

PIMCO Dynamic Credit Income Fund  
Form N-Q  
May 27, 2016

**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY**

<b>Investment Company Act File Number:</b>	<b>811-22758</b>
<b>Registrant Name:</b>	<b>PIMCO Dynamic Credit Income Fund</b>
Address of Principal Executive Offices:	1633 Broadway New York, NY 10019
Name and Address of Agent for Service:	William G. Galipeau 650 Newport Center Drive Newport Beach, CA 92660
Registrant's telephone number, including area code:	(844) 337-4626
Date of Fiscal Year End:	June 30
Date of Reporting Period:	March 31, 2016

**Item 1. Schedule of Investments**

**Consolidated Schedule of Investments****PIMCO Dynamic Credit Income Fund**

March 31, 2016 (Unaudited)

	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
<b>INVESTMENTS IN SECURITIES 173.3%</b>		
<b>BANK LOAN OBLIGATIONS 4.7%</b>		
<b>Energy Future Intermediate Holding Co. LLC</b>		
4.250% due 12/19/2016	\$ 71,072	\$ 71,087
<b>Fortescue Metals Group Ltd.</b>		
4.250% due 06/30/2019	13,219	11,203
<b>iHeartCommunications, Inc.</b>		
TBD% due 01/30/2019	24,775	17,028
<b>Maxim Crane Works LP</b>		
10.250% due 11/26/2018	10,000	9,450
<b>OGX (13.000% PIK)</b>		
13.000% due 04/10/2049 (c)	2,107	724
<b>Sequa Corp.</b>		
5.250% due 06/19/2017	24,976	17,233
Total Bank Loan Obligations (Cost \$144,914)		126,725
<b>CORPORATE BONDS &amp; NOTES 39.9%</b>		
<b>BANKING &amp; FINANCE 15.2%</b>		
<b>AGFC Capital Trust</b>		
6.000% due 01/15/2067 (j)	20,300	10,556
<b>Banco Espirito Santo S.A.</b>		
2.625% due 05/08/2017 ^	EUR 6,900	1,924
4.000% due 01/21/2019 ^	15,000	4,182
<b>Banco Popular Espanol S.A.</b>		
11.500% due 10/10/2018 (g)(j)	16,900	18,966
<b>Barclays Bank PLC</b>		
14.000% due 06/15/2019 (g)(j)	GBP 8,530	15,516
<b>Barclays PLC</b>		
6.500% due 09/15/2019 (g)	EUR 2,600	2,629
7.875% due 09/15/2022 (g)(j)	GBP 18,700	23,968
<b>Blackstone CQP Holdco LP</b>		
9.296% due 03/19/2019	\$ 96,245	97,327
<b>Cantor Fitzgerald LP</b>		
7.875% due 10/15/2019 (j)	8,055	8,933
<b>Exeter Finance Corp.</b>		
9.750% due 05/20/2019	21,900	20,576

<b>Jefferies Finance LLC</b>			
7.500% due 04/15/2021 (j)		14,461	12,491
<b>Jefferies LoanCore LLC</b>			
6.875% due 06/01/2020 (j)		1,200	1,035
<b>KGH Intermediate Holdco LLC</b>			
8.500% due 08/08/2019 (h)		39,463	33,631
<b>Legg Mason PT</b>			
7.130% due 01/10/2021		11,993	12,625
8.600% due 08/10/2021		7,446	8,339
<b>Lincoln Finance Ltd.</b>			
6.875% due 04/15/2021 (j)	EUR	11,400	13,491
7.375% due 04/15/2021 (j)	\$	4,000	4,175
<b>Lloyds Banking Group PLC</b>			
7.875% due 06/27/2029 (g)	GBP	400	557
<b>National Bank of Greece S.A.</b>			
3.875% due 10/07/2016	EUR	700	783
<b>Novo Banco S.A.</b>			
5.000% due 05/21/2019 (j)		1,500	1,312
<b>Pinnacol Assurance</b>			
8.625% due 06/25/2034 (h)	\$	23,200	25,033
<b>Rio Oil Finance Trust</b>			
9.250% due 07/06/2024		10,753	6,774
9.750% due 01/06/2027		3,000	1,814
<b>Royal Bank of Scotland Group PLC</b>			
7.500% due 08/10/2020 (g)		600	560
8.000% due 08/10/2025 (g)		600	574
<b>Sberbank of Russia Via SB Capital S.A.</b>			
6.125% due 02/07/2022		1,900	1,972
6.125% due 02/07/2022 (j)		39,000	40,486
<b>Tesco Property Finance PLC</b>			
6.052% due 10/13/2039 (j)	GBP	7,002	9,679
<b>TIG FinCo PLC</b>			
8.500% due 03/02/2020 (j)		3,318	4,863
8.750% due 04/02/2020 (j)		18,718	21,843
<b>Vnesheconombank Via VEB Finance PLC</b>			
6.025% due 07/05/2022	\$	200	197
6.902% due 07/09/2020 (j)		2,800	2,898
			409,709

<b>INDUSTRIALS 16.7%</b>			
<b>Altice Luxembourg S.A.</b>			
7.250% due 05/15/2022 (j)	EUR	6,627	7,485
<b>Ancestry.com Holdings LLC (9.625% Cash or 10.375% PIK)</b>			
9.625% due 10/15/2018 (c)(j)	\$	11,483	11,526
<b>Boxer Parent Co., Inc. (9.000% Cash or 9.750% PIK)</b>			
9.000% due 10/15/2019 (c)(j)		28,642	19,906
<b>Caesars Entertainment Operating Co., Inc.</b>			
8.500% due 02/15/2020 ^(j)		71,967	61,352
9.000% due 02/15/2020 ^		4,518	3,861
11.250% due 06/01/2017 ^		5,000	4,231
<b>Chesapeake Energy Corp.</b>			
3.872% due 04/15/2019		480	188
<b>Crimson Merger Sub, Inc.</b>			
6.625% due 05/15/2022 (j)		7,905	5,988
<b>DriveTime Automotive Group, Inc.</b>			
8.000% due 06/01/2021 (j)		11,500	10,005
<b>Enterprise Inns PLC</b>			
6.500% due 12/06/2018	GBP	742	1,125
6.875% due 02/15/2021 (j)		2,360	3,524
6.875% due 05/09/2025 (j)		2,210	3,166
<b>Forbes Energy Services Ltd.</b>			
9.000% due 06/15/2019 (j)	\$	8,140	3,419
<b>Harvest Operations Corp.</b>			
6.875% due 10/01/2017 (j)		22,932	14,046
<b>Hellenic Railways Organization S.A.</b>			
4.028% due 03/17/2017	EUR	6,400	6,645
5.014% due 12/27/2017		800	827
<b>iHeartCommunications, Inc.</b>			
9.000% due 03/01/2021 (j)	\$	36,570	25,599
<b>Intelsat Jackson Holdings S.A.</b>			
8.000% due 02/15/2024		15,200	15,694
<b>Intelsat Luxembourg S.A.</b>			
7.750% due 06/01/2021 (j)		15,815	4,784
8.125% due 06/01/2023		1,289	392
<b>Intrepid Aviation Group Holdings LLC</b>			
6.875% due 02/15/2019 (j)		40,120	33,199
<b>Millar Western Forest Products Ltd.</b>			
8.500% due 04/01/2021		18,266	7,763
<b>Numericable SFR S.A.</b>			
4.875% due 05/15/2019		945	945
6.000% due 05/15/2022 (j)		3,900	3,822
<b>OGX Austria GmbH</b>			
8.375% due 04/01/2022 ^		6,000	0
8.500% due 06/01/2018 ^		48,450	0
<b>Perstorp Holding AB</b>			
8.750% due 05/15/2017 (j)		46,270	46,386

<b>Petroleos de Venezuela S.A.</b>			
6.000% due 11/15/2026		1,070	333
<b>Russian Railways via RZD Capital PLC</b>			
7.487% due 03/25/2031	GBP	100	143
<b>Schaeffler Holding Finance BV (6.875% Cash or 6.875% PIK)</b>			
6.875% due 08/15/2018 (c)(j)	EUR	5,400	6,377
<b>Schaeffler Holding Finance BV (6.875% Cash or 7.625% PIK)</b>			
6.875% due 08/15/2018 (c)(j)	\$	5,250	5,421
<b>Sequa Corp.</b>			
7.000% due 12/15/2017		24,447	3,484
<b>Soho House Bond Ltd.</b>			
9.125% due 10/01/2018 (j)	GBP	15,350	21,751
<b>Spanish Broadcasting System, Inc.</b>			
12.500% due 04/15/2017 (j)	\$	60,430	59,524
<b>Tembec Industries, Inc.</b>			
9.000% due 12/15/2019 (j)		14,600	10,147
<b>UCP, Inc.</b>			
8.500% due 10/21/2017		23,300	23,404
<b>Unique Pub Finance Co. PLC</b>			
7.395% due 03/28/2024 (j)	GBP	3,700	5,224
<b>Westmoreland Coal Co.</b>			
8.750% due 01/01/2022 (j)	\$	32,972	19,371
			451,057
<b>UTILITIES 8.0%</b>			
<b>AK Transneft OJSC Via TransCapitalInvest Ltd.</b>			
8.700% due 08/07/2018 (j)		1,000	1,108
<b>Frontier Communications Corp.</b>			
8.875% due 09/15/2020 (j)		2,240	2,346
10.500% due 09/15/2022 (j)		3,670	3,776
11.000% due 09/15/2025 (j)		3,670	3,702
<b>Gazprom Neft OAO Via GPN Capital S.A.</b>			
4.375% due 09/19/2022 (j)		5,400	4,992
6.000% due 11/27/2023 (j)		35,500	35,279

<b>Gazprom OAO Via Gaz Capital S.A.</b>		
4.950% due 07/19/2022 (j)	1,500	1,467
5.999% due 01/23/2021 (j)	2,525	2,615
6.510% due 03/07/2022	400	420
6.510% due 03/07/2022 (j)	970	1,018
6.605% due 02/13/2018 (j)	EUR 900	1,098
7.288% due 08/16/2037	\$ 488	533
7.288% due 08/16/2037 (j)	900	983
8.625% due 04/28/2034 (j)	2,725	3,224
9.250% due 04/23/2019 (j)	4,700	5,343
<b>Genesis Energy LP</b>		
5.625% due 06/15/2024 (j)	8,900	7,520
5.750% due 02/15/2021	500	456
<b>Illinois Power Generating Co.</b>		
6.300% due 04/01/2020 (j)	34,047	11,406
7.950% due 06/01/2032 (j)	31,789	9,855
<b>Odebrecht Drilling Norbe Ltd.</b>		
6.350% due 06/30/2022 (j)	3,847	1,250
<b>Odebrecht Offshore Drilling Finance Ltd.</b>		
6.625% due 10/01/2023	812	187
6.750% due 10/01/2023 (j)	24,834	5,712
<b>Petrobras Global Finance BV</b>		
3.002% due 03/17/2017	400	387
3.250% due 04/01/2019	EUR 200	192
3.522% due 03/17/2020 (j)	\$ 5,000	3,862
5.375% due 10/01/2029 (j)	GBP 2,320	2,101
5.750% due 01/20/2020 (j)	\$ 10,615	9,171
6.250% due 12/14/2026 (j)	GBP 6,398	6,416
6.625% due 01/16/2034 (j)	11,017	10,519
7.875% due 03/15/2019 (j)	\$ 31,521	30,307
<b>Sierra Hamilton LLC</b>		
12.250% due 12/15/2018 (j)	30,000	18,000
<b>Sprint Capital Corp.</b>		
6.875% due 11/15/2028 (j)	1,700	1,250
<b>Sprint Corp.</b>		
7.125% due 06/15/2024 (j)	22,613	16,903
7.875% due 09/15/2023 (j)	8,746	6,713
<b>Yellowstone Energy LP</b>		
5.750% due 12/31/2026	4,358	4,466
		214,577
Total Corporate Bonds & Notes		1,075,343
(Cost \$1,345,784)		
<b>MUNICIPAL BONDS &amp; NOTES 0.8%</b>		
<b>IOWA 0.1%</b>		

**Iowa Tobacco Settlement Authority Revenue Bonds,  
Series 2005**

6.500% due 06/01/2023	1,600	1,608
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**NEW JERSEY 0.2%****New Jersey Economic Development Authority Revenue  
Bonds, Series 2005**

6.500% due 09/01/2036	6,755	6,881
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**WEST VIRGINIA 0.5%****Tobacco Settlement Finance Authority, West Virginia  
Revenue Bonds,  
Series 2007**

7.467% due 06/01/2047	14,560	13,065
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Total Municipal Bonds & Notes (Cost \$20,755)		21,554
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**U.S. GOVERNMENT AGENCIES 0.7%****Fannie Mae**

3.000% due 01/25/2042 (a)(j)	1,715	153
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3.500% due 08/25/2032 (a)(j)	3,599	524
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5.567% due 08/25/2038 (a)(j)	1,999	320
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5.717% due 02/25/2043 (a)(j)	7,380	1,323
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6.207% due 12/25/2036 (a)(j)	5,836	1,317
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8.090% due 10/25/2042 (j)	2,795	3,259
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**Freddie Mac**

4.000% due 03/15/2027 (a)(j)	1,858	237
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5.764% due 09/15/2042 (a)(j)	2,501	405
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6.064% due 12/15/2034 (a)	3,147	318
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11.183% due 03/25/2025	7,319	7,045
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**Ginnie Mae**

3.500% due 06/20/2042 (a)(j)	2,066	213
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4.000% due 09/20/2042 (a)(j)	3,392	528
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5.688% due 08/20/2042 (a)(j)	4,649	1,015
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5.818% due 12/20/2040 (a)(j)	4,428	811
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6.259% due 08/16/2039 (a)(j)	5,597	758
Total U.S. Government Agencies (Cost \$17,837)		18,226
<b>U.S. TREASURY OBLIGATIONS 0.6%</b>		
<b>U.S. Treasury Floating Rate Notes</b>		
0.572% due 01/31/2018 (l)(n)	15,871	15,891
Total U.S. Treasury Obligations (Cost \$15,880)		15,891
<b>NON-AGENCY MORTGAGE-BACKED SECURITIES</b>		
<b>43.1%</b>		
<b>Adjustable Rate Mortgage Trust</b>		
0.563% due 03/25/2036	8,391	5,401
0.583% due 03/25/2037	2,862	2,059
3.320% due 03/25/2037 (j)	6,396	5,084
4.818% due 11/25/2037 ^	1,744	1,276
<b>American Home Mortgage Assets Trust</b>		
6.250% due 06/25/2037	609	469
<b>American Home Mortgage Investment Trust</b>		
6.100% due 01/25/2037	5,742	3,130
<b>ASG Resecuritization Trust</b>		
6.000% due 06/28/2037	52,448	40,126
<b>Banc of America Alternative Loan Trust</b>		
6.000% due 07/25/2035 ^	221	209
6.000% due 04/25/2036	2,232	1,687
6.000% due 07/25/2046 ^	2,580	2,099
6.500% due 02/25/2036 ^	4,626	3,975
15.987% due 09/25/2035 ^	646	835
<b>Banc of America Funding Trust</b>		
0.643% due 04/25/2037 ^	3,391	2,236
2.703% due 09/20/2046	4,383	3,610
2.996% due 09/20/2037	1,615	1,078
3.004% due 09/20/2047 ^	860	631
3.053% due 04/20/2035 ^	5,706	4,154
5.511% due 08/26/2036	6,806	4,921
6.000% due 10/25/2037 ^	7,751	5,787
<b>Banc of America Mortgage Trust</b>		
5.750% due 10/25/2036 ^	3,161	2,602
5.750% due 05/25/2037 ^	2,184	1,650
6.000% due 10/25/2036 ^	384	320
<b>Banc of America/Merrill Lynch Commercial Mortgage, Inc.</b>		
6.039% due 07/10/2042	536	537
<b>BCAP LLC Trust</b>		
0.606% due 09/26/2035	3,624	3,576
0.616% due 05/26/2036	6,536	3,398

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0.666% due 02/26/2037	19,447	11,982
0.936% due 05/26/2035	7,119	4,120
2.742% due 07/26/2036	7,811	7,000
2.966% due 03/26/2037	4,222	3,377
2.983% due 05/26/2037	11,084	9,411
4.425% due 07/26/2036	1,768	1,435
4.496% due 03/27/2037	9,213	6,199
5.500% due 12/26/2035	15,089	11,191
6.768% due 10/26/2037	4,602	4,392
8.139% due 06/26/2037	8,016	7,725
8.813% due 11/26/2035	2,689	2,843
10.350% due 07/26/2036	851	880
15.609% due 01/26/2036	13,339	3,546
<b>Bear Stearns Adjustable Rate Mortgage Trust</b>		
2.660% due 02/25/2036 ^	2,126	1,780
<b>Bear Stearns ALT-A Trust</b>		
0.773% due 08/25/2036 (j)	48,199	37,003
0.933% due 01/25/2036 ^(j)	15,110	12,068
2.566% due 03/25/2036	3,859	2,639
2.611% due 04/25/2037 (j)	10,124	7,528
2.742% due 07/25/2036	68,907	37,061
2.760% due 08/25/2046	7,182	5,380
2.836% due 12/25/2046 ^	9,128	6,467
3.039% due 05/25/2036 ^	2,046	1,386
3.121% due 09/25/2035 ^	7,335	5,425
<b>Bear Stearns Mortgage Funding Trust</b>		
7.000% due 08/25/2036	5,210	4,916
<b>Citigroup Mortgage Loan Trust, Inc.</b>		
2.321% due 08/25/2037	6,253	4,475
2.630% due 07/25/2046 ^	1,510	1,309
2.685% due 07/25/2036 ^	5,242	3,304
3.150% due 03/25/2037 ^	4,213	3,331
5.323% due 04/25/2037 ^	1,134	972
5.500% due 12/25/2035	4,585	3,696
6.500% due 09/25/2036	1,801	1,401
<b>Countrywide Alternative Loan Resecuritization Trust</b>		
2.839% due 03/25/2047	5,329	5,003
<b>Countrywide Alternative Loan Trust</b>		
0.613% due 05/25/2036 (j)	33,790	29,186
0.622% due 03/20/2047	503	360
0.642% due 05/20/2046 ^(j)	34,294	25,847

0.643% due 08/25/2047 ^		2,736	2,329
0.663% due 03/25/2036 (j)		32,967	29,822
0.693% due 07/25/2036 (j)		11,189	8,846
0.728% due 11/20/2035		393	313
1.133% due 10/25/2035 ^(j)		1,832	1,428
1.661% due 07/20/2035 ^(j)		23,345	18,373
4.491% due 05/25/2036 (j)		13,329	11,234
5.500% due 11/25/2035		3,619	2,836
5.500% due 02/25/2036 ^(j)		2,623	2,358
5.500% due 02/25/2036 (j)		2,935	2,623
5.500% due 05/25/2036 ^(j)		3,073	2,856
5.500% due 05/25/2037		2,744	2,342
6.000% due 03/25/2035 ^		713	609
6.000% due 02/25/2036 (j)		30,221	25,246
6.000% due 04/25/2036		1,059	895
6.000% due 01/25/2037 ^(j)		2,211	2,127
6.000% due 02/25/2037 (j)		7,575	6,600
6.000% due 02/25/2037 ^(j)		926	709
6.000% due 02/25/2037 ^		938	718
6.000% due 04/25/2037 ^		9,162	7,016
6.000% due 04/25/2037 (j)		13,778	11,916
6.000% due 08/25/2037 ^(j)		17,468	13,733
6.000% due 08/25/2037		4,877	3,834
6.250% due 12/25/2036 ^(j)		1,038	825
18.609% due 07/25/2035		213	301
<b>Countrywide Home Loan Mortgage Pass-Through Trust</b>			
2.303% due 03/25/2046 ^(j)		61,893	34,146
2.587% due 03/20/2036 (j)		3,163	4,014
3.188% due 05/20/2036 ^		4,881	4,151
6.000% due 01/25/2038 ^(j)		6,728	5,991
<b>Credit Suisse First Boston Mortgage Securities Corp.</b>			
4.952% due 07/15/2037		4,140	3,797
6.000% due 01/25/2036		556	423
<b>Credit Suisse Mortgage Capital Certificates</b>			
2.330% due 12/29/2037		5,391	3,129
2.454% due 10/26/2036		22,563	16,350
2.912% due 04/28/2037		7,310	5,278
5.750% due 05/26/2037		32,140	29,035
<b>Credit Suisse Mortgage Capital Mortgage-Backed Trust</b>			
6.000% due 07/25/2036		3,907	2,934
6.500% due 05/25/2036 ^(j)		4,321	3,170
6.750% due 08/25/2036 ^(j)		4,425	3,486
<b>Debussy PLC</b>			
5.930% due 07/12/2025 (j)	GBP	55,000	77,414
8.250% due 07/12/2025		10,000	11,921
<b>Deutsche ALT-A Securities, Inc.</b>			
0.733% due 04/25/2037	\$	12,094	6,174
5.500% due 12/25/2035 ^		1,196	996

<b>Epic Drummond Ltd.</b>			
0.044% due 01/25/2022 (j)	EUR	75,104	76,979
<b>First Horizon Alternative Mortgage Securities Trust</b>			
0.000% due 02/25/2020 (b)(f)	\$	31	28
0.000% due 05/25/2020 (b)(f)		36	30
0.000% due 06/25/2020 ^(b)(f)		19	18
0.000% due 03/25/2035 (b)(f)		186	141
<b>Greenwich Capital Commercial Funding Corp. Trust</b>			
5.982% due 06/10/2036		2,850	2,920
<b>Grifonas Finance PLC</b>			
0.152% due 08/28/2039	EUR	7,163	5,769
<b>GS Mortgage Securities Trust</b>			
5.709% due 04/10/2038	\$	5,334	5,277
<b>GSC Capital Corp. Mortgage Trust</b>			
0.613% due 05/25/2036 ^		5,017	3,864
<b>HarborView Mortgage Loan Trust</b>			
2.505% due 06/19/2045 ^		1,601	984
3.988% due 06/19/2036 ^		1,246	833
<b>HomeBanc Mortgage Trust</b>			
2.441% due 04/25/2037 ^		7,642	4,770
<b>HSI Asset Loan Obligation Trust</b>			
6.000% due 06/25/2037 ^(j)		11,372	9,469
<b>Impac Secured Assets Trust</b>			
0.603% due 01/25/2037 (j)		12,103	10,380
<b>IndyMac Mortgage Loan Trust</b>			
0.613% due 02/25/2037		2,129	1,478
0.643% due 11/25/2036		403	337
2.826% due 11/25/2035 ^		7,040	5,693
3.017% due 06/25/2036		1,849	1,504
<b>Infinity SoPRANo</b>			
0.018% due 11/05/2019	EUR	9,961	10,853
<b>Jefferies Resecuritization Trust</b>			
6.000% due 12/26/2036	\$	4,273	1,812
<b>JPMorgan Alternative Loan Trust</b>			
0.939% due 06/27/2037 (j)		21,954	17,734
2.677% due 05/25/2036 ^		1,491	1,139
3.198% due 11/25/2036 ^		1,840	1,644
6.000% due 12/25/2035 ^(j)		1,735	1,588

<b>JPMorgan Chase Commercial Mortgage Securities Trust</b>		
5.010% due 07/15/2042	3,195	2,866
5.816% due 06/12/2041 (j)	10,975	10,986
<b>JPMorgan Resecuritization Trust</b>		
2.738% due 03/21/2037	8,484	7,123
6.000% due 09/26/2036	3,495	2,515
6.079% due 04/26/2036	7,574	4,574
<b>Lavender Trust</b>		
6.250% due 10/26/2036	5,171	4,334
<b>LB-UBS Commercial Mortgage Trust</b>		
5.292% due 02/15/2040	2,983	2,823
5.876% due 06/15/2038	3,079	2,861
<b>Lehman Mortgage Trust</b>		
6.000% due 01/25/2038 ^	6,206	6,151
<b>Lehman XS Trust</b>		
1.327% due 08/25/2047	900	596
<b>MASTR Alternative Loan Trust</b>		
1.133% due 02/25/2036	2,732	1,766
<b>Merrill Lynch Alternative Note Asset Trust</b>		
6.000% due 05/25/2037 ^	5,126	4,407
<b>Merrill Lynch Mortgage Investors Trust</b>		
2.823% due 03/25/2036 ^	16,060	10,607
<b>Morgan Stanley Mortgage Loan Trust</b>		
0.603% due 05/25/2036	230	101
2.954% due 11/25/2037	3,664	2,862
2.964% due 05/25/2036 ^	3,717	2,659
5.962% due 06/25/2036	2,065	957
<b>Morgan Stanley Re-REMIC Trust</b>		
0.830% due 02/26/2037	7,736	5,267
0.850% due 03/26/2037	4,746	3,255
<b>PHH Alternative Mortgage Trust</b>		
0.000% due 02/25/2037 ^(b)(f)	12	9
<b>RBSSP Resecuritization Trust</b>		
3.026% due 09/26/2035	8,049	5,250
5.500% due 05/26/2036	5,262	4,642
9.207% due 06/26/2037	893	546
<b>Residential Accredit Loans, Inc. Trust</b>		
0.583% due 02/25/2037	1,066	856
6.000% due 12/25/2035 ^(j)	4,584	3,954
6.000% due 11/25/2036 ^	5,378	4,325
6.000% due 03/25/2037 ^	4,431	3,770
6.250% due 02/25/2037 ^(j)	7,145	5,703
6.500% due 09/25/2037 ^	1,837	1,529
<b>Residential Asset Mortgage Products Trust</b>		
8.000% due 05/25/2032	1,264	1,101
<b>Residential Asset Securitization Trust</b>		
6.000% due 05/25/2036	1,703	1,556
6.000% due 02/25/2037 ^	320	254

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6.000% due 03/25/2037 ^		4,084	2,797
6.250% due 10/25/2036 ^		197	163
<b>Residential Funding Mortgage Securities, Inc. Trust</b>			
6.000% due 10/25/2036 ^		1,664	1,484
<b>Sequoia Mortgage Trust</b>			
1.449% due 02/20/2034		964	902
2.288% due 09/20/2032		927	881
5.278% due 06/20/2037 ^(j)		19,803	17,899
<b>Structured Adjustable Rate Mortgage Loan Trust</b>			
2.905% due 04/25/2036 ^		1,307	1,185
<b>Structured Asset Mortgage Investments Trust</b>			
0.643% due 05/25/2036		49	38
1.765% due 02/25/2036 ^(j)		14,057	11,790
<b>Structured Asset Securities Corp. Trust</b>			
5.500% due 10/25/2035 ^		4,046	3,104
<b>Suntrust Adjustable Rate Mortgage Loan Trust</b>			
6.009% due 02/25/2037 ^		9,636	8,102
<b>Talisman-5 Finance PLC</b>			
0.046% due 10/22/2016	EUR	2,204	2,487
<b>Theatre Hospitals PLC</b>			
3.591% due 10/15/2031 (j)	GBP	40,689	56,078
<b>WaMu Mortgage Pass-Through Certificates Trust</b>			
2.164% due 07/25/2046	\$	458	408
2.344% due 08/25/2036 ^		3,757	3,218
<b>Washington Mutual Mortgage Pass-Through Certificates Trust</b>			
0.673% due 01/25/2047 ^		3,226	2,404
1.321% due 06/25/2046		12,174	6,677
4.495% due 09/25/2036 ^		4,781	2,465
5.750% due 11/25/2035 ^		2,670	2,348
5.967% due 05/25/2036 ^(j)		11,009	7,911
<b>Wells Fargo Mortgage Loan Trust</b>			
2.880% due 03/27/2037		8,329	5,771
Total Non-Agency Mortgage-Backed Securities (Cost \$1,158,534)			1,161,347
<b>ASSET-BACKED SECURITIES 79.3%</b>			
<b>Aames Mortgage Investment Trust</b>			
1.426% due 07/25/2035 (j)		19,113	15,189

<b>Accredited Mortgage Loan Trust</b>		
0.693% due 09/25/2036	2,200	1,852
1.033% due 07/25/2035	5,453	4,320
<b>ACE Securities Corp. Home Equity Loan Trust</b>		
0.543% due 12/25/2036	22,546	8,727
0.733% due 02/25/2036 (j)	5,618	5,001
1.053% due 02/25/2036 ^	7,873	6,459
1.408% due 07/25/2035	2,900	2,408
1.528% due 07/25/2035 ^	17,938	8,166
1.933% due 11/25/2034	1,591	1,345
<b>Aegis Asset-Backed Securities Trust</b>		
0.863% due 12/25/2035 (j)	18,200	12,727
0.913% due 06/25/2035	12,094	8,565
<b>Amerquest Mortgage Securities Trust</b>		
0.773% due 04/25/2036 (j)	30,500	24,958
0.823% due 03/25/2036 (j)	20,042	17,408
<b>Amerquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates</b>		
0.883% due 01/25/2036 (j)	22,225	17,114
1.046% due 09/25/2035	7,000	4,559
1.213% due 05/25/2034	2,868	2,638
1.483% due 04/25/2035 (j)	21,004	17,216
1.501% due 11/25/2034	5,526	4,434
2.386% due 09/25/2032 (j)	1,148	911
4.747% due 05/25/2034 ^	2,745	2,292
<b>Amortizing Residential Collateral Trust</b>		
1.558% due 08/25/2032	893	815
<b>Argent Securities Trust</b>		
0.533% due 06/25/2036	868	284
0.553% due 04/25/2036	1,343	478
0.583% due 06/25/2036	1,227	404
0.583% due 09/25/2036	10,285	3,638
0.623% due 03/25/2036	14,557	6,975
<b>Argent Securities, Inc. Asset-Backed Pass-Through Certificates</b>		
0.663% due 01/25/2036	3,979	2,952
0.753% due 01/25/2036 (j)	20,524	15,400
0.813% due 02/25/2036 (j)	42,399	27,571
1.708% due 11/25/2034	9,031	6,535
<b>Asset-Backed Funding Certificates Trust</b>		
0.983% due 07/25/2035	7,400	5,753
1.483% due 03/25/2034	1,561	1,221
<b>Asset-Backed Securities Corp. Home Equity Loan Trust</b>		
3.427% due 08/15/2033	883	799
<b>Bear Stearns Asset-Backed Securities Trust</b>		
1.633% due 07/25/2035 (j)	39,756	30,398
1.933% due 10/27/2032	661	598
2.308% due 12/25/2034 (j)	18,650	13,710

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3.168% due 10/25/2036	862	741
6.000% due 12/25/2035 ^	951	828
<b>Carrington Mortgage Loan Trust</b>		
0.513% due 10/25/2036	1,353	704
0.693% due 02/25/2037	8,300	5,722
0.853% due 02/25/2037	13,201	8,214
1.483% due 05/25/2035	4,400	3,237
<b>Centex Home Equity Loan Trust</b>		
0.913% due 10/25/2035	9,213	8,120
<b>CIFC Funding Ltd.</b>		
0.000% due 05/24/2026 (f)	3,390	2,068
<b>Citi Held For Asset Issuance</b>		
7.670% due 04/15/2025	4,925	5,026
<b>Citigroup Mortgage Loan Trust, Inc.</b>		
0.573% due 01/25/2037 (j)	41,397	31,328
0.583% due 12/25/2036 (j)	30,859	16,842
0.593% due 09/25/2036 (j)	27,767	19,791
0.633% due 05/25/2037	1,044	728
0.653% due 12/25/2036	6,215	3,428
0.833% due 03/25/2037 (j)	39,086	30,789
0.843% due 10/25/2035 (j)	8,200	7,528
6.351% due 05/25/2036 ^(j)	3,835	2,426
<b>Countrywide Asset-Backed Certificates</b>		
0.563% due 12/25/2036 ^(j)	42,893	38,382
0.573% due 06/25/2035 (j)	91,186	73,068
0.573% due 01/25/2037 (j)	29,814	28,195
0.573% due 06/25/2037 (j)	35,120	26,002
0.573% due 07/25/2037 ^(j)	20,436	17,986
0.573% due 06/25/2047 ^(j)	65,227	52,349
0.583% due 04/25/2047 (j)	3,614	3,395
0.583% due 06/25/2047 ^(j)	35,344	31,780
0.593% due 05/25/2036 (j)	18,036	18,724
0.593% due 03/25/2037 (j)	19,602	18,371
0.603% due 03/25/2037 (j)	12,516	12,927
0.603% due 05/25/2037 (j)	4,490	4,198
0.633% due 06/25/2037 ^(j)	26,636	23,882
0.636% due 09/25/2047 (j)	31,312	24,854
0.653% due 05/25/2037	25,000	14,953
0.653% due 08/25/2037	26,000	14,885
0.653% due 05/25/2047	17,951	11,841



0.653% due 06/25/2047 ^	18,279	9,945
0.663% due 04/25/2047	32,111	15,770
0.663% due 10/25/2047 (j)	45,972	40,400
0.673% due 03/25/2036 (j)	52,122	47,425
0.673% due 04/25/2036	1,081	964
0.713% due 01/25/2045	7,700	6,230
0.723% due 10/25/2047 (j)	59,229	34,474
0.876% due 04/25/2036 (j)	10,000	8,206
0.886% due 03/25/2047 ^	2,442	1,779
1.183% due 03/25/2034 (j)	953	914
1.933% due 02/25/2035	4,300	3,729
5.016% due 10/25/2046 ^(j)	1,083	1,032
5.352% due 10/25/2032 ^(j)	22,259	20,487
<b>Countrywide Asset-Backed Certificates Trust</b>		
0.583% due 03/25/2047 (j)	25,633	22,745
0.593% due 03/25/2037 (j)	23,842	22,127
0.896% due 05/25/2036	7,400	6,387
1.063% due 08/25/2035	7,400	6,715
1.076% due 10/25/2035	7,200	6,247
1.086% due 07/25/2035 (j)	4,500	4,100
1.166% due 07/25/2035 (j)	6,900	5,853
1.233% due 08/25/2047 (j)	34,100	29,081
1.336% due 04/25/2035 (j)	10,753	9,337
1.336% due 04/25/2035	3,400	2,775
2.158% due 11/25/2034 (j)	15,229	12,850
<b>Credit-Based Asset Servicing and Securitization LLC</b>		
1.063% due 07/25/2035	3,000	2,006
<b>Encore Credit Receivables Trust</b>		
1.123% due 07/25/2035	486	392
<b>Fieldstone Mortgage Investment Trust</b>		
0.606% due 07/25/2036	7,789	4,296
<b>First Franklin Mortgage Loan Trust</b>		
0.673% due 04/25/2036	6,825	4,189
0.883% due 11/25/2036 (j)	27,273	23,528
<b>Fremont Home Loan Trust</b>		
0.583% due 01/25/2037	4,337	2,102
0.673% due 02/25/2037	1,800	970
0.923% due 07/25/2035	2,800	2,449
<b>Gramercy Real Estate CDO Ltd.</b>		
1.179% due 07/25/2041	1,150	1,055
<b>GSA Trust</b>		
5.058% due 05/25/2035	5,158	4,810
<b>GSAMP Trust</b>		
0.493% due 01/25/2037	4,717	2,683
0.523% due 01/25/2037	1,407	804
0.593% due 05/25/2046 (j)	1,131	1,008
0.633% due 11/25/2036	5,656	3,009
0.683% due 12/25/2036	5,908	3,167

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0.703% due 04/25/2036 (j)	26,000	15,037
2.083% due 10/25/2034	880	816
2.983% due 10/25/2033	847	792
<b>Hillcrest CDO Ltd.</b>		
0.975% due 12/10/2039	39,682	19,841
<b>Home Equity Asset Trust</b>		
1.528% due 05/25/2035	3,800	3,292
1.633% due 07/25/2035	4,000	3,095
<b>Home Equity Loan Trust</b>		
0.773% due 04/25/2037	8,000	4,279
<b>HSI Asset Securitization Corp. Trust</b>		
0.543% due 12/25/2036	20,736	8,072
0.593% due 10/25/2036	11,596	5,816
0.603% due 12/25/2036	17,996	7,000
0.623% due 01/25/2037 (j)	49,500	27,999
0.823% due 11/25/2035 (j)	5,830	4,065
<b>IndyMac Home Equity Mortgage Loan Asset-Backed Trust</b>		
0.593% due 11/25/2036	7,520	4,754
0.673% due 04/25/2037	4,860	2,816
0.873% due 03/25/2036	1,504	994
<b>IXIS Real Estate Capital Trust</b>		
1.063% due 02/25/2036	11,040	9,677
1.408% due 09/25/2035 ^	5,457	3,238
<b>JPMorgan Mortgage Acquisition Corp.</b>		
0.823% due 05/25/2035 (j)	5,000	3,598
<b>JPMorgan Mortgage Acquisition Trust</b>		
0.583% due 07/25/2036	2,455	1,194
0.593% due 07/25/2036 ^	1,610	693
0.673% due 08/25/2036	2,947	2,362
0.686% due 07/25/2036 (j)	18,262	15,218
5.462% due 10/25/2036 ^	5,204	3,871
5.888% due 10/25/2036 ^(j)	17,346	12,897
<b>Lehman XS Trust</b>		
5.113% due 05/25/2037 ^(j)	17,551	13,220
<b>Long Beach Mortgage Loan Trust</b>		
0.863% due 11/25/2035 (j)	20,000	16,990
1.083% due 09/25/2034 (j)	1,216	991
1.408% due 04/25/2035 (j)	32,000	26,727

<b>MASTR Asset-Backed Securities Trust</b>		
0.603% due 06/25/2036	7,119	5,415
0.603% due 10/25/2036	4,435	3,773
0.613% due 02/25/2036	10,436	5,399
0.673% due 06/25/2036	4,433	2,287
0.723% due 12/25/2035	8,327	7,329
0.793% due 12/25/2035	11,886	4,826
<b>Merrill Lynch Mortgage Investors Trust</b>		
0.623% due 04/25/2047	748	400
<b>Morgan Stanley ABS Capital, Inc. Trust</b>		
0.493% due 09/25/2036	4,510	1,861
0.503% due 10/25/2036	5	3
0.573% due 10/25/2036	11,706	6,190
0.583% due 06/25/2036 (j)	9,088	5,602
0.583% due 09/25/2036	9,062	3,821
0.583% due 11/25/2036 (j)	23,309	13,331
0.653% due 10/25/2036	5,641	3,022
0.703% due 03/25/2036 (j)	30,000	23,863
1.078% due 09/25/2035	6,500	5,792
1.108% due 09/25/2035 (j)	18,121	13,185
1.433% due 07/25/2037 (j)	18,365	15,476
2.383% due 05/25/2034	2,817	2,449
<b>Morgan Stanley Capital, Inc. Trust</b>		
0.723% due 01/25/2036 (j)	24,302	21,762
<b>New Century Home Equity Loan Trust</b>		
3.433% due 01/25/2033 ^	757	660
<b>Nomura Home Equity Loan, Inc. Home Equity Loan Trust</b>		
0.763% due 10/25/2036 ^	5,670	2,053
<b>Option One Mortgage Loan Trust</b>		
0.563% due 07/25/2037	20,937	11,800
0.573% due 01/25/2037 (j)	13,732	7,778
0.653% due 01/25/2037	2,801	1,607
0.683% due 03/25/2037	831	419
0.763% due 04/25/2037	3,405	1,987
<b>Option One Mortgage Loan Trust Asset-Backed Certificates</b>		
0.893% due 11/25/2035 (j)	13,200	9,687
<b>Park Place Securities, Inc.</b>		
1.063% due 09/25/2035	9,600	5,588
<b>Park Place Securities, Inc. Asset-Backed Pass-Through Certificates</b>		