Western Asset Mortgage Defined Opportunity Fund Inc. Form N-Q May 30, 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 811-22369

Western Asset Mortgage Defined Opportunity Fund Inc. (Exact name of registrant as specified in charter)

620 Eighth Avenue, 49th Floor, New York, NY (Address of principal executive offices)

10018 (Zip code)

Robert I. Frenkel, Esq.

Legg Mason & Co., LLC

100 First Stamford Place

Stamford, CT 06902 (Name and address of agent for service)

Registrant s telephone number, including area code: (888)777-0102

Date of fiscal year December 31

end:

Date of reporting period: March 31, 2013

ITEM 1. SCHEDULE OF INVESTMENTS

FORM N-Q

MARCH 31, 2013

Schedule of investments (unaudited)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE	
Commercial Mortgage-Backed Securities					
1.1%					
Bayview Commercial Asset Trust, 2007-1 B1	0.874%	3/25/37	\$ 459,027	\$ 23,948(a)(b)	
Federal Home Loan Mortgage Corp.	0.674%	3123131	\$ 439,021	\$ 23,940(a)(b)	
(FHLMC), Multi-Family Structured					
Pass-Through Certificates, K007 X1, IO	1.226%	4/25/20	9,672,555	638,108(b)(c)	
Federal Home Loan Mortgage Corp.			. , ,	111, 11(0)(0)	
(FHLMC), Multi-Family Structured					
Pass-Through Certificates, K008 X1, IO	1.673%	6/25/20	2,433,155	225,408(b)(c)	
Federal Home Loan Mortgage Corp.					
(FHLMC), Multi-Family Structured					
Pass-Through Certificates, K009 X1, IO	1.504%	8/25/20	7,954,035	646,480(b)(c)	
GS Mortgage Securities Corp., 2010-C1					
X, IO	1.539%	8/10/43	16,471,926	1,304,157(a)(b)(c)	
GS Mortgage Securities Corp., IO	2.168%	2/10/21	8,790,441	67,950(a)(b)	
Total Commercial Mortgage-Backed Securities (Cost	\$2,484,554)			2,906,051	
Residential Mortgage-Backed Securities 119.9%					
ABFS Mortgage Loan Trust, 2002-3 M1	5.902%	9/15/33	1,377,665	1,074,539	
Accredited Mortgage Loan Trust, 2002-3 MT	3.902%	9/13/33	1,377,003	1,074,339	
A1	5.210%	1/25/34	1,673,975	1,603,421	
ACE Securities Corp., 2005-ASP1 M1	0.884%	9/25/35	2,200,000	1,513,157(b)	
American Home Mortgage Assets, 2005-2	0.00170	<i>7120100</i>	2,200,000	1,010,107(0)	
2A1A	3.012%	1/25/36	1,114,377	780,780(b)	
American Home Mortgage Assets, 2006-4			, ,	, , ,	
1A12	0.414%	10/25/46	3,110,929	2,044,094(b)	
American Home Mortgage Investment					
Trust, 2005-1 6A	2.447%	6/25/45	156,280	147,169(b)(c)	
American Home Mortgage Investment					
Trust, 2005-SD1 1A1	0.654%	9/25/35	433,906	270,931(a)(b)(c)	
American Home Mortgage Investment	0.00.4~		4 0=0 000	4.000.700	
Trust, 2007-1 GA1C	0.394%	5/25/47	1,970,222	1,320,708(b)	
American Home Mortgage Investment	1.00407	2/25/47	12 022 214	1 (54 510 a)	
Trust, 2007-2 2A American Home Mortgage Investment	1.004%	3/25/47	13,932,314	1,654,518(b)	
Trust, 2007-A 4A	0.654%	7/25/46	592,062	186,183(a)(b)	
Ameriquest Mortgage Securities Inc.,	0.034 //	1123140	392,002	100,103(a)(b)	
2005-R9 A2B	0.434%	11/25/35	107,425	107,092(b)	
Argent Securities Inc., 2005-W5 A2D	0.524%	1/25/36	4,806,000	3,045,142(b)	
Argent Securities Inc., 2006-M2 A2B	0.314%	9/25/36	3,202,514	1,303,619(b)	
Argent Securities Inc., 2006-M2 A2C	0.354%	9/25/36	2,832,521	1,159,277(b)	
Argent Securities Inc., 2006-M2 A2D	0.444%	9/25/36	747,586	309,603(b)	
Argent Securities Inc., 2006-M3 A2C	0.364%	10/25/36	4,624,571	1,995,773(b)	
Argent Securities Inc., 2006-M3 A2D	0.444%	10/25/36	3,363,324	1,467,523(b)	

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ARM Trust, 2005-05 1A1	2.976%	9/25/35	397,339	319,694(b)(c)
ARM Trust, 2005-07 2A21	2.831%	10/25/35	1,040,000	885,099(b)(c)
ARM Trust, 2005-10 1A21	2.906%	1/25/36	576,718	488,591(b)(c)
ARM Trust, 2005-12 5A1	0.454%	3/25/36	501,412	324,653(b)
Asset-Backed Funding Certificates,				
2005-HE1 M2	0.644%	3/25/35	2,835,445	2,251,117(b)
Banc of America Funding Corp., 2004-B				
6A1	2.543%	12/20/34	889,266	609,175(b)
Banc of America Funding Corp., 2004-C				
3A1	3.145%	12/20/34	1,243,077	1,161,856(b)(c)
Banc of America Funding Corp., 2006-D				
6A1	5.102%	5/20/36	2,215,560	1,870,851(b)(c)
Banc of America Funding Corp., 2006-F				
1A1	2.630%	7/20/36	1,076,077	1,023,302(b)(c)
Banc of America Funding Corp., 2006-H				
3A1	5.962%	9/20/46	270,252	214,833(b)(c)
Banc of America Funding Corp., 2007-A				
2A1	0.363%	2/20/47	460,325	396,033(b)(c)
Banc of America Funding Corp., 2007-E				
CA9	5.789%	7/20/47	319,164	5,873(b)
Bayview Financial Acquisition Trust,				
2007-A 2A	0.554%	5/28/37	2,228,083	1,450,469(b)
Bayview Financial Asset Trust, 2007-SR1A				
M1	1.004%	3/25/37	5,083,200	3,710,736(a)(b)
Bayview Financial Asset Trust, 2007-SR1A				
M2	1.104%	3/25/37	5,502,766	3,686,853(a)(b)
Bayview Financial Asset Trust, 2007-SR1A				
M3	1.354%	3/25/37	2,440,743	1,464,446(a)(b)
Bayview Financial Asset Trust, 2007-SR1A				
M4	1.704%	3/25/37	322,743	174,281(a)(b)
BCAP LLC Trust, 2009-RR4 8A2	3.206%	9/26/35	2,607,237	1,646,792(a)(b)
BCAP LLC Trust, 2010-RR06 4A13	3.206%	9/26/35	2,134,711	1,379,845(a)(b)
BCAP LLC Trust, 2010-RR10 2A7	2.730%	12/27/34	5,054,762	3,139,639(a)(b)

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Residential Mortgage-Backed Securities continued				
Bear Stearns Adjustable Rate Mortgage Trust, 2004-1				
23A1	5.362%	4/25/34	\$ 242,425	\$ 241,234(b)(c)
Bear Stearns Alt-A Trust, 2005-2 2A4	2.855%	4/25/35	262,633	227,858(b)(c)
Bear Stearns Alt-A Trust, 2005-3 4A3	2.566%	4/25/35	528,808	484,647(b)(c)
Bear Stearns Alt-A Trust, 2005-9 25A1	2.814%	11/25/35	633,099	519,406(b)(c)
Bear Stearns Alt-A Trust, 2006-2 23A1	2.839%	3/25/36	2,303,968	1,641,545(b)(c)
Bear Stearns ARM Trust, 2005-1 2A1	2.821%	3/25/35	632,870	592,109(b)(c)
Bear Stearns Asset-Backed Securities Trust, 2003-SD2				
1A	3.660%	6/25/43	100,530	99,304(b)
Bear Stearns Asset-Backed Securities Trust, 2005-CL1				
A1	0.704%	9/25/34	203,703	178,536(b)
Bear Stearns Mortgage Funding Trust, 2007-AR5 2A1	0.384%	6/25/37	2,718,780	2,085,914(b)
Chase Mortgage Finance Corp., 2005-A2 1A5	2.835%	1/25/36	3,089,598	2,738,006(b)(c)
Chase Mortgage Finance Corp., 2006-S3 2A1	5.500%	11/25/21	427,860	412,368(c)
Chevy Chase Mortgage Funding Corp., 2004-4A A2	0.494%	10/25/35	1,751,011	1,480,879(a)(b)(c)
Chevy Chase Mortgage Funding Corp., 2005-2A A1	0.384%	5/25/36	2,635,658	2,129,380(a)(b)(c)
Chevy Chase Mortgage Funding Corp., 2006-2A A1	0.334%	4/25/47	333,631	200,392(a)(b)(c)
Citigroup Mortgage Loan Trust Inc., 2005-05	1.576%	8/25/35	295,517	189,816(b)
Citigroup Mortgage Loan Trust Inc., 2005-10 1A1A	3.117%	12/25/35	453,246	335,199(b)
Citigroup Mortgage Loan Trust Inc., 2006-AR5 2A1A	2.933%	7/25/36	807,290	499,888(b)
Citigroup Mortgage Loan Trust Inc., 2007-6 1A1A	2.268%	3/25/37	642,897	378,619(b)(c)
Citigroup Mortgage Loan Trust Inc., 2007-AR8 1A1A	2.961%	8/25/47	668,231	522,423(b)(c)
Countrywide Alternative Loan Trust, 2004-J5 M1	0.804%	8/25/34	4,500,000	3,210,786(b)
Countrywide Alternative Loan Trust, 2005-14 3A1	2.574%	5/25/35	572,596	351,856(b)(c)
Countrywide Alternative Loan Trust, 2005-27 2A1	1.527%	8/25/35	3,966,422	2,810,397(b)
Countrywide Alternative Loan Trust, 2005-27 2A3	1.737%	8/25/35	3,188,617	2,491,843(b)(c)
Countrywide Alternative Loan Trust, 2005-3CB				
1A6, IO	6.946%	3/25/35	1,288,407	279,358(b)
Countrywide Alternative Loan Trust, 2005-7CB				
1A3, IO	6.396%	4/25/35	3,694,252	579,829(b)
Countrywide Alternative Loan Trust, 2005-J10 1A1	0.704%	10/25/35	382,019	288,428(b)(c)
Countrywide Alternative Loan Trust, 2006-HY10 1A1	4.759%	5/25/36	1,141,501	825,027(b)(c)
Countrywide Alternative Loan Trust, 2006-J8 A5	6.000%	2/25/37	225,065	166,744(c)
Countrywide Alternative Loan Trust, 2007-3T1 2A1	6.000%	3/25/27	1,424,510	1,298,711(c)
Countrywide Asset-Backed Certificates, 2005-13 3AV4	0.544%	4/25/36	814,320	639,155(b)
Countrywide Asset-Backed Certificates, 2007-SE1 1A1	0.754%	5/25/47	1,440,798	734,613(a)(b)
Countrywide Home Loans, 2004-16 1A3A	0.964%	9/25/34	1,844,652	1,633,669(b)(c)
Countrywide Home Loans, 2005-11 6A1	0.504%	3/25/35	139,783	114,496(b)(c)
Countrywide Home Loans, 2005-18 A7	18.963%	10/25/35	68,392	89,272(b)(c)
Countrywide Home Loans, 2005-HYB9 1A1	2.541%	2/20/36	419,263	317,529(b)
Countrywide Home Loans, 2005-R2 1AF2	0.544%	6/25/35	1,895,335	1,311,390(a)(b)
Countrywide Home Loans, 2006-HYB4 3B	3.683%	6/20/36	2,124,514	1,580,124(b)(c)
Countrywide Home Loans Mortgage Pass-Through			. ,	, , (-)(-)
Trust, 2004-23 A	2.480%	11/25/34	459,132	339,918(b)(c)
			,	, , , , ,

Countrywide Home Loans Mortgage Pass-Through				
Trust, 2005-02 2A1	0.524%	3/25/35	179,993	144,536(b)(c)
Countrywide Home Loans Mortgage Pass-Through				
Trust, 2005-07 2A1	0.514%	3/25/35	420,421	354,141(b)(c)
Countrywide Home Loans Mortgage Pass-Through				
Trust, 2005-09 1A1	0.504%	5/25/35	225,817	186,408(b)(c)

Schedule of investments (unaudited) (cont d)

Countrywide Home Loans Mortgage Pass-Through 3,354% 2/20/36 8 394,409 \$ 339,642(b)(c) Countrywide Home Loans Mortgage Pass-Through 2,624% 10/20/35 1,481,388 1,039,409(b)(c) Countrywide Home Loans Mortgage Pass-Through 48,354% 87,5735 103,905 212,547(b)(c) Countrywide Home Loans Mortgage Pass-Through Trust, 2005-21,3A10 48,354% 37,25735 861,675(a)(b)(c) Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R1 LAFI 0,564% 37,25735 861,675(a)(b)(c) Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R2 2A3 8,000% 67,25735 210,507 223,661(a)(c) Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R2 2A3 0,454% 37,25736 815,540 659,983(b)(c) Credit Suisse First Boston Mortgage Securities Corp., 2003-10,303 11,25735 997,592 880,554(c) Credit Suisse Mortgage Capital Certificates, 2006-8 2,400,000 2,203,164(a)(b)(c) Credit Suisse Mortgage Capital Certificates, 2009-5R 2,305,268(b) 2,200,000 2,203,164(a)(b)(c) Credit-Based Asset Servicing and Securitization LLC, 2003-RP1 MI Credit-Based Asset Servicing and Securitization LLC, 2005-RP1 MI 2,25737 2,587,000 2,766,970(a) 2,005,414(b)(c) Credit-Based Asset Servicing and Securitization LLC, 2005-RP1 MI 2,25737 2,587,000 2,266,970(a) 2,205,487(b)(c) 2,205,	SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Trust, 2005-HY10 IA1	Residential Mortgage-Backed Securities continued				
Countrywide Home Loans Mortgage Pass-Through Trust, 2005-H2 Sal 10 2.624% 10/20/35 1.481,388 1.039,409(b)(c) Countrywide Home Loans Mortgage Pass-Through Trust, 2005-12 3A10 48.354% 8.25/35 103,905 212,547(b)(c) Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R1 IAFI 0.564% 3/25/35 986,575 861,675(a)(b)(c) Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R2 2A3 8.000% 6/25/35 210,507 223,661(a)(c) Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R2 2A3 8.000% 6/25/35 210,507 223,661(a)(c) Countrywide Home Loans Mortgage Pass-Through Trust, 2005-2 A1 South Home Loans Mortgage Pass-Through South Home Loans Mortgage Pass-Through Trust, 2005-3 2A1 South Home Loans Mortgage Securities Corp., 2005-10/3A3 South Home Loans Mortgage Capital Certificates, 2006-8 2A3 South Home Loans Mortgage Capital Certificates, 2009-5R Credit Suisse Mortgage Capital Certificates, 2009-5R South Home Loans Mortgage Loan Tust, 2005-RB M1 South Home Loans Mortgage Loan Trust, 2007-SPI A3 South Home Loans Mortgage Loan Trust, 2005-AB A1 South Home Loans Mortgage Loan					
Trust, 2005-HYB6 IAI Countrywide Home Loans Mortgage Pass-Through Trust, 2005-J2 3A10 Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R2 1 IAFI Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R2 1 IAFI Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R2 1 IAFI Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R2 2A3 Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R2 2A3 Countrywide Home Loans Mortgage Pass-Through Trust, 2006-3 2A1 Countrywide Home Loans Mortgage Pass-Through Trust, 2006-3 2A1 Credit Suisse First Boston Mortgage Securities Corp. 2005-10 03A3 Credit Suisse Mortgage Capital Certificates, 2006-8 2A1 Credit Suisse Mortgage Capital Certificates, 2006-8 2A1 Credit Suisse Mortgage Capital Certificates, 2009-5R 2A3 Credit Suisse Mortgage Capital Certificates, 2009-5R Credit-Based Asset Servicing and Securitization LLC, 2003-RPI M1 Credit-Based Asset Servicing and Securitization LLC, 2005-CR4 M1 Credit-Based Asset Servicing and Securitization LLC, 2005-RPI A4 Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2006-AR1 2A1 Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2006-AR1 2A1 Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 Deutsche Mortgage Securities Inc. Mortgage	· · · · · · · · · · · · · · · · · · ·	3.354%	2/20/36	\$ 394,409	\$ 339,642(b)(c)
Countrywide Home Loans Mortgage Pass-Through Trust, 2005-J2 3A10 September 1971 September 2071 Sep		2.6246	10/00/05	1 401 200	1.020.4004.
Trust, 2005-12 3A10		2.624%	10/20/35	1,481,388	1,039,409(b)(c)
Countrywide Home Loans Mortgage Pass-Through		10 25 107	9/25/25	102 005	212 5474 \(\)
Trust, 2005-R1 1AF1		46.334%	0123133	103,903	212,547(b)(c)
Countrywide Home Loans Mortgage Pass-Through Trust, 2005-R2 2A3 0.800% 0.6725/35 210.507 223,661 (a) (c)		0.564%	3/25/35	986 575	861 675(a)(b)(c)
Trust, 2005-R2 2A3		0.50476	3123133	760,373	601,073(a)(b)(c)
Countrywide Home Loans Mortgage Pass-Through Trust, 2006-3 241		8.000%	6/25/35	210.507	223.661(a)(c)
Trust, 2006-3 2A1		0.00070	0,20,00	210,007	225,001(a)(c)
Credit Suisse First Boston Mortgage Securities Corp., 2005-10 03A3		0.454%	3/25/36	815,540	659.983(b)(c)
2005-10 03A3				,-	
2A1		5.500%	11/25/35	997,592	880,554(c)
Credit Suisse Mortgage Capital Certificates, 2009-5R 2A3	Credit Suisse Mortgage Capital Certificates, 2006-8				
2A3 5.896% 7/26/49 4,000,000 2,203,164(a)(b)(c) Credit-Based Asset Servicing and Securitization LLC, 2003-RP1 M1 1,754% 3/25/33 2,741,697 2,053,199(a)(b) Credit-Based Asset Servicing and Securitization LLC, 2005-CB4 M1 0,624% 7/25/35 2,000,000 1,608,144(b) Credit-Based Asset Servicing and Securitization LLC, 2007-CB4 M1 0,624% 7/25/35 2,000,000 1,608,144(b) Credit-Based Asset Servicing and Securitization LLC, 2007-SP1 A4 6,020% 12/25/37 2,587,000 2,766,970(a) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 2,675% 10/25/35 2,108,172 1,458,343(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2006-AR1 2A1 3,110% 2/25/36 471,488 339,070(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2007-1 2A1 0,304% 8/25/37 687,552 526,653(b)(c) Deutsche Mortgage Securities Inc., 2005-WF1 1A3 0,304% 8/25/37 687,552 526,653(b)(c) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A 0,523% 3/19/45 943,906 333,859(b) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A 0,413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0,483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2006-A A1 0,674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0,674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0,654% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 1,558,771(b)(c)	2A1	5.500%	10/25/21	1,949,164	1,875,493(c)
Credit-Based Asset Servicing and Securitization LLC, 2003-RP1 M1	Credit Suisse Mortgage Capital Certificates, 2009-5R				
2003-RP1 M1		5.896%	7/26/49	4,000,000	2,203,164(a)(b)(c)
Credit-Based Asset Servicing and Securitization LLC, 2005-CB4 M1					
2005-CB4 M1 0.624% 7/25/35 2,000,000 1,608,144(b) Credit-Based Asset Servicing and Securitization LLC, 2007-SP1 A4 6.020% 12/25/37 2,587,000 2,766,970(a) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 2.675% 10/25/35 2,108,172 1,458,343(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2006-AR1 2A1 3.110% 2/25/36 471,488 339,070(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2007-1 2A1 2.524% 6/26/35 2,200,000 2,240,805(a)(b)(c) Deutsche Mortgage Securities Inc., 2005-WF1 1A3 5.234% 6/26/35 2,200,000 2,240,805(a)(b)(c) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR1 2A1B 0.523% 3/19/45 943,906 333,859(b) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A 0.413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0.483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2002-AA A1 0.674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c)		1.754%	3/25/33	2,741,697	2,053,199(a)(b)
Credit-Based Asset Servicing and Securitization LLC, 2007-SP1 A4 6.020% 12/25/37 2,587,000 2,766,970(a) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 2.675% 10/25/35 2,108,172 1,458,343(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2006-AR1 2A1 3.110% 2/25/36 471,488 339,070(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2007-1 2A1 0.304% 8/25/37 687,552 526,653(b)(c) Deutsche Mortgage Securities Inc., 2005-WF1 1A3 5.234% 6/26/35 2,200,000 2,240,805(a)(b)(c) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1B 0.523% 3/19/45 943,906 333,859(b) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A 0.413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0.483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2002-AA A1 0.674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, 10 First Horizon Alternative Mortgage Securities, 2408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities,					
2007-SP1 A4 6.020% 12/25/37 2,587,000 2,766,970(a) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 2.675% 10/25/35 2,108,172 1,458,343(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2006-AR1 2A1 3.110% 2/25/36 471,488 339,070(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2007-1 2A1 0.304% 8/25/37 687,552 526,653(b)(c) Deutsche Mortgage Securities Inc., 2005-WF1 1A3 5.234% 6/26/35 2,200,000 2,240,805(a)(b)(c) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR1 2A1B 0.523% 3/19/45 943,906 3333,859(b) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A 0.413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0.483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2005-AR 1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c)		0.624%	7/25/35	2,000,000	1,608,144(b)
Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2005-AR2 3A1 2.675% 10/25/35 2,108,172 1,458,343(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2006-AR1 2A1 3.110% 2/25/36 471,488 339,070(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2007-1 2A1 0.304% 8/25/37 687,552 526,653(b)(c) Deutsche Mortgage Securities Inc., 2005-WF1 1A3 5.234% 6/26/35 2,200,000 2,240,805(a)(b)(c) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR1 2A1B 0.523% 3/19/45 943,906 333,859(b) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A 0.413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0.483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2002-AA A1 0.674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c)	-	6.0000	10/05/05	2 505 000	2.5((.050))
2005-AR2 3A1 2A1 2A1 3.110% 2/25/36 471,488 339,070(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2006-AR1 2A1 3.110% 2/25/36 471,488 339,070(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2007-1 2A1 0.304% 8/25/37 687,552 526,653(b)(c) Deutsche Mortgage Securities Inc., 2005-WF1 1A3 5.234% 6/26/35 2,200,000 2,240,805(a)(b)(c) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR1 2A1B 0.523% 3/19/45 943,906 333,859(b) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A 0.413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0.483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2002-AA A1 0.674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c)		6.020%	12/25/37	2,587,000	2,766,970(a)
Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2006-AR1 2A1 3.110% 2/25/36 471,488 339,070(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2007-1 2A1 0.304% 8/25/37 687,552 526,653(b)(c) Deutsche Mortgage Securities Inc., 2005-WF1 1A3 5.234% 6/26/35 2,200,000 2,240,805(a)(b)(c) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR1 2A1B 0.523% 3/19/45 943,906 333,859(b) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A 0.413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0.483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2002-AA A1 0.674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities,	£ £	2 6750	10/25/25	2 100 172	1.459.2424.
2006-AR1 2A1 3.110% 2/25/36 471,488 339,070(b)(c) Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2007-1 2A1 0.304% 8/25/37 687,552 526,653(b)(c) Deutsche Mortgage Securities Inc., 2005-WF1 1A3 5.234% 6/26/35 2,200,000 2,240,805(a)(b)(c) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR1 2A1B 0.523% 3/19/45 943,906 333,859(b) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A 0.413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0.483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2002-AA A1 0.674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c)		2.075%	10/23/33	2,100,172	1,436,343(b)(c)
Deutsche ALT-A Securities Inc. Mortgage Loan Trust, 2007-1 2A1 0.304% 8/25/37 687,552 526,653(b)(c) Deutsche Mortgage Securities Inc., 2005-WF1 1A3 5.234% 6/26/35 2,200,000 2,240,805(a)(b)(c) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR1 2A1B 0.523% 3/19/45 943,906 333,859(b) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A 0.413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0.483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2002-AA A1 0.674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities,		3 110%	2/25/36	171 188	339 070(b)(c)
2007-1 2A1		3.11076	2/23/30	4/1,400	337,070(b)(c)
Deutsche Mortgage Securities Inc., 2005-WF1 1A3 5.234% 6/26/35 2,200,000 2,240,805(a)(b)(c) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR1 2A1B 0.523% 3/19/45 943,906 333,859(b) Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A 0.413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0.483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2002-AA A1 0.674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities,		0.304%	8/25/37	687 552	526 653(b)(c)
Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR1 2A1B Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A Double Loan Trust, 2005-AR2 2A1B DSLA Mortgage Loan Trust, 2005-AR4 2A1B EMC Mortgage Loan Trust, 2002-AA A1 EMC Mortgage Loan Trust, 2002-AA A1 Double Loan Trust, 2006-A A1 EMC Mortgage Loan Trust, 2006-A A1 Double Loan				,	, , , , ,
Trust, 2005-AR1 2A1B 0.523% 3/19/45 943,906 333,859(b) Downey Savings & Loan Association Mortgage Loan 0.413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0.483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2002-AA A1 0.674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2.408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities,		3.23 170	0/20/33	2,200,000	2,2 10,000(a)(b)(c)
Downey Savings & Loan Association Mortgage Loan Trust, 2005-AR2 2A1A DSLA Mortgage Loan Trust, 2005-AR4 2A1B EMC Mortgage Loan Trust, 2002-AA A1 EMC Mortgage Loan Trust, 2002-AA A1 EMC Mortgage Loan Trust, 2006-A A1 EMC Mortgage Loan Trust,		0.523%	3/19/45	943,906	333,859(b)
Trust, 2005-AR2 2A1A 0.413% 3/19/45 656,743 566,099(b)(c) DSLA Mortgage Loan Trust, 2005-AR4 2A1B 0.483% 8/19/45 4,496,529 2,046,031(b) EMC Mortgage Loan Trust, 2002-AA A1 0.674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities,	· · · · · · · · · · · · · · · · · · ·			,	,(-,
EMC Mortgage Loan Trust, 2002-AA A1 0.674% 5/25/39 224,506 206,777(a)(b) EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2.408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities, 1,558,771(b)(c) 1,558,771(b)(c) 1,558,771(b)(c)		0.413%	3/19/45	656,743	566,099(b)(c)
EMC Mortgage Loan Trust, 2006-A A1 0.654% 12/25/42 1,626,996 1,374,537(a)(b) Federal National Mortgage Association (FNMA), 2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities,	DSLA Mortgage Loan Trust, 2005-AR4 2A1B	0.483%	8/19/45	4,496,529	2,046,031(b)
Federal National Mortgage Association (FNMA), 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2.408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities, 1,558,771(b)(c) 1,558,771(b)(c)	EMC Mortgage Loan Trust, 2002-AA A1	0.674%	5/25/39	224,506	206,777(a)(b)
2012-134, IO 5.946% 12/25/42 7,388,624 2,305,268(b) First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities,	EMC Mortgage Loan Trust, 2006-A A1	0.654%	12/25/42	1,626,996	1,374,537(a)(b)
First Horizon Alternative Mortgage Securities, 2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities,	Federal National Mortgage Association (FNMA),				
2005-AA6 3A1 2.408% 8/25/35 1,761,645 1,558,771(b)(c) First Horizon Alternative Mortgage Securities,		5.946%	12/25/42	7,388,624	2,305,268(b)
First Horizon Alternative Mortgage Securities,					
		2.408%	8/25/35	1,761,645	1,558,771(b)(c)
2006-FA6 2A1 6.250% 11/25/36 282,066 230,860(c)	2006-FA6 2A1	6.250%	11/25/36	282,066	230,860(c)

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First Horizon Alternative Mortgage Securities,				
2006-FA8 1A8	0.574%	2/25/37	610,204	383,780(b)(c)
First Horizon Mortgage Pass-Through Trust, 2005-AR4				
2A1	2.598%	10/25/35	993,185	897,641(b)(c)
Fremont Home Loan Trust, 2006-B 2A2	0.304%	8/25/36	896,050	348,305(b)
Fremont Home Loan Trust, 2006-B 2A4	0.444%	8/25/36	1,082,786	432,248(b)
Greenpoint Mortgage Funding Trust, 2005-AR4 A1	0.464%	10/25/45	683,564	567,375(b)(c)
Greenpoint Mortgage Funding Trust, 2006-AR3 4A1	0.414%	4/25/36	4,725,097	3,207,464(b)
GreenPoint Mortgage Funding Trust, 2006-AR6 A4	0.544%	10/25/46	6,453,243	2,168,438(b)
GSAMP Trust, 2004-SEA2 M2	1.454%	3/25/34	6,200,000	4,362,711(b)
GSAMP Trust, 2005-AHL2 A2C	0.444%	12/25/35	4,280,107	3,480,189(b)
GSAMP Trust, 2007-FM1 A2C	0.374%	12/25/36	2,330,011	1,185,477(b)
GSAMP Trust, 2007-FM1 A2D	0.454%	12/25/36	3,847,903	1,995,270(b)
GSMPS Mortgage Loan Trust, 2001-2 A	7.500%	6/19/32	878,342	927,135(a)(b)(c)
GSMPS Mortgage Loan Trust, 2004-4 2A1	3.490%	6/25/34	352,494	320,212(a)(b)(c)

Schedule of investments (unaudited) (cont d)

		MATURITY		FACE		
SECURITY	RATE	DATE		AMOUNT		VALUE
Residential Mortgage-Backed Securities continued	0.6646	2/25/25	ф	201.624	Ф	246 200
GSMPS Mortgage Loan Trust, 2005-LT1 A1	0.664%	2/25/35	\$	301,634	\$	246,209(a)(b)(c)(d)
GSMPS Mortgage Loan Trust, 2005-RP1 1A3	8.000%	1/25/35		202,338		216,003(a)(c)
GSMPS Mortgage Loan Trust, 2005-RP1 1A4	8.500%	1/25/35		141,370		153,740(a)(c)
GSMPS Mortgage Loan Trust, 2005-RP1 1AF	0.554%	1/25/35		430,490		371,013(a)(b)(c)
GSMPS Mortgage Loan Trust, 2005-RP3 1AF	0.554%	9/25/35		2,303,120		1,990,916(a)(b)(c)
GSMPS Mortgage Loan Trust, 2006-RP1 1A2	7.500%	1/25/36		769,593		789,390(a)
GSMPS Mortgage Loan Trust, 2006-RP1 1A3	8.000%	1/25/36		145,421		153,337(a)(c)
GSR Mortgage Loan Trust, 2005-3F 1A15	23.078%	3/25/35		63,575		72,791(b)(c)
GSR Mortgage Loan Trust, 2005-AR4 2A1	3.103%	7/25/35		597,748		494,394(b)(c)
GSR Mortgage Loan Trust, 2005-AR5 1A1	3.010%	10/25/35		236,438		208,881(b)(c)
GSR Mortgage Loan Trust, 2006-09F 5A2, IO	6.346%	10/25/36		1,356,967		283,978(b)
GSR Mortgage Loan Trust, 2006-10F 4A2, IO	6.446%	1/25/37		2,239,840		650,354(b)
Harborview Mortgage Loan Trust, 2006-02	2.908%	2/25/36		77,270		61,488(b)(c)
Homestar Mortgage Acceptance Corp., 2004-1 M1	0.734%	3/25/34		2,668,018		1,548,606(b)
Homestar Mortgage Acceptance Corp., 2004-6 M4	1.404%	1/25/35		2,448,000		2,224,392(b)
HSI Asset Loan Obligation Trust, 2007-AR1 4A1	5.260%	1/25/37		542,891		457,935(b)(c)
IMPAC Secured Assets Corp., 2004-4 M1	0.714%	2/25/35		2,340,000		1,845,205(b)
IMPAC Secured Assets Corp., 2007-1 A2	0.364%	3/25/37		994,690		803,976(b)(c)
Indymac Home Equity Loan Asset-Backed Trust,						
2001-A	0.464%	3/25/31		124,316		95,938(b)
Indymac Inda Mortgage Loan Trust, 2005-AR2 1A1	2.530%	1/25/36		245,888		232,158(b)(c)
Indymac Index Mortgage Loan Trust, 2004-AR13 1A1	2.601%	1/25/35		172,633		156,937(b)(c)
Indymac Index Mortgage Loan Trust, 2004-AR2 2A1	0.824%	6/25/34		1,864,614		1,754,358(b)(c)
Indymac Index Mortgage Loan Trust, 2005-AR15 A2	4.776%	9/25/35		195,466		180,488(b)(c)
Indymac Index Mortgage Loan Trust, 2006-AR07 3A1	2.846%	5/25/36		761,915		570,333(b)(c)
Indymac Index Mortgage Loan Trust, 2006-AR07 5A1	4.051%	5/25/36		711,432		549,779(b)
Indymac Index Mortgage Loan Trust, 2006-AR09 3A3	4.830%	6/25/36		1,124,106		1,075,989(b)(c)
Indymac Index Mortgage Loan Trust, 2006-AR11 1A1	2.941%	6/25/36		716,188		511,825(b)(c)
Indymac Index Mortgage Loan Trust, 2006-AR25 4A3	2.963%	9/25/36		2,762,286		1,551,151(b)
Indymac Index Mortgage Loan Trust, 2007-AR05 2A1	2.940%	5/25/37		3,345,911		2,507,063(b)(c)
Indymac Index Mortgage Loan Trust, 2007-AR15 2A1	4.672%	8/25/37		446,139		359,887(b)(c)
Indymac Index Mortgage Loan Trust, 2007-AR7 1A1	3.237%	11/25/37		49,829		45,912(b)(c)
Jefferies & Co., 2009-R2 5A	3.400%	1/26/36		1,806,114		1,694,737(a)(b)(c)
Jefferies & Co., 2009-R3 2A2	3.101%	11/26/34		4,040,045		2,898,732(a)(b)(c)(d)
Jefferies & Co., 2009-R6 6A2	2.673%	10/26/35		2,981,788		1,827,241(a)(b)(c)
JPMorgan Alternative Loan Trust, 2006-A4 A7, IO	6.300%	9/25/36		1,133,219		628,386(b)
JPMorgan Alternative Loan Trust, 2006-S1 3A4	6.180%	3/25/36		1,467,558		884,960(b)
JPMorgan Alternative Loan Trust, 2007-A1 3A1	5.650%	3/25/37		1,018,480		753,578(b)
JPMorgan Mortgage Trust, 2005-A6 3A3	3.125%	9/25/35		1,100,000		950,204(b)(c)
JPMorgan Mortgage Trust, 2005-S3 1A1	6.500%	1/25/36		1,774,325		1,713,696(c)
JPMorgan Mortgage Trust, 2007-S2 3A2	6.000%	6/25/37		291,470		269,868(c)
JPMorgan Mortgage Trust, 2007-S2 3A3	6.500%	6/25/37		96,844		92,782(c)
Lehman ABS Corp. Home Equity Loan Trust, 2004-2	0.50070	0123131		70,044		72,102(C)
A	0.644%	6/25/34		425,011		393,136(b)
11	0.077/0	0/23/34		723,011		393,130(0)

Lehman Mortgage Trust, 2006-3 2A1	0.564%	7/25/36	5,064,090	1,887,358(b)
Lehman Mortgage Trust, 2006-3 2A2, IO	6.936%	7/25/36	5,718,123	1,533,861(b)
Lehman Mortgage Trust, 2006-7 1A3, IO	5.148%	11/25/36	14,482,333	2,824,555(b)
Lehman Mortgage Trust, 2007-1 2A3, IO	6.426%	2/25/37	12,610,735	4,024,420(b)

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE		
SECURITY	RATE	DATE	AMOUNT	,	VALUE
Residential Mortgage-Backed Securities continued					
Lehman XS Trust, 2005-9N 1A1	0.474%	2/25/36	\$ 1,894,661	\$	1,464,209(b)(c)
Lehman XS Trust, 2006-14N 1A1B	0.414%	9/25/46	2,830,584		1,857,119(b)
Lehman XS Trust, 2006-14N 3A2	0.324%	8/25/36	405,503		260,943(b)
Lehman XS Trust, 2006-19 A4	0.374%	12/25/36	1,722,359		1,110,560(b)
Lehman XS Trust, 2007-4N 1A2A	0.364%	3/25/47	4,971,104		3,108,956(b)
MASTR Adjustable Rate Mortgages Trust, 2004-12 5A1	3.327%	10/25/34	273,898		257,576(b)(c)
MASTR Adjustable Rate Mortgages Trust, 2004-15 1A1	3.428%	12/25/34	125,814		120,325(b)(c)
MASTR Adjustable Rate Mortgages Trust, 2006-0A1	0.41467	4/05/46	402 626		250 (0(4)()
1A1 MASTR Adiantable Pete Mentages Trans 2006 2 4A1	0.414%	4/25/46	493,636		358,606(b)(c)
MASTR Adjustable Rate Mortgages Trust, 2006-2 4A1	2.644%	2/25/36	181,028		168,863(b)(c)
MASTR Alternative Loans Trust, 2006-2 2A4, IO	6.946%	3/25/36	2,339,408		684,281(b)
MASTR Asset-Backed Securities Trust, 2005-AB1 A5A	5.712%	11/25/35	3,360,000		1,627,524
MASTR Asset-Backed Securities Trust, 2006-HE4 A3	0.354%	11/25/36	4,261,762		1,948,062(b)
MASTR Reperforming Loan Trust, 2005-1 1A2 MASTR Reperforming Loan Trust, 2005-1 1A3	6.500% 7.000%	8/25/34 8/25/34	1,205,711 313,063		1,256,023(a)(c)
MASTR Reperforming Loan Trust, 2005-1 1A3 MASTR Reperforming Loan Trust, 2005-1 1A4	7.500%	8/25/34	126,862		326,669(a)(c) 132,651(a)
MASTR Reperforming Loan Trust, 2005-1 1A4 MASTR Reperforming Loan Trust, 2005-2 1A3	7.500%	5/25/35	20,122		
MASTR Reperforming Loan Trust, 2005-2 1A3 MASTR Reperforming Loan Trust, 2006-2 1A1	5.069%	5/25/36	2,379,925		18,633(a)(c)
Merrill Lynch Mortgage Investors Trust, 2005-A2 A5	2.528%	2/25/35	650,000		2,270,634(a)(b)(c) 644,249(b)(c)
Merrill Lynch Mortgage Investors Trust, 2005-A2 A3	3.002%	3/25/36	121,838		84,213(b)(c)
Morgan Stanley Mortgage Loan Trust, 2004-6AR 2A2	2.974%	8/25/34	744,181		725,153(b)(c)
Morgan Stanley Mortgage Loan Trust, 2004-0AR 2A2 Morgan Stanley Mortgage Loan Trust, 2005-5AR 4A1	5.260%	9/25/35	3,605,976		2,808,094(b)(c)
Morgan Stanley Mortgage Loan Trust, 2005-5AR 4A1 Morgan Stanley Mortgage Loan Trust, 2006-1AR 1A1	0.484%	2/25/36	4,598,392		3,242,315(b)(c)
Morgan Stanley Mortgage Loan Trust, 2006-17AR 1711 Morgan Stanley Mortgage Loan Trust, 2006-1AR	0.40476	2/23/30	4,370,372		3,242,313(b)(c)
1AX, IO	3.777%	2/25/36	17,285,267		2,122,320(b)
Morgan Stanley Mortgage Loan Trust, 2006-3AR 1A3	0.464%	3/25/36	2,544,590		1,761,059(b)
Morgan Stanley Mortgage Loan Trust, 2006-8AR 1A2	0.274%	6/25/36	399,431		198,607(b)
Morgan Stanley Mortgage Loan Trust, 2007-05AX 2A3	0.434%	2/25/37	1,876,164		1,033,625(b)
Morgan Stanley Mortgage Loan Trust, 2007-15AR 4A1	4.625%	11/25/37	2,227,509		1,648,371(b)(c)
New Century Home Equity Loan Trust, 2005-C M1	0.634%	12/25/35	5,000,000		2,610,133(b)
New York Mortgage Trust, 2005-3 M1	0.654%	2/25/36	1,830,657		1,366,809(b)
Nomura Resecuritization Trust, 2010-4RA 1A2	2.641%	8/26/34	2,900,000		2,036,748(a)(b)
Opteum Mortgage Acceptance Corp., 2005-1 M3	0.774%	2/25/35	1,690,000		1,342,717(b)(c)
Opteum Mortgage Acceptance Corp., 2006-1 1AC1	0.504%	4/25/36	3,540,165		2,605,110(b)
Option One Mortgage Loan Trust, 2001-4 A	0.804%	1/25/32	12,451		12,228(b)
Popular ABS Mortgage Pass-Through Trust, 2004-4 M2	5.130%	9/25/34	2,333,083		1,913,973
Popular ABS Mortgage Pass-Through Trust, 2005-5					
MV1	0.644%	11/25/35	2,892,227		2,574,353(b)
Popular ABS Mortgage Pass-Through Trust, 2006-D A3	0.464%	11/25/46	2,450,000		1,747,439(b)
Prime Mortgage Trust, 2006-DR1 2A1	5.500%	5/25/35	1,484,974		1,424,797(a)(c)
RAAC Series, 2006-RP3 A	0.474%	5/25/36	983,701		834,957(a)(b)
RAAC Series, 2007-RP2 A	0.554%	2/25/46	481,302		380,447(a)(b)
RAAC Series, 2007-RP3 A	0.584%	10/25/46	1,496,412		1,100,335(a)(b)
Renaissance Home Equity Loan Trust, 2002-3 A	0.964%	12/25/32	2,542,120		1,766,394(b)

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Residential Mortgage-Backed Securities continued				
Renaissance Home Equity Loan Trust, 2006-1 AF5	6.166%	5/25/36	\$ 640,000	\$ 481,002
Renaissance Home Equity Loan Trust, 2006-2 AV3	0.444%	8/25/36	800,000	442,480(b)
Renaissance Home Equity Loan Trust, 2006-4 AF2	5.285%	1/25/37	1,216,923	719,963
Renaissance Home Equity Loan Trust, 2007-1 AF3	5.612%	4/25/37	2,962,397	1,698,614
Renaissance Home Equity Loan Trust, 2007-2 AF1	5.893%	6/25/37	2,675,873	1,588,556
Renaissance Home Equity Loan Trust, 2007-2 AF2	5.675%	6/25/37	461,133	263,850
Renaissance Home Equity Loan Trust, 2007-2 AF5	6.203%	6/25/37	1,983,368	1,212,694
Renaissance Home Equity Loan Trust, 2007-2 AF6	5.879%	6/25/37	3,336,221	1,975,956
Renaissance Home Equity Loan Trust, 2007-3 AF3	7.238%	9/25/37	1,800,000	1,057,796
Residential Accredit Loans Inc., 2006-QA1 A11	3.447%	1/25/36	986,220	731,131(b)(c)
Residential Accredit Loans Inc., 2006-QA1 A31	4.192%	1/25/36	2,923,109	2,161,719(b)(c)
Residential Accredit Loans Inc., 2006-QA10 A2	0.384%	12/25/36	1,306,108	941,445(b)
Residential Accredit Loans Inc., 2006-QA4 A	0.384%	5/25/36	656,026	496,446(b)(c)
Residential Accredit Loans Inc., 2006-QO1 3A1	0.474%	2/25/46	4,593,249	2,910,528(b)
Residential Accredit Loans Inc., 2006-QO3	0.414%	4/25/46	5,602,955	2,839,661(b)
Residential Accredit Loans Inc., 2006-QO3 A2	0.464%	4/25/46	1,912,887	981,066(b)
Residential Accredit Loans Inc., 2006-QO3 A3	0.534%	4/25/46	2,677,584	1,395,990(b)
Residential Accredit Loans Inc., 2007-QA2 A1	0.334%	2/25/37	735,682	599,966(b)(c)
Residential Asset Mortgage Products Inc., 2004-SL3				
A3	7.500%	12/25/31	1,555,401	1,623,813(c)
Residential Asset Mortgage Products Inc., 2004-SL3				
A4	8.500%	12/25/31	151,602	151,422
Residential Asset Mortgage Products Inc., 2005-SL2				
A5	8.000%	10/25/31	402,304	419,924(c)
Residential Asset Securities Corp., 2003-KS9 A2B	0.844%	11/25/33	1,503,659	1,064,424(b)
Residential Asset Securitization Trust, 2005-A05 A1	0.504%	5/25/35	335,585	325,165(b)(c)
Residential Asset Securitization Trust, 2005-A13 1A3	0.674%	10/25/35	344,545	241,212(b)(c)
Residential Asset Securitization Trust, 2006-A1 1A6	0.704%	4/25/36	3,444,232	2,270,609(b)
Residential Asset Securitization Trust, 2006-A1			, ,	
1A7, IO	5.296%	4/25/36	2,373,487	482,234(b)
Residential Asset Securitization Trust, 2007-A2 1A1	6.000%	4/25/37	631,417	568,871(c)
Residential Funding Mortgage Securities I	3.105%	8/25/35	5,270,243	4,295,430(b)(c)
Residential Funding Mortgage Securities I, 2006-SA2			, ,	, , , (-)(-)
4A1	5.907%	8/25/36	969,565	901,334(b)(c)
Residential Funding Mortgage Securities II Inc.,			,	/ (-/(-/
2004-HS1 AI6	3.640%	3/25/34	503,316	485,696(b)(c)
Residential Funding Securities LLC, 2003-RP2 A1	0.654%	6/25/33	24,022	23,426(a)(b)
Saxon Asset Securities Trust, 2007-3 2A1	0.424%	9/25/47	1,662,221	1,560,391(b)
Securitized Asset-Backed Receivables LLC, 2006-FR3			,,	,,- · (-)
A2	0.344%	5/25/36	3,713,592	2,010,917(b)
Sequoia Mortgage Trust, 2007-1 2A1	2.619%	2/20/47	2,682,509	2,340,291(b)
Soundview Home Loan Trust, 2006-EQ1 A3	0.364%	10/25/36	3,197,958	2,499,447(b)
Structured ARM Loan Trust, 2004-07 A3	0.939%	6/25/34	254,848	221,609(b)(c)
Structured ARM Loan Trust, 2004-16 1A2	2.800%	11/25/34	863,457	827,231(b)(c)
Sautore India Doub II and Door to 1112	2.00070	11,23/3	005,157	327,231(b)(c)

Structured ARM Loan Trust, 2004-18 1A2	2.730%	12/25/34	879,704	793,715(b)(c)
Structured ARM Loan Trust, 2005-01 1A1	2.657%	2/25/35	1,861,979	1,626,304(b)(c)
Structured ARM Loan Trust, 2005-04 1A1	2.569%	3/25/35	378,802	315,130(b)(c)
Structured ARM Loan Trust, 2005-04 3A1	2.710%	3/25/35	141,758	132,573(b)(c)
Structured ARM Loan Trust, 2005-04 5A	4.800%	3/25/35	523,746	483,803(b)(c)
Structured ARM Loan Trust, 2005-07 1A3	2.775%	4/25/35	197,274	184,905(b)(c)
Structured ARM Loan Trust, 2005-12 3A1	2.599%	6/25/35	234,899	215,376(b)(c)
Structured ARM Loan Trust, 2005-15 1A1	2.579%	7/25/35	495,675	426,866(b)(c)
Structured ARM Loan Trust, 2005-20 4A2	5.388%	10/25/35	3,396,989	667,804(b)

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Residential Mortgage-Backed Securities continued				
Structured ARM Loan Trust, 2005-22 1A4	2.622%	12/25/35	\$ 2,091,368	\$ 1,359,108(b)
Structured ARM Loan Trust, 2006-4 4A1	5.016%	5/25/36	687,999	540,784(b)(c)
Structured ARM Loan Trust, 2006-8 3A5	4.815%	9/25/36	2,385,899	1,852,643(b)(c)
Structured ARM Loan Trust, 2007-1 2A3	5.113%	2/25/37	1,644,503	1,168,966(b)
Structured ARM Loan Trust, 2007-5 2A2	4.977%	6/25/37	1,196,326	695,998(b)
Structured ARM Loan Trust, 2007-7 1A1	0.504%	8/25/37	2,304,269	1,761,822(b)
Structured Asset Mortgage Investments Inc., 2006-AR5				
4A1	0.424%	5/25/46	876,232	486,440(b)
Structured Asset Mortgage Investments Inc., 2007-AR4				
A3	0.424%	9/25/47	7,300,000	4,417,956(b)
Structured Asset Securities Corp., 1999-RF1 A	6.716%	10/15/28	1,101,403	1,056,191(a)(b)(c)
Structured Asset Securities Corp., 2004-NP1 A	0.604%	9/25/33	341,284	312,389(a)(b)(c)
Structured Asset Securities Corp., 2005-4XS 3A4	4.790%	3/25/35	410,713	410,197(c)
Structured Asset Securities Corp., 2005-5 2A2	5.500%	4/25/35	500,000	497,689(c)
Structured Asset Securities Corp., 2005-RF1 A	0.554%	3/25/35	128,221	104,598(a)(b)(c)
Structured Asset Securities Corp., 2005-RF2 A	0.554%	4/25/35	1,182,695	970,358(a)(b)(c)
Structured Asset Securities Corp., 2006-RF3 1A1	6.000%	10/25/36	2,049,260	2,064,633(a)(c)
Thornburg Mortgage Securities Trust, 2007-4 2A1	6.146%	9/25/37	954,020	947,064(b)(c)
Wachovia Mortgage Loan Trust LLC, 2005-B 2A2	3.032%	10/20/35	98,772	90,853(b)(c)
Wachovia Mortgage Loan Trust LLC, 2006-ALT1 A2	0.384%	1/25/37	912,241	598,590(b)(c)
WaMu Alternative Mortgage Pass-Through				
Certificates, 2007-3 A9, IO	6.456%	4/25/37	7,412,383	2,316,903(b)
WaMu Mortgage Pass-Through Certificates,				
2004-AR10 A3	0.800%	7/25/44	147,502	138,434(b)(c)
WaMu Mortgage Pass-Through Certificates, 2005-09				
5A4	34.436%	11/25/35	199,440	351,771(b)(c)
WaMu Mortgage Pass-Through Certificates, 2005-10				
2A3	1.104%	11/25/35	375,940	245,743(b)(c)
WaMu Mortgage Pass-Through Certificates,				
2005-AR05 A5	2.447%	5/25/35	804,784	800,571(b)(c)
WaMu Mortgage Pass-Through Certificates,				
2005-AR05 A6	2.447%	5/25/35	550,000	518,910(b)(c)
WaMu Mortgage Pass-Through Certificates,				
2005-AR13 A1C3	0.694%	10/25/45	631,166	490,084(b)(c)
WaMu Mortgage Pass-Through Certificates,				
2005-AR14 1A1	2.527%	12/25/35	30,604	30,386(b)(c)
WaMu Mortgage Pass-Through Certificates,				
2006-AR10 A1	0.304%	12/25/36	827,447	530,943(b)
WaMu Mortgage Pass-Through Certificates,				
2006-AR15 2A1B	2.462%	11/25/46	1,448,056	578,168(b)
WaMu Mortgage Pass-Through Certificates,				
2006-AR16 2A2	4.881%	12/25/36	618,679	499,708(b)(c)
WaMu Mortgage Pass-Through Certificates, 2007-HY1				
4A1	2.638%	2/25/37	1,612,855	1,382,082(b)(c)

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WaMu Mortgage Pass-Through Certificates, 2007-HY3				
1A1	2.310%	3/25/37	1,292,966	1,008,318(b)(c)
WaMu Mortgage Pass-Through Certificates, 2007-HY3				
4A1	2.698%	3/25/37	251,166	231,291(b)(c)
WaMu Mortgage Pass-Through Certificates, 2007-HY6				
1A1	2.446%	6/25/37	3,605,350	3,022,190(b)(c)
WaMu Mortgage Pass-Through Certificates, 2007-HY7				
1A1	2.775%	7/25/37	268,206	211,905(b)(c)
WaMu Mortgage Pass-Through Certificates, 2007-HY7				
3A1	4.730%	7/25/37	465,587	393,530(b)(c)
WaMu Mortgage Pass-Through Certificates, 2007-OA2				
2A	2.212%	3/25/47	333,282	249,222(b)(c)
WaMu Mortgage Pass-Through Certificates, 2007-OA3				
2A	0.947%	4/25/47	1,607,482	1,215,008(b)(c)

Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Residential Mortgage-Backed Securities				
continued WaMu Mortgage Pass-Through				
Certificates, 2007-OA6 1A	0.987%	7/25/47	\$ 3,871,697	\$ 3,309,764(b)(c)
Wells Fargo Mortgage Loan Trust,	0.987 /0	1123141	\$ 3,671,097	3,309,704(b)(c)
2010-RR2 1A2	3.091%	9/27/35	1,800,000	1,799,974(a)(b)(c)
Wells Fargo Mortgage-Backed Securities	3.07170	7121133	1,000,000	1,777,77 1(a)(b)(c)
Trust, 2006-AR8 3A2	2.712%	4/25/36	88,562	83,623(b)(c)
Total Residential Mortgage-Backed Securities (Cost	\$283,212,726)	1723730	00,502	314,982,791
Asset-Backed Securities 6.8%	<i>\$200,212,720)</i>			51 1,502,751
Associates Manufactured Housing				
Pass-Through Certificates, 1997-1 B1	7.600%	6/15/28	359,455	389,521(b)
Credit-Based Asset Servicing and				(-)
Securitization LLC, 2006-MH1 M1	5.973%	10/25/36	500,000	488,093(a)
Greenpoint Manufactured Housing,			,	, , ,
1999-2 A2	2.963%	3/18/29	2,425,000	2,192,822(b)
Greenpoint Manufactured Housing,				
1999-3 1A7	7.270%	6/15/29	966,366	946,360
Greenpoint Manufactured Housing,				
1999-3 2A2	3.601%	6/19/29	1,100,000	997,757(b)
Greenpoint Manufactured Housing,				
1999-4 A2	3.702%	2/20/30	1,225,000	1,101,908(b)
Greenpoint Manufactured Housing,				
2000-4 A3	2.202%	8/21/31	25,000	20,400(b)
Greenpoint Manufactured Housing,				
2001-2 IA2	3.702%	2/20/32	1,175,000	1,003,756(b)
Greenpoint Manufactured Housing,				
2001-2 IIA2	3.701%	3/13/32	1,425,000	1,197,827(b)
Merit Securities Corp., 13 M2	7.887%	12/28/33	2,217,353	1,016,103
Origen Manufactured Housing, 2006-A				
A2	2.806%	10/15/37	2,647,262	2,144,282(b)
Origen Manufactured Housing, 2007-A				
A2	2.591%	4/15/37	3,344,789	2,751,352(b)
Pennsylvania Higher Education	2 400%	7/05/40	2 500 000	2.007.500 **
Assistance Agency, 2003-1 B1	2.400%	7/25/42	3,500,000	3,097,500(b)
Vanderbilt Mortgage Finance, 2000-B IB2	9.250%	7/7/30	91,174	94,736(b)
Vanderbilt Mortgage Finance, 2001-B B2	8.170%	9/7/31	365,278	361,952(b)
Total Asset-Backed Securities (Cost \$15,744,567)				17,804,369
CORPORATE BONDS & NOTES				
11.2%				