential Accredit Loans, Inc., 15.854%, due 02/25/2018, Series 2003-QS3, Class A2	0.01%
Dell, Inc., 7.100%, due 04/15/2028	0.01%
Mosaic Co., 3.750%, due 11/15/2021	0.01%
Ginnie Mae, 6.215%, due 10/20/2037, Series 2007-57, Class QA	0.01%
Kohl's Corp., 4.000%, due 11/01/2021	0.01%
Ingersoll-Rand Co. Ltd., 6.391%, due 11/15/2027	0.01%
Ginnie Mae, 6.265%, due 12/20/2037, Series 2007-79, Class SY	0.01%
Fannie Mae, 5.886%, due 12/25/2039, Series 2009-99, Class SC	0.01%
Ginnie Mae, 6.265%, due 11/20/2037, Series 2007-72, Class US	0.01%
Crown Castle Towers LLC, 3.214%, due 08/15/2015	0.01%
Fannie Mae, 5.000%, due 03/25/2023, Series 2008-19, Class IC	0.01%
Verizon Global Funding Corp., 5.850%, due 09/15/2035	0.01%
PacifiCorp, 5.650%, due 07/15/2018	0.01%
Southern California Edison Co., 3.900%, due 12/01/2041	0.01%
Ginnie Mae, 6.528%, due 04/16/2037, Series 2007-17, Class JI	0.01%

Security Description	% of Total Market Value
Santander Drive Auto Receivables Trust, 2.060%, due 06/15/2017, Series 2011-S2A, Class B	0.01%
Canadian Natural Resources, Ltd., 5.900%, due 02/01/2018	0.01%
Nextera Energy Capital Holdings, Inc., 6.000%, due 03/01/2019	0.01%
USAA Auto Owner Trust, 1.540%, due 10/15/2012, Series 2009-2, Class A3	0.01%
First Horizon Asset Securities, Inc., 2.630%, due 02/25/2035, Series 2004-AR7, Class 2A1	0.01%
U.S. Treasury STRIPS, 2.929%, due 05/15/2031	0.01%
Occidental Petroleum Corp., 1.750%, due 02/15/2017	0.01%
Diageo Capital PLC, 4.828%, due 07/15/2020	0.01%
E.I. du Pont de Nemours & Co., 4.900%, due 01/15/2041	0.01%
Statoil ASA, 4.250%, due 11/23/2041	0.01%
Freddie Mac, due 02/15/2029, Series 2755, Class PA	0.01%
Freddie Mac, 6.500%, due 04/01/2016, Series E83211	0.01%
Transocean, Inc., 6.375%, due 12/15/2021	0.01%
ERP Operating, LP, 4.625%, due 12/15/2021	0.01%
Freddie Mac, due 10/15/2035, Series 3058, Class YO	0.01%
PNC Funding Corp., 5.625%, due 02/01/2017	0.01%
PNC Funding Corp., 5.250%, due 11/15/2015	0.01%
U.S. Treasury STRIPS, 2.971%, due 08/15/2032	0.01%
Amgen, Inc., 5.650%, due 06/15/2042	0.01%
Southern California Edison Co., 4.150%, due 09/15/2014	0.01%
General Electric Capital Corp., 5.300%, due 02/11/2021	0.01%
Baxter International, Inc., 4.000%, due 03/01/2014	0.01%
Freddie Mac, 7.722%, due 03/15/2032, Series 2450, Class SW	0.01%
Koninklijke Philips Electronics NV, 7.200%, due 06/01/2026	0.01%
Tennessee Valley Authority, 4.625%, due 09/15/2060	0.01%
Delta Air Lines, Inc., Pass-Through Trust, 5.300%, due 04/15/2019, Series 2011-1, Class A	0.01%
Canadian Natural Resources, Ltd., 7.200%, due 01/15/2032	0.01%
Ginnie Mae, 5.415%, due 12/20/2038, Series 2008-93, Class AS	0.01%
Transocean, Inc., 7.500%, due 04/15/2031	0.01%
Burlington Northern Santa Fe LLC, 3.600%, due 09/01/2020	0.01%
Freddie Mac, 5.722%, due 11/15/2037, Series 3385, Class SN	0.01%
Ryder System, Inc., 3.600%, due 03/01/2016	0.01%
CBS Corp., 8.875%, due 05/15/2019	0.01%
Fannie Mae, 4.000%, due 10/25/2014, Series 2009-86, Class UI	0.01%
CSX Corp., 6.300%, due 03/15/2012	0.01%
U.S. Treasury STRIPS, 3.053%, due 02/15/2035	0.01%
Tyco International, Ltd., 7.000%, due 12/15/2019	0.01%
Northern Trust Corp., 5.500%, due 08/15/2013	0.01%
CVS Caremark Corp., 6.125%, due 09/15/2039	0.01%
Fannie Mae, 10.000%, due 03/25/2032, Series 2002-13, Class ST	0.01%
Freddie Mac, due 10/15/2033, Series 2695, Class OB	0.01%
Ginnie Mae, 6.465%, due 11/20/2033, Series 2005-69, Class SY	0.01%
Public Service Co., of Colorado, 5.800%, due 08/01/2018	0.01%
AON Corp., 3.500%, due 09/30/2015	0.01%
Parker Hannifin Corp., 5.500%, due 05/15/2018	0.01%
CSX Corp., 4.250%, due 06/01/2021	0.01%
Fannie Mae, 7.000%, due 06/25/2033, Series 2003-44, Class IU	0.01%
Fannie Mae, 6.500%, due 05/25/2033, Series 2003-33, Class IA	0.01%
Bank of America Corp., 5.000%, due 05/13/2021	0.01%

Security Description	% of Total Market Value
Burlington Northern Santa Fe LLC, 3.450%, due 09/15/2021	0.01%
Goldman Sachs Group, Inc., 5.250%, due 07/27/2021	0.01%
Fannie Mae, 6.206%, due 06/25/2023, Series 2008-47, Class SI	0.01%
Transocean, Inc., 7.350%, due 12/15/2041	0.01%
AON Corp., 6.250%, due 09/30/2040	0.01%
Ginnie Mae, due 03/16/2033, Series 2003-24, Class PO	0.01%
Duke Energy Carolinas LLC, 4.250%, due 12/15/2041	0.01%
Charles Schwab Corp., 4.950%, due 06/01/2014	0.01%
Oncor Electric Delivery Co., LLC, 5.950%, due 09/01/2013	0.01%
Freddie Mac, 7.422%, due 07/15/2017, Series 2474, Class SX	0.01%
PepsiCo, Inc., 3.000%, due 08/25/2021	0.01%
Nomura Asset Acceptance Corp., 7.000%, due 04/25/2033, Series 2003-A1, Class A5	0.01%
Arrow Electronics, Inc., 3.375%, due 11/01/2015	0.01%
ERAC USA Finance LLC, 2.250%, due 01/10/2014	0.01%
Kimberly-Clark Corp., 7.500%, due 11/01/2018	0.01%
Goldman Sachs Group, Inc., 3.700%, due 08/01/2015	0.01%
Goldman Sachs Group, Inc., 3.625%, due 02/07/2016	0.01%
CBS Corp., 5.750%, due 04/15/2020	0.01%
Bank of America Corp., 5.650%, due 05/01/2018, Series MTNL	0.01%
Jersey Central Power & Light Co., 7.350%, due 02/01/2019	0.01%
General Mills, Inc., 6.000%, due 02/15/2012	0.01%
Aflac, Inc., 6.450%, due 08/15/2040	0.01%
Nomura Asset Acceptance Corp., 6.000%, due 05/25/2033, Series 2003-A1, Class A2	0.01%
Kohl's Corp., 6.250%, due 12/15/2017	0.01%
Bunge NA Finance, LP, 5.900%, due 04/01/2017	0.01%
Freddie Mac, 6.500%, due 10/15/2013, Series 1844, Class E	0.01%
Public Service Electric & Gas Co., 5.375%, due 11/01/2039	0.01%
Intuit, Inc., 5.750%, due 03/15/2017	0.01%
Credit-Based Asset Servicing and Securitization LLC, 5.233%, due 01/25/2036, Series 2006-CB1, Class AF2	0.01%
Thomson Reuters Corp., 4.700%, due 10/15/2019	0.01%
Koninklijke Philips Electronics NV, 5.750%, due 03/11/2018	0.01%
PACCAR, Inc., 6.375%, due 02/15/2012	0.00%**
WellPoint, Inc., 5.875%, due 06/15/2017	0.00%**
Alabama Power Co., 6.125%, due 05/15/2038	0.00%**
Structured Asset Securities Corp., 5.500%, due 07/25/2033, Series 2003-21, Class 1A3	0.00%**
Nevada Power Co., 5.375%, due 09/15/2040	0.00%**
Southern Co., 1.950%, due 09/01/2016	0.00%**
Kroger Co., 5.400%, due 07/15/2040	0.00%**
Amgen, Inc., 4.500%, due 03/15/2020	0.00%**
Freddie Mac, due 10/15/2033, Series 2684, Class TO	0.00%**
Rio Tinto Finance USA, Ltd., 3.500%, due 11/02/2020	0.00%**
Lincoln National Corp., 4.850%, due 06/24/2021	0.00%**
WellPoint, Inc., 7.000%, due 02/15/2019	0.00%**
PepsiCo, Inc., 0.800%, due 08/25/2014	0.00%**
Xcel Energy, Inc., 4.800%, due 09/15/2041	0.00%**
Fannie Mae, 14.128%, due 12/25/2031, Series 2007-97, Class MS	0.00%**
Fannie Mae, 6.186%, due 01/25/2038, Series 2007-116, Class HI	0.00%**
Ginnie Mae, 6.500%, due 03/15/2023, Series 554104	0.00%**
Countrywide Alternative Loan Trust, 12.518%, due 07/25/2035, Series 2005-26CB, Class A10	0.00%**

Security Description	% of Total Market Value
Mosaic Co., 4.875%, due 11/15/2041	0.00%**
Fannie Mae, 9.000%, due 06/01/2025, Series 647530	0.00%**
Union Pacific Corp., 4.163%, due 07/15/2022	0.00%**
Freddie Mac, 5.500%, due 07/15/2024, Series 3007, Class AI	0.00%**
PepsiCo, Inc., 7.900%, due 11/01/2018	0.00%**
AT&T Corp., 8.000%, due 11/15/2031	0.00%**
BellSouth Corp., 5.200%, due 09/15/2014	0.00%**
John Deere Owner Trust, 2.590%, due 10/15/2013, Series 2009-A, Class A3	0.00%**
IndyMac Index Mortgage Loan Trust, 0.151%, due 08/25/2035, Series 2005-AR11, Class A7	0.00%**
Freddie Mac, 11.443%, due 11/15/2033, Series 2845, Class SC	0.00%**
Ginnie Mae, 5.500%, due 01/20/2032, Series 2003-4, Class NI	0.00%**
Freddie Mac, 6.822%, due 03/13/2033, Series 2610, Class DS	0.00%**
Freddie Mac, 1.418%, due 09/15/2012, Series 3430, Class AI	0.00%**
Wisconsin Electric Power Co., 2.950%, due 09/15/2021	0.00%**
Freddie Mac, 6.722%, due 02/15/2033, Series 2599, Class DS	0.00%**
Freddie Mac, 7.272%, due 02/15/2033, Series 2597, Class DS	0.00%**
Fannie Mae, 5.500%, due 05/25/2033, Series 2003-45, Class AI	0.00%**
State Street Bank & Trust Co., 0.030%, due 01/03/2012	9.51%

Current and future portfolio holdings are subject to risk.

*There is no assurance that the securities listed are held beyond the indicated date. The holdings will remain online for six months, starting 25 days after the end of each calendar quarter.

** This security represents less than 0.01% of total holdings.

^ Portfolios that invest in bonds and/or fixed income securities may incur risks such as interest rate, inflation and credit risks. Changes in interest rates will cause the value of bonds to fluctuate. Inflation risk is the risk that the yield on bonds will not provide a positive return over the rate of inflation. Additionally, the price of bonds may be affected by the issuer's credit quality which may change after a bond is purchased.

This list of portfolio holdings is published on a delayed basis, 25 days after the end of each calendar quarter, and does not necessarily represent the actual investments held by the portfolio at the time of publication. All holdings are subject to change daily. This list has not been audited and is provided for informational use only. It is not intended as a recommendation, offer, or solicitation for the purchase or sale of any security. Transamerica Series Trust assumes no obligation to update or supplement this list to reflect any change that may occur, and assumes no liability relating to the use of this information.

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