

PIMCO Income Strategy Fund II
Form N-Q
December 21, 2018

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:	811-21601
Registrant Name:	PIMCO Income Strategy Fund II
Address of Principal Executive Offices:	1633 Broadway New York, NY 10019
Name and Address of Agent for Service:	Trent W. Walker 650 Newport Center Drive Newport Beach, CA 92660
Registrant's telephone number, including area code:	(844) 337-4626
Date of Fiscal Year End:	July 31
Date of Reporting Period:	October 31, 2018

Item 1. Schedule of Investments

Schedule of Investments

PIMCO Income Strategy Fund II

October 31, 2018 (Unaudited)

(Amounts in thousands*, except number of shares, contracts and units, if any)

	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
INVESTMENTS IN SECURITIES 124.3% ☒		
LOAN PARTICIPATIONS AND ASSIGNMENTS 4.2%		
Alphabet Holding Co., Inc.		
5.802% (LIBOR03M + 3.500%) due 09/26/2024 ~	\$ 99	\$ 95
Altice France S.A.		
6.280% (LIBOR03M + 4.000%) due 08/14/2026 ~	300	296
Avantor, Inc.		
6.302% (LIBOR03M + 4.000%) due 11/21/2024 ~	50	50
CenturyLink, Inc.		
5.052% (LIBOR03M + 2.750%) due 01/31/2025 ~	349	345
Community Health Systems, Inc.		
5.563% (LIBOR03M + 3.250%) due 01/27/2021 ~	2,343	2,300
Concordia International Corp.		
7.781% (LIBOR03M + 5.500%) due 09/06/2024 ~	1,500	1,474
Diamond Resorts International		
6.052% due 09/02/2023	10	10
Drillship Kithira Owners, Inc.		
8.000% due 09/20/2024 «	103	108
Dubai World		
1.750% - 2.000% (LIBOR03M + 2.000%) due 09/30/2022 ~	496	465
Energizer Holdings, Inc.		
TBD% due 05/18/2019	100	100
Envision Healthcare Corp.		
6.052% (LIBOR03M + 3.750%) due 10/10/2025 ~	500	491
Financial & Risk U.S. Holdings, Inc.		
6.052% (LIBOR03M + 3.750%) due 10/01/2025 ~	600	596
Forbes Energy Services LLC		
9.000% - 14.000% due 04/13/2021	296	299
Forest City Enterprises LP		
TBD% due 10/24/2025	100	101
FrontDoor, Inc.		
4.813% (LIBOR03M + 2.500%) due 08/14/2025 «~	20	20
Frontier Communications Corp.		
6.060% (LIBOR03M + 3.750%) due 06/15/2024 ~	594	576
iHeartCommunications, Inc.		
TBD% due 01/30/2019 ^ (e)	10,700	7,782

IRB Holding Corp.			
TBD% due 02/05/2025		860	860
TBD% (LIBOR03M + 3.250%) due 02/05/2025 ~		100	100
Lightstone Generation LLC			
6.052% (LIBOR03M + 3.750%) due 01/30/2024 ~		1,440	1,422
McDermott Technology Americas, Inc.			
7.302% (LIBOR03M + 5.000%) due 05/10/2025 ~		1,053	1,046
Messer Industrie GmbH			
TBD% due 10/01/2025		110	110
MH Sub LLC			
6.030% (LIBOR03M + 3.750%) due 09/13/2024 ~		119	119
Ministry of Finance of Tanzania			
7.825% (LIBOR03M + 5.500%) due 12/10/2019 «~		200	196
Multi Color Corp.			
4.302% (LIBOR03M + 2.000%) due 10/31/2024 ~		17	17
Neiman Marcus Group Ltd.			
5.531% (LIBOR03M + 3.250%) due 10/25/2020 ~		2,618	2,388
Parexel International Corp.			
5.052% (LIBOR03M + 2.750%) due 09/27/2024 ~		99	98
PetSmart, Inc.			
5.280% (LIBOR03M + 3.000%) due 03/11/2022 ~		179	152
Ply Gem Industries, Inc.			
6.175% due 04/12/2025		40	40
Sequa Mezzanine Holdings LLC			
7.389% - 7.408% (LIBOR03M + 5.000%) due 11/28/2021			
«~		227	224
11.520% (LIBOR03M + 9.000%) due 04/28/2022 «~		90	89
Starfruit Finco BV			
3.750% due 10/01/2025	EUR	200	229
5.770% (LIBOR03M + 3.250%) due 10/01/2025 ~	\$	200	200
Syniverse Holdings, Inc.			
7.280% (LIBOR03M + 5.000%) due 03/09/2023 ~		119	120
Traverse Midstream Partners LLC			
6.600% (LIBOR03M + 4.000%) due 09/27/2024 ~		91	92
Verifone Systems, Inc.			
6.322% (LIBOR03M + 4.000%) due 08/20/2025 ~		100	100
Verscend Holding Corp.			
6.802% (LIBOR03M + 4.500%) due 08/27/2025 ~		150	151
West Corp.			
6.302% - 6.527% (LIBOR03M + 4.000%) due 10/10/2024 ~		41	41

Westmoreland Coal Co.			
TBD% due 12/16/2020 ^«(e)		955	382
4.076% - 10.562% (LIBOR03M + 8.250%) due 05/21/2019 ~		1,580	1,612
Total Loan Participations and Assignments			24,896
(Cost \$27,709)			
CORPORATE BONDS & NOTES 56.4%			
BANKING & FINANCE 29.0%			
AGFC Capital Trust			
4.186% (US0003M + 1.750%) due 01/15/2067 ~		1,800	945
Ally Financial, Inc.			
8.000% due 11/01/2031		4,447	5,364
Ambac LSNI LLC			
7.396% due 02/12/2023		483	491
Ardonagh Midco PLC			
8.375% due 07/15/2023	GBP	9,248	11,105
Athene Holding Ltd.			
4.125% due 01/12/2028	\$	54	50
Avolon Holdings Funding Ltd.			
5.500% due 01/15/2023		176	176
AXA Equitable Holdings, Inc.			
4.350% due 04/20/2028		126	121
5.000% due 04/20/2048		74	66
Banco Bilbao Vizcaya Argentaria S.A.			
6.750% due 02/18/2020 (j)(k)	EUR	1,600	1,862
Banco Espirito Santo S.A.			
4.000% due 01/21/2019 ^(e)		8,100	2,798
Banco Santander S.A.			
6.250% due 09/11/2021 (j)(k)		500	582
Barclays Bank PLC			
7.625% due 11/21/2022 (k)	\$	4,400	4,705
Barclays PLC			
3.250% due 01/17/2033	GBP	200	230
6.500% due 09/15/2019 (j)(k)	EUR	3,200	3,737
7.750% due 09/15/2023 (j)(k)	\$	1,000	1,000
7.875% due 09/15/2022 (j)(k)	GBP	415	555
8.000% due 12/15/2020 (j)(k)	EUR	4,100	5,090
Blackstone CQP Holdco LP			
6.000% due 08/18/2021	\$	900	903
6.500% due 03/20/2021		5,000	5,037
Brighthouse Holdings LLC			
6.500% due 07/27/2037 Ø(j)		70	67
Brookfield Finance, Inc.			
3.900% due 01/25/2028		90	84
4.700% due 09/20/2047		200	184
Cantor Fitzgerald LP			
6.500% due 06/17/2022 (n)		8,500	8,944
CBL & Associates LP			

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5.950% due 12/15/2026 (n)		2,308	1,928
Co-operative Group Holdings Ltd.			
7.500% due 07/08/2026 Ø	GBP	4,800	7,162
Cooperatieve Rabobank UA			
6.625% due 06/29/2021 (j)(k)	EUR	1,200	1,496
Credit Agricole S.A.			
7.875% due 01/23/2024 (j)(k)	\$	500	518
Credit Suisse Group AG			
7.500% due 07/17/2023 (j)(k)		200	204
7.500% due 12/11/2023 (j)(k)		7,243	7,561
Emerald Bay S.A.			
0.000% due 10/08/2020 (h)	EUR	1,873	2,013
Equinix, Inc.			
2.875% due 03/15/2024		100	115
2.875% due 02/01/2026		100	111
Flagstar Bancorp, Inc.			
6.125% due 07/15/2021	\$	3,500	3,642
Fortress Transportation & Infrastructure Investors LLC			
6.500% due 10/01/2025		270	266
6.750% due 03/15/2022		334	343
Freedom Mortgage Corp.			
8.250% due 04/15/2025		63	59
GLP Capital LP			
5.250% due 06/01/2025		20	20
GSPA Monetization Trust			
6.422% due 10/09/2029		3,533	3,977
HSBC Bank PLC			
6.330% due 05/18/2023 (c)		5,900	5,904
HSBC Holdings PLC			
5.875% due 09/28/2026 (j)(k)	GBP	200	254
6.000% due 09/29/2023 (j)(k)	EUR	3,530	4,373
6.500% due 03/23/2028 (j)(k)	\$	500	470
Hunt Cos., Inc.			
6.250% due 02/15/2026		26	24
Intrepid Aviation Group Holdings LLC			
8.500% due 08/15/2021		7,450	7,506

iStar, Inc.			
4.625% due 09/15/2020		14	14
5.250% due 09/15/2022		49	48
Jefferies Finance LLC			
6.875% due 04/15/2022 (n)		6,850	6,901
7.375% due 04/01/2020		2,890	2,933
7.500% due 04/15/2021		347	350
Kennedy-Wilson, Inc.			
5.875% due 04/01/2024		68	66
Lloyds Banking Group PLC			
7.500% due 09/27/2025 (j)(k)		300	302
7.625% due 06/27/2023 (j)(k)	GBP	2,300	3,127
7.875% due 06/27/2029 (j)(k)		250	357
LoanCore Capital Markets LLC			
6.875% due 06/01/2020	\$	200	202
Meiji Yasuda Life Insurance Co.			
5.100% due 04/26/2048		200	199
MetLife, Inc.			
5.875% due 03/15/2028 (j)		8	8
Nationstar Mortgage LLC			
6.500% due 07/01/2021		730	731
Nationwide Building Society			
10.250% ~ (j)	GBP	35	6,646
Navient Corp.			
4.875% due 06/17/2019	\$	500	503
5.625% due 08/01/2033		48	39
6.500% due 06/15/2022		80	82
Oppenheimer Holdings, Inc.			
6.750% due 07/01/2022		1,616	1,636
Provident Funding Associates LP			
6.375% due 06/15/2025		26	26
Royal Bank of Scotland Group PLC			
7.500% due 08/10/2020 (j)(k)(n)		3,080	3,139
8.000% due 08/10/2025 (j)(k)(n)		5,190	5,368
8.625% due 08/15/2021 (j)(k)		2,700	2,845
Santander UK Group Holdings PLC			
6.750% due 06/24/2024 (j)(k)	GBP	2,025	2,649
7.375% due 06/24/2022 (j)(k)		4,100	5,458
Societe Generale S.A.			
6.750% due 04/06/2028 (j)(k)	\$	200	177
7.375% due 10/04/2023 (j)(k)		600	584
Spirit Realty LP			
4.450% due 09/15/2026 (n)		1,500	1,425
Springleaf Finance Corp.			
5.625% due 03/15/2023		1,200	1,170
6.125% due 05/15/2022		674	681
6.875% due 03/15/2025		104	100
8.250% due 10/01/2023		180	194
Tesco Property Finance PLC			

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5.411% due 07/13/2044	GBP	4,347	6,355
6.052% due 10/13/2039		2,522	3,879
TP ICAP PLC			
5.250% due 01/26/2024		2,980	3,656
Unigel Luxembourg S.A.			
10.500% due 01/22/2024	\$	570	587
Unique Pub Finance Co. PLC			
5.659% due 06/30/2027	GBP	3,539	4,999
6.542% due 03/30/2021		814	1,092
WeWork Cos., Inc.			
7.875% due 05/01/2025	\$	74	68
			170,638

INDUSTRIALS 21.0%

Air Canada Pass-Through Trust			
3.700% due 07/15/2027		24	23
Altice Financing S.A.			
6.625% due 02/15/2023		700	695
7.500% due 05/15/2026 (n)		3,200	3,016
Altice France S.A.			
7.375% due 05/01/2026 (n)		5,564	5,362
Altice Luxembourg S.A.			
7.250% due 05/15/2022	EUR	300	333
Associated Materials LLC			
9.000% due 01/01/2024	\$	788	797
Baffinland Iron Mines Corp.			
8.750% due 07/15/2026		1,300	1,313
Caesars Resort Collection LLC			
5.250% due 10/15/2025		8	7
Charles River Laboratories International, Inc.			
5.500% due 04/01/2026		20	20
Charter Communications Operating LLC			
4.200% due 03/15/2028		137	129
Chesapeake Energy Corp.			
5.686% (US0003M + 3.250%) due 04/15/2019 ~		134	135

Clear Channel Worldwide Holdings, Inc.		
6.500% due 11/15/2022	650	663
7.625% due 03/15/2020	3,550	3,559
Cleveland-Cliffs, Inc.		
4.875% due 01/15/2024	34	33
Community Health Systems, Inc.		
5.125% due 08/01/2021 (n)	3,556	3,387
6.250% due 03/31/2023 (n)	7,679	7,091
8.625% due 01/15/2024	427	433
CSN Islands Corp.		
6.875% due 09/21/2019 (n)	200	200
CSN Resources S.A.		
6.500% due 07/21/2020	1,364	1,333
Diamond Resorts International, Inc.		
7.750% due 09/01/2023	40	41
10.750% due 09/01/2024	2,500	2,456
DriveTime Automotive Group, Inc.		
8.000% due 06/01/2021	800	824
Envision Healthcare Corp.		
8.750% due 10/15/2026	4,900	4,765
Exela Intermediate LLC		
10.000% due 07/15/2023	120	125
Ferroglobe PLC		
9.375% due 03/01/2022	1,500	1,573
First Quantum Minerals Ltd.		
6.500% due 03/01/2024	1,452	1,272
6.875% due 03/01/2026	1,600	1,388
7.000% due 02/15/2021	598	586
Ford Motor Co.		
7.700% due 05/15/2097 (n)	9,770	10,380
Fresh Market, Inc.		
9.750% due 05/01/2023	7,590	5,579
Frontdoor, Inc.		
6.750% due 08/15/2026	70	72
Frontier Finance PLC		
8.000% due 03/23/2022	GBP 4,600	5,911
Full House Resorts, Inc.		
8.575% due 01/31/2024 «	\$ 297	281
General Electric Co.		
5.000% due 01/21/2021 (j)	281	260
HCA, Inc.		
4.500% due 02/15/2027	940	917
7.500% due 11/15/2095	1,200	1,197
Hilton Domestic Operating Co., Inc.		
5.125% due 05/01/2026	135	132
iHeartCommunications, Inc.		
9.000% due 12/15/2019 ^(e)	1,243	901
9.000% due 03/01/2021 ^(e)	3,144	2,287
9.000% due 09/15/2022 ^(e)	3,450	2,501

Intelsat Connect Finance S.A.		
9.500% due 02/15/2023	52	50
Intelsat Jackson Holdings S.A.		
7.500% due 04/01/2021	175	177
8.000% due 02/15/2024	11	12
8.500% due 10/15/2024	217	213
9.750% due 07/15/2025	120	126
Intelsat Luxembourg S.A.		
7.750% due 06/01/2021	6,892	6,547
8.125% due 06/01/2023	7,535	6,368
International Game Technology PLC		
6.250% due 01/15/2027	610	604
Kinder Morgan, Inc.		
7.800% due 08/01/2031 (n)	3,500	4,258
Mallinckrodt International Finance S.A.		
5.500% due 04/15/2025	50	41
Marriott Ownership Resorts, Inc.		
6.500% due 09/15/2026	98	99
Metinvest BV		
8.500% due 04/23/2026	1,000	955
Netflix, Inc.		
4.625% due 05/15/2029	EUR 200	228
New Albertson's LP		
6.570% due 02/23/2028	\$ 6,800	4,794
Odebrecht Oil & Gas Finance Ltd.		
0.000% due 11/30/2018 (h)(j)	401	9
0.000% due 12/03/2018 (h)(j)	700	15
Ortho-Clinical Diagnostics, Inc.		
6.625% due 05/15/2022	350	336
Pacific Drilling First Lien Escrow Issuer Ltd.		
8.375% due 10/01/2023	280	285
Park Aerospace Holdings Ltd.		
3.625% due 03/15/2021	82	79
4.500% due 03/15/2023	163	155
5.250% due 08/15/2022	13	13
5.500% due 02/15/2024	36	36

Pelabuhan Indonesia Persero PT			
4.500% due 05/02/2023		200	195
Petroleos Mexicanos			
6.500% due 03/13/2027		190	185
6.750% due 09/21/2047		50	43
PetSmart, Inc.			
5.875% due 06/01/2025		112	88
Platin GmbH			
6.875% due 06/15/2023	EUR	400	452
Prime Security Services Borrower LLC			
9.250% due 05/15/2023	\$	1,310	1,388
QVC, Inc.			
5.950% due 03/15/2043		4,515	4,041
Radiate Holdco LLC			
6.875% due 02/15/2023		70	68
Refinitiv U.S. Holdings, Inc.			
4.500% due 05/15/2026	EUR	200	227
6.250% due 05/15/2026	\$	160	159
Rockpoint Gas Storage Canada Ltd.			
7.000% due 03/31/2023		8	8
Russian Railways via RZD Capital PLC			
7.487% due 03/25/2031	GBP	1,300	1,956
Sabine Pass Liquefaction LLC			
5.875% due 06/30/2026 (n)	\$	2,500	2,658
Safeway, Inc.			
7.250% due 02/01/2031		245	243
Sands China Ltd.			
4.600% due 08/08/2023		200	198
5.125% due 08/08/2025		200	196
5.400% due 08/08/2028		400	383
Shelf Drilling Holdings Ltd.			
8.250% due 02/15/2025		37	37
SoftBank Group Corp.			
4.000% due 04/20/2023	EUR	4,800	5,655
Spirit Issuer PLC			
3.500% (BP0003M + 2.700%) due 12/28/2031 ~	GBP	1,000	1,259
6.582% due 03/28/2025		450	583
Sunoco LP			
4.875% due 01/15/2023	\$	66	64
T-Mobile USA, Inc.			
4.750% due 02/01/2028		20	19
Telenet Finance Luxembourg Notes SARL			
5.500% due 03/01/2028		200	187
Teva Pharmaceutical Finance Netherlands BV			
3.250% due 04/15/2022	EUR	300	351
Transocean Pontus Ltd.			
6.125% due 08/01/2025	\$	152	151
Triumph Group, Inc.			
4.875% due 04/01/2021		111	105

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5.250% due 06/01/2022		25	23
United Group BV			
4.375% due 07/01/2022	EUR	100	117
4.875% due 07/01/2024		100	117
Univision Communications, Inc.			
5.125% due 05/15/2023	\$	95	90
5.125% due 02/15/2025		516	473
UPCB Finance Ltd.			
3.625% due 06/15/2029	EUR	190	213
Verscend Escrow Corp.			
9.750% due 08/15/2026	\$	1,210	1,216
ViaSat, Inc.			
5.625% due 09/15/2025		94	88
VOC Escrow Ltd.			
5.000% due 02/15/2028		55	52
WellCare Health Plans, Inc.			
5.375% due 08/15/2026		82	82
Westmoreland Coal Co.			
8.750% due 01/01/2022 ^(e)		6,130	2,421
Wind Tre SpA			
2.625% due 01/20/2023	EUR	200	211
2.750% due 01/20/2024		200	210
3.125% due 01/20/2025		200	207
			123,796

UTILITIES 6.4%

AT&T, Inc.			
4.900% due 08/15/2037	\$	366	337
5.450% due 03/01/2047		60	57
DTEK Finance PLC (10.750% Cash or 10.750% PIK)			
10.750% due 12/31/2024 (d)		2,841	2,915
Gazprom Neft OAO Via GPN Capital S.A.			
6.000% due 11/27/2023 (n)		9,600	9,921
Northwestern Bell Telephone			
7.750% due 05/01/2030		12,625	13,443

Odebrecht Drilling Norbe Ltd.		
6.350% due 12/01/2021	113	111
Odebrecht Drilling Norbe Ltd. (6.350% Cash or 7.350% PIK)		
7.350% due 12/01/2026 (d)	216	134
Odebrecht Offshore Drilling Finance Ltd.		
6.720% due 12/01/2022	1,866	1,792
Odebrecht Offshore Drilling Finance Ltd. (6.720% Cash or 7.720% PIK)		
7.720% due 12/01/2026 (d)	6,454	2,000
Petrobras Global Finance BV		
5.999% due 01/27/2028	2,312	2,199
6.125% due 01/17/2022	159	165
6.625% due 01/16/2034	GBP 100	129
7.375% due 01/17/2027	\$ 772	803
Rio Oil Finance Trust		
8.200% due 04/06/2028	250	261
9.250% due 07/06/2024	2,406	2,578
9.750% due 01/06/2027	568	617
		37,462
Total Corporate Bonds & Notes (Cost \$341,097)		331,896
CONVERTIBLE BONDS & NOTES 0.8%		
INDUSTRIALS 0.8%		
Caesars Entertainment Corp.		
5.000% due 10/01/2024	1,066	1,525
DISH Network Corp.		
3.375% due 08/15/2026	3,400	3,038
Total Convertible Bonds & Notes (Cost \$5,389)		4,563
MUNICIPAL BONDS & NOTES 7.6%		
CALIFORNIA 1.2%		
Riverside County, California Redevelopment Successor Agency Tax Allocation Bonds, Series 2010		
7.500% due 10/01/2030	1,200	1,297
San Francisco, California City & County Redevelopment Agency Tax Allocation Bonds, Series 2009		
8.406% due 08/01/2039	1,650	2,362
Stockton Public Financing Authority, California Revenue Bonds, (BABs), Series 2009		
7.942% due 10/01/2038	3,500	3,638
		7,297

ILLINOIS 0.1%**Chicago, Illinois General Obligation Bonds, Series 2015**

7.375% due 01/01/2033	180	195
7.750% due 01/01/2042	330	350

Illinois State General Obligation Bonds, (BABs), Series 2010

6.725% due 04/01/2035	35	37
7.350% due 07/01/2035	20	22

Illinois State General Obligation Bonds, Series 2003

5.100% due 06/01/2033	280	264
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868

OHIO 3.7%**Ohio State University Revenue Bonds, Series 2011**

4.800% due 06/01/2111	21,000	21,483
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VIRGINIA 0.1%**Tobacco Settlement Financing Corp., Virginia Revenue Bonds, Series 2007**

6.706% due 06/01/2046	820	802
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WEST VIRGINIA 2.5%**Tobacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007**

0.000% due 06/01/2047 (h)	45,700	2,627
7.467% due 06/01/2047	12,070	11,859

14,486

Total Municipal Bonds & Notes
(Cost \$39,027)

44,936

U.S. GOVERNMENT AGENCIES 3.0%**Fannie Mae**

3.500% due 02/25/2042 (a)	892	111
3.969% due 01/25/2040 (a)	325	41
4.500% due 11/25/2042 (a)	2,348	374

Freddie Mac

0.000% due 02/25/2046 (b)(h)	6,583	5,596
0.100% due 02/25/2046 (a)	82,150	136
3.000% due 02/15/2033 (a)	1,956	209
3.500% due 12/15/2032 (a)	3,264	483
5.984% due 09/15/2035	776	750

6.139% due 11/25/2055 «~	8,629	5,183
9.831% due 12/25/2027	2,888	3,571
13.037% due 03/25/2025	728	1,005
Ginnie Mae		
3.500% due 06/20/2042 - 10/20/2042 (a)	699	104
4.000% due 10/16/2042 - 10/20/2042 (a)	429	61
Total U.S. Government Agencies (Cost \$16,733)		17,624

NON-AGENCY MORTGAGE-BACKED SECURITIES**20.0%**

Banc of America Alternative Loan Trust		
6.000% due 01/25/2036 ^	100	97
Banc of America Funding Corp.		
6.000% due 01/25/2037	6,086	5,761
Banc of America Funding Trust		
4.028% due 01/20/2047 ^~	1,131	1,086
BCAP LLC Trust		
3.786% due 05/26/2036 ~	16	0
3.791% due 08/26/2037 ~	13,783	10,366
3.825% due 07/26/2037 ~	9,180	8,277
3.847% due 08/28/2037 ~	7,216	7,032
4.926% due 09/26/2036 ~	5,154	5,036
4.926% due 03/26/2037 Ø	839	873
5.750% due 12/26/2035 ~	4,005	3,739
6.250% due 11/26/2036	4,373	3,757
8.315% due 05/26/2037 ~	1,713	750
19.912% due 06/26/2036 ~	392	205
Bear Stearns ALT-A Trust		
2.781% due 01/25/2036 ^	1,320	1,344
3.921% due 11/25/2036 ^~	426	359
3.954% due 09/25/2047 ^~	6,244	5,131
4.232% due 11/25/2035 ~	6,471	5,699
4.259% due 09/25/2035 ^~	579	443
CD Mortgage Trust		
5.688% due 10/15/2048	2,147	1,105
Chase Mortgage Finance Trust		
3.635% due 12/25/2035 ^~	9	8