BLACKROCK INCOME TRUST INC Form N-Q September 25, 2008

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 811-05542

Name of Fund: BlackRock Income Trust, Inc. (BKT)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: Donald C. Burke, Chief Executive Officer, BlackRock Income Trust, Inc., 800 Scudders Mill Road, Plainsboro, NJ, 08536. Mailing address: P.O. Box 9011, Princeton, NJ, 08543-9011

Registrant[]s telephone number, including area code: (800) 882-0052, Option 4

Date of fiscal year end: 10/31/2008

Date of reporting period: $05/01/2008 \sqcap 07/31/2008$

(Percentages shown are based on Net Assets)

Item $1 \sqcap Schedule$ of Investments

BlackRock Income Trust, Inc. Schedule of Investments July 31, 2008 (Unaudited)

Asset-Backed Securities (000)**Value** First Franklin Mortgage Loan Asset Backed Certificates Series 2005-FF2 Class M2, 2.901%, \$ 5.890 \$ 3.534.000 GSAA Home Equity Trust Series 2005-1 Class AF2, 4.316%, 11/25/34 (a) 3,674 3,389,863 Securitized Asset Backed Receivables LLC Trust 2005-OP2 Class M1, 2.891%, 10/25/35 (a) 1.875 1,218,750 Small Business Administration Participation Certificates Series 1996-20E Class 1, 7.60%, 464 480.951 5/01/16 **Small Business Administration Participation** Certificates Series 1996-20F Class 1, 7.55%, 554 573,818 Small Business Administration Participation Certificates Series 1996-20G Class 1, 7.70%, 401 416,994 Small Business Administration Participation Certificates Series 1996-20H Class 1, 7.25%, 8/01/16 757 781,730 Small Business Administration Participation Certificates Series 1996-20K Class 1, 6.95%, 11/01/16 1,142 1,176,270 **Small Business Administration Participation** Certificates Series 1997-20C Class 1, 7.15%, 528 3/01/17 545,502 Sterling Bank Trust Series 2004-2 Class Note, 2.081%, 3/30/30 (b) 8,416 431,307 Sterling Coofs Trust Series 1, 2.362%, 4/15/29 949,731 (b) 12,716 **Total Asset-Backed Securities - 3.2%** 13,498,916 **Corporate Bonds Diversified Financial Services -**Structured Asset Repackaged Trust, 3.761%, 0.4% 1,703 1,677,885 **Total Corporate Bonds - 0.4%** 1,677,885 U.S. Government Agency Mortgage-Backed **Securities** Fannie Mae Guaranteed Pass-Through Certificates: 5.00%, 4/01/19 - 8/15/38 (c)(d) 52.943 50.474.922 5.50%, 6/01/21 - 8/15/38 (c)(d) 146,136 143,546,201 5.97%, 8/01/16 3,125 3,249,403 6.00%, 10/01/36 - 7/01/37 (e) 21.372 21.494.250 6.50%, 7/01/36 - 8/15/38 (c) 28,239 29,005,864 7.50%. 2/01/22 -(f) 198 8.00%, 10/01/09 - 5/01/22 13 13,818 4 9.50%, 1/01/19 - 9/01/19 4,043

Freddie Mac Mortgage Participation Certificates:

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4.934%, 10/01/34 (a)	792	794,390
5.50%, 12/01/21 - 3/01/22 (d)	7,643	7,668,913
5.983%, 1/01/35 (a)(d)	219	217,808
6.01%, 11/01/17 (a)	25	25,105
6.50%, 9/15/38 (c)	100	102,375
8.00%, 11/01/15	4	4,024
9.00%, 9/01/20 (d)	108	117,678
Ginnie Mae MBS Certificates:		
5.50%, 8/15/38 (c)	6,000	5,945,628
6.50%, 8/15/38 (c)	10,800	11,120,630
7.00%, 10/15/17	33	35,645
7.50%, 8/15/21 - 12/15/23	366	393,159
8.00%, 10/15/22 - 2/15/29	172	188,223
9.00%, 6/15/18 - 9/15/21	13	14,115
Total U.S. Government Agency		
Mortgage-Backed		
Securities - 64.1%		274,416,392

BlackRock Income Trust, Inc.
Schedule of Investments July 31, 2008 (Unaudited) (Percentages shown are based on Net Assets)

" Covernment Agency Mortgage-Backed

U.S. Government Agency Mortgage-Backed		
Securities - Collateralized Mortgage	Par	
Obligations	(000)	Value
Fannie Mae Trust Series 7 Class 2, 8.50%,	+ 0	± 1.040
4/01/17 (b) Fannie Mae Trust Series 89 Class 2, 8%, 10/01/18 (b)	\$ 9 18	\$ 1,948
Fannie Mae Trust Series 89 Class 2, 8%, 10/01/18 (b)	10	3,297
8/01/21 (b)	5	1,285
Fannie Mae Trust Series 203 Class 1, 0%,	_	_,
2/01/23 (g)	37	29,066
Fannie Mae Trust Series 228 Class 1, 0%, 6/01/23 (g)	27	22,021
Fannie Mae Trust Series 273 Class 1, 0%, 8/01/26 (g)	203	165,977
Fannie Mae Trust Series 328 Class 1, 0%, 12/01/32 (g)	3,966	2,849,229
Fannie Mae Trust Series 338 Class 1, 0%, 7/01/33 (g)	3,295	2,335,805
Fannie Mae Trust Series 1990-123 Class M,	3,293	2,333,003
1.01%, 10/25/20 (b)	37	784
Fannie Mae Trust Series 1990-136 Class S, 0.015%, 11/25/20 (b)	22,583	26,777
Fannie Mae Trust Series 1991-7 Class J, 0%, 2/25/21 (g)	38	32,478
Fannie Mae Trust Series 1991-38 Class F, 8.325%, 4/25/21 (a)	37	38,697
Fannie Mae Trust Series 1991-38 Class N, 1.009%, 4/25/21 (b)	29	202
Fannie Mae Trust Series 1991-38 Class SA,		
10.186%, 4/25/21 (a)	38	38,036
Fannie Mae Trust Series 1991-46 Class S, 1.403%, 5/25/21 (b)	166	6,554
Fannie Mae Trust Series 1991-87 Class S,		
20.058%, 8/25/21 (a) Fannie Mae Trust Series 1991-99 Class L,	98	115,810
0.93%, 8/25/21 (b)	204	3,878
Fannie Mae Trust Series 1991-139 Class PT,	204	6.665
0.648%, 10/25/21 (b) Fannie Mae Trust Series 1991-167 Class D, 0%,	384	6,665
10/25/17 (g)	31	30,154
Fannie Mae Trust Series 1993-51 Class E, 0%,		,
2/25/23 (g)	122	101,068
Fannie Mae Trust Series 1993-70 Class A, 0%, 5/25/23 (g)	21	17,161
Fannie Mae Trust Series 1993-170 Class SC,		
9%, 9/25/08 (a)	3	2,549
Fannie Mae Trust Series 1993-196 Class SC, 8.863%, 10/25/08 (a)	25	24,753
Fannie Mae Trust Series 1993-199 Class SB,		,. 55

2.625%, 10/25/23 (b)	1,925	149,047
Fannie Mae Trust Series 1993-214 Class SH,		
11.842%, 12/25/08 (a)	28	28,086
Fannie Mae Trust Series 1993-247 Class SN,		
10%, 12/25/23 (a)	780	895,179
2		

BlackRock Income Trust, Inc. Schedule of Investments July 31, 2008 (Unaudited) (Percentages shown are based on Net Assets)

U.S. Government Agency Mortgage-Ba	acked	isca on itel Asse
Securities - Collateralized Mortgage	Par	
Obligations	(000)	Value
Fannie Mae Trust Series 1993-249 Class B	, 0%,	
11/25/23 (g)	\$ 1,740	\$ 1,352,793
Fannie Mae Trust Series 1994-33 Class SG		
3.225%, 3/25/09 (b)	239	3,759
Fannie Mae Trust Series 1996-68 Class SC		120.627
2.257%, 1/25/24 (b)	1,546	129,637
Fannie Mae Trust Series 1997-50 Class SI, 1.20%, 4/25/23 (b)	594	20,240
Fannie Mae Trust Series 1997-90 Class M,		20,240
1/25/28 (b)	11,733	2,976,567
Fannie Mae Trust Series 1999-W4 Class IO		,,
6.50%, 12/25/28 (b)	556	136,380
Fannie Mae Trust Series 1999-W4 Class PC),	
0%, 2/25/29 (g)	301	236,135
Fannie Mae Trust Series 2002-13 Class PR	, 0%,	
3/25/32 (g)	782	547,199
Fannie Mae Trust Series 2003-9 Class Bl,		
5.50%, 10/25/22 (b)	3,332	415,676
Fannie Mae Trust Series 2003-32 Class VT		6 775 200
6%, 9/25/15 Fannie Mae Trust Series 2003-51 Class IE,	6,592	6,775,399
5.50%, 4/25/26 (b)	740	3,107
Fannie Mae Trust Series 2003-55 Class GI,		3,107
7/25/19 (b)	4,165	333,190
Fannie Mae Trust Series 2003-66 Class Cl,		
7/25/33 (b)	5,278	1,294,169
Fannie Mae Trust Series 2003-88 Class TI,		
4.50%, 11/25/13 (b)	2,058	32,818
Fannie Mae Trust Series 2003-122 Class IC		
5%, 9/25/18 (b)	3,741	245,916
Fannie Mae Trust Series 2003-135 Class Pl	·	12 222 222
6%, 1/25/34	12,264	12,320,980
Fannie Mae Trust Series 2004-13 Class IG, 10/25/22 (b)	2,091	38,446
Fannie Mae Trust Series 2004-28 Class PB		30,440
8/25/28	2,853	2,896,501
Fannie Mae Trust Series 2004-29 Class HC		2,030,301
7.50%, 7/25/30	1,954	2,060,167
Fannie Mae Trust Series 2004-31 Class ZG		, ,
7.50%, 5/25/34	2,472	2,863,596
Fannie Mae Trust Series 2004-90 Class JH,		
1.828%, 11/25/34 (b)	26,006	2,101,835
Fannie Mae Trust Series 2005-43 Class IC,		
3/25/34 (b)	704	152,686
Fannie Mae Trust Series 2005-55 Class SB		
1.278%, 7/25/35 (b)	11,031	750,456

Fannie Mae Trus	st Series 2005-68 Class PC,	
5.50%, 7/25/35	2,260	2,311,086
Fannie Mae Trus	t Series 2005-73 Class DS,	
11.123%, 8/25/3	35 (a) 5,144	5,019,617
Fannie Mae Trus	t Series 2005-73 Class ST,	
1.258%, 8/25/35	(b) 11,835	751,096

BlackRock Income Trust, Inc.
Schedule of Investments July 31, 2008 (Unaudited) (Percentages shown are based on Net Assets)

U.S. Government Agency Mortgage-Backed		
Securities - Collateralized Mortgage	Par	
Obligations	(000)	Value
Fannie Mae Trust Series 2006-2 Class KP, 0%,	ф 1.221	¢ 1.050.034
2/25/35 (a) Fannie Mae Trust Series 2006-8 Class HN,	\$ 1,221	\$ 1,059,924
4.858%, 3/25/36 (b)	4,021	366,483
Fannie Mae Trust Series 2006-8 Class WL,		
3.874%, 3/25/36 (b)	5,957	398,529
Fannie Mae Trust Series 2006-36 Class SP,		
1.828%, 5/25/36 (b)	44,235	3,827,650
Fannie Mae Trust Series 2006-38 Class Z, 5%, 5/25/36	905	864,442
Fannie Mae Trust Series 2006-101 Class SA,		
3.204%, 10/25/36 (b)	32,636	2,622,312
Fannie Mae Trust Series G-7 Class S, 116.20%, 3/25/21 (a)	-(f)	5,146
Fannie Mae Trust Series G-10 Class S, 0.575%,		
5/25/21 (b)	889	15,423
Fannie Mae Trust Series G-12 Class S, 0.608%, 5/25/21 (b)	749	12,686
Fannie Mae Trust Series G-17 Class S, 0.58%,	743	12,000
6/25/21 (b)	448	7,133
Fannie Mae Trust Series G-33 Class PV,		
1.078%, 10/25/21 (b)	590	14,435
Fannie Mae Trust Series G-49 Class S,	(6)	
778.05%, 12/25/21 (a) Fannie Mae Trust Series G-50 Class G,	-(f)	6,512
1.159%, 12/25/21 (b)	369	5,616
Fannie Mae Trust Series G92-5 Class H, 9%,		3,010
1/25/22 (b)	172	37,655
Fannie Mae Trust Series G92-12 Class C, 1.017%, 2/25/22 (b)	447	10,408
Fannie Mae Trust Series G92-59 Class S,		,
5.023%, 10/25/22 (b)	3,280	434,916
Fannie Mae Trust Series G92-60 Class SB,		
1.60%, 10/25/22 (a)	490	20,204
Fannie Mae Trust Series G93-2 Class KB, 0%, 1/25/23 (g)	270	219,383
Freddie Mac Multiclass Certificates Series 19	270	219,303
Class F, 8.50%, 3/15/20	154	161,993
Freddie Mac Multiclass Certificates Series 19		
Class R, 9.757%, 3/15/20 (b)(h)	15	2,438
Freddie Mac Multiclass Certificates Series 40	6.40	676.460
Class K, 6.50%, 8/17/24 Fraddio Mac Multiplace Cortificator Sories 60	649	676,462
Freddie Mac Multiclass Certificates Series 60 Class HS, 1.125%, 4/25/24 (b)	602	2,747
Freddie Mac Multiclass Certificates Series 75	002	۵,1 ٦1
Class R, 9.50%, 1/15/21 (b)(h)	-(f)	4

Freddie Mac Multiclass Certificates Seri	ies 75	
Class RS, 18.477%, 1/15/21 (h)	-(f)	4
Freddie Mac Multiclass Certificates Seri	ies 173	
Class R, 0%, 11/15/21 (b)(h)	23	23
Freddie Mac Multiclass Certificates Seri	ies 173	
Class RS, 9.142%, 11/15/21 (h)	-(f)	22

BlackRock Income Trust, Inc. Schedule of Investments July 31, 2008 (Unaudited) (Percentages shown are based on Net Assets) **U.S. Government Agency**

Mortgage-Backed Securities - Collateralized Mortgage Obligations	Par (000)	Value
Freddie Mac Multiclass Certificates Series 1	L76	
Class M, 1.01%, 7/15/21 (b)	\$ 45	\$ 849
Freddie Mac Multiclass Certificates Series 1		
Class U, 1.009%, 2/15/22 (b)	5	97
Freddie Mac Multiclass Certificates Series 2		
Class R, 98.523%, 12/15/22 (b)	2	24
Freddie Mac Multiclass Certificates Series 2 Class IO, 6%, 5/01/29 (b)	1,525	390,901
Freddie Mac Multiclass Certificates Series 1043 Class H, 0.022%, 2/15/21 (b)	12,399	17,102
Freddie Mac Multiclass Certificates Series		
1054 Class I, 0.435%, 3/15/21 (b)	131	1,442
Freddie Mac Multiclass Certificates Series 1056 Class KD, 1.085%, 3/15/21 (b)	107	2,514
Freddie Mac Multiclass Certificates Series		
1057 Class J, 1.008%, 3/15/21 (b)	133	2,690
Freddie Mac Multiclass Certificates Series		
1148 Class E, 0.593%, 10/15/21 (b)	373	6,327
Freddie Mac Multiclass Certificates Series	20	20.600
1160 Class F, 29.678%, 10/15/21 (a) Freddie Mac Multiclass Certificates Series	29	38,608
1179 Class O, 1.009%, 11/15/21 (b)	52	270
Freddie Mac Multiclass Certificates Series 1418 Class M, 0%, 11/15/22 (g)	134	109,384
Freddie Mac Multiclass Certificates Series 1571 Class G, 0%, 8/15/23 (g)	577	439,724
Freddie Mac Multiclass Certificates Series		·
1598 Class J, 6.50%, 10/15/08	211	210,810
Freddie Mac Multiclass Certificates Series 1616 Class SB, 8.50%, 11/15/08 (a)	20	19,927
Freddie Mac Multiclass Certificates Series	20	13,321
1691 Class B, 0%, 3/15/24 (g)	1,819	1,426,975
Freddie Mac Multiclass Certificates Series 1706 Class IA, 7%, 10/15/23 (b)	78	1,435
Freddie Mac Multiclass Certificates Series	, 0	2, 100
1720 Class PK, 7.50%, 1/15/24 (b)	39	2,305
Freddie Mac Multiclass Certificates Series 1739 Class B, 0%, 2/15/24 (g)	153	142,490
Freddie Mac Multiclass Certificates Series	133	112,130
1914 Class PC, 0.75%, 12/15/11 (b)	1,925	15,614
Freddie Mac Multiclass Certificates Series 1961 Class H, 6.50%, 5/15/12	225	227,964
Freddie Mac Multiclass Certificates Series	223	221,304
2218 Class Z, 8.50%, 3/15/30	9,012	9,744,105
Freddie Mac Multiclass Certificates Series 2296 Class SA, 2.139%, 3/15/16 (b)	584	42,956

Freddie Mac Multiclass Certificates Series		
2431 Class Z, 6.50%, 6/15/32	11,350	11,795,270
Freddie Mac Multiclass Certificates Series		
2444 Class ST, 2.359%, 9/15/29 (b)	235	7,946
Freddie Mac Multiclass Certificates Series		
2542 Class MX, 5.50%, 5/15/22 (b)	1,205	180,140

BlackRock Income Trust, Inc.
Schedule of Investments July 31, 2008 (Unaudited) (Percentages shown are based on Net Assets)

-	U.S. Government Agency Mortgage-Ba	cked	J u	
	Securities - Collateralized Mortgage		Par	
	Obligations		(000)	Value
	Freddie Mac Multiclass Certificates Series			
	2542 Class UC, 6%, 12/15/22	\$	10,200	\$ 10,579,842
	Freddie Mac Multiclass Certificates Series			
	2545 Class NI, 5.50%, 3/15/22 (b)		2,065	252,894
	Freddie Mac Multiclass Certificates Series			
	2559 Class IO, 5%, 8/15/30 (b)		427	7,143
	Freddie Mac Multiclass Certificates Series			
	2561 Class EW, 5%, 9/15/16 (b)		3,253	247,736
	Freddie Mac Multiclass Certificates Series			
	2564 Class NC, 5%, 2/15/33		928	847,989
	Freddie Mac Multiclass Certificates Series			
	2611 Class QI, 5.50%, 9/15/32 (b)		9,479	1,690,415
	Freddie Mac Multiclass Certificates Series			
	2630 Class PI, 5%, 8/15/28 (b)		4,251	415,216
	Freddie Mac Multiclass Certificates Series			
	2647 Class IV, 1.959%, 7/15/33 (b)		16,307	3,158,725
	Freddie Mac Multiclass Certificates Series			
	2653 Class MI, 5%, 4/15/26 (b)		2,677	284,717
	Freddie Mac Multiclass Certificates Series			
	2658 Class PI, 4.50%, 6/15/13 (b)		1,315	9,904
	Freddie Mac Multiclass Certificates Series			
	2672 Class TQ, 5%, 3/15/23 (b)		1,477	20,039
	Freddie Mac Multiclass Certificates Series			
	2687 Class IL, 5%, 9/15/18 (b)		3,633	233,684
	Freddie Mac Multiclass Certificates Series			0.500
	2693 Class IB, 4.50%, 6/15/13 (b)		1,010	6,563
	Freddie Mac Multiclass Certificates Series		1 071	124 550
	2694 Class LI, 4.50%, 7/15/19 (b)		1,971	134,550
	Freddie Mac Multiclass Certificates Series		11 100	11 000 055
	2758 Class KV, 5.50%, 5/15/23		11,100	11,080,055
	Freddie Mac Multiclass Certificates Series		1 572	1 560 174
	2765 Class UA, 4%, 3/15/11 Freddie Mac Multiclass Certificates Series		1,573	1,560,174
			4,359	2 425 157
	2769 Class SQ, 7.237%, 2/15/34 (a) Freddie Mac Multiclass Certificates Series		4,339	2,425,157
	2773 Class OX, 5%, 2/15/18 (b)		3,749	378,570
	Freddie Mac Multiclass Certificates Series		3,749	376,370
	2780 Class SM, 1.348%, 4/15/34 (b)		15,797	1,054,915
	Freddie Mac Multiclass Certificates Series		13,737	1,054,915
	2825 Class NI, 5.50%, 3/15/30 (b)		6,727	1,286,520
	Freddie Mac Multiclass Certificates Series		0,727	1,200,520
	2827 Class SR, 1.348%, 1/15/22 (b)		10,232	753,682
	Freddie Mac Multiclass Certificates Series		10,232	755,002
	2840 Class SK, 11.121%, 8/15/34 (a)		1,951	1,425,652
	Freddie Mac Multiclass Certificates Series		1,551	1, .23,032
	2861 Class AX, 7.10%, 9/15/34 (a)		573	527,775
	==== 0.000 / 0., / 1±0/0, 0/±0/0 ((u)		5,5	527,775

Freddie Mac Multiclass Certificates Series		
2865 Class SR, 1.908%, 10/15/33 (b)	17,570	2,664,323
Freddie Mac Multiclass Certificates Series		
2865 Class SV, 2.753%, 10/15/33 (b)	11,899	2,758,841
Freddie Mac Multiclass Certificates Series		
2927 Class BZ, 5.50%, 2/15/35	2,469	2,260,338

BlackRock Income Trust, Inc. Schedule of Investments July 31, 2008 (Unaudited) (Percentages

Schedule of Investments July 31, 2008 (Unaudite		n are based o	on Net Assets)
	U.S. Government Agency Mortgage-Backed Securities - Collateralized		
	Mortgage	Par	
	Obligations	(000)	Value
	Freddie Mac Multiclass	(000)	Value
	Certificates Series		
	2933 Class SL, 2.914%,	1000	140 410
		\$ 1,969	\$ 140,419
	Freddie Mac Multiclass Certificates Series		
	2949 Class IO, 5.50%,		
	3/15/35 (b)	1,559	334,699
	Freddie Mac Multiclass		
	Certificates Series		
	2990 Class WR, 1.929%,	20.702	2 570 727
	6/15/35 (b) Freddie Mac Multiclass	29,792	2,578,727
	Certificates Series		
	3010 Class SC, 10.583%,		
	3/15/34 (a)	1,325	1,365,841
	Freddie Mac Multiclass	1,525	2,303,012
	Certificates Series		
	3061 Class BD, 7.50%,		
	11/15/35	3,641	3,899,745
	Freddie Mac Multiclass		
	Certificates Series 3167 Class SX, 22.699%,		
	6/15/36 (a)	526	538,175
	Freddie Mac Multiclass		
	Certificates Series		
	3225 Class EY, 1.638%,	01.126	6 201 044
	10/15/36 (b) Freddie Mac Multiclass	81,136	6,281,844
	Certificates Series		
	3299 Class TI, 5%, 4/15/37		
	(b)	3,183	738,240
	Freddie Mac Multiclass		
	Certificates Series T-8		
	Class A10, 0%, 11/15/28 (g)	207	158,613
	Freddie Mac Multiclass		
	Certificates Series T-		
	11 Class A9, 2.265%, 1/25/28	2 707	2 276 672
	(a) Ginnie Mae Trust Series 1996-	3,707 5	3,276,673
	Class Z, 7%,	_	
	5/16/26	915	962,362
	Ginnie Mae Trust Series 2001-		302,302
	Class PB,	-	
	6.50%, 7/20/31	1,513	1,563,527
	Ginnie Mae Trust Series 2003-58 Class IT,		
	5.50%, 7/20/33 (b)	1,639	252,631

	Ginnie Mae Trust Series 2003-89 Class SA,		
	0.84%, 10/16/33 (b) Ginnie Mae Trust Series 2004-18 Class VC, 5%,	14,642	884,316
	3/16/15	6,690	6,752,181
	Ginnie Mae Trust Series 2004-39 Class ID, 5%,		
	5/20/33 (b)	1,500	381,182
	Ginnie Mae Trust Series 2004-89 Class PE, 6%,		
	10/20/34	3,638	3,729,407
	Ginnie Mae Trust Series 2005-18 Class SL,		
	1.203%, 2/20/35 (b)	14,281	850,562
	Ginnie Mae Trust Series 2005-47 Class SP,		
	0.853%, 8/20/32 (b)	17,393	839,154
	Total U.S. Government		
	Agency Mortgage-		
	Backed Securities -		
	Collateralized Mortgage Obligations - 39.7%		169,890,093
	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency	<i>(</i>	169,890,093
	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency Mortgage-	1	169,890,093
	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency Mortgage- Backed Securities	1	169,890,093
Collateralized Mortgage Obligations - 22.9%	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency Mortgage- Backed Securities ABN AMRO Mortgage Corp.	1	169,890,093
Collateralized Mortgage Obligations - 22.9%	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency Mortgage- Backed Securities ABN AMRO Mortgage Corp. Series 2003-4 Class	335	
Collateralized Mortgage Obligations - 22.9%	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency Mortgage- Backed Securities ABN AMRO Mortgage Corp.		169,890,093 2,214
Collateralized Mortgage Obligations - 22.9%	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency Mortgage- Backed Securities ABN AMRO Mortgage Corp. Series 2003-4 Class A2, 5.50%, 3/25/33 (b) Banc of America Funding Corp.		
Collateralized Mortgage Obligations - 22.9%	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency Mortgage- Backed Securities ABN AMRO Mortgage Corp. Series 2003-4 Class A2, 5.50%, 3/25/33 (b) Banc of America Funding Corp. Series 2007-2 Class 1A19, 0%, 3/25/37 (b) Banc of America Funding Corp.	335	2,214
Collateralized Mortgage Obligations - 22.9%	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency Mortgage- Backed Securities ABN AMRO Mortgage Corp. Series 2003-4 Class A2, 5.50%, 3/25/33 (b) Banc of America Funding Corp. Series 2007-2 Class 1A19, 0%, 3/25/37 (b) Banc of America Funding Corp. Series 2007-5	335	2,214
Collateralized Mortgage Obligations - 22.9%	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency Mortgage- Backed Securities ABN AMRO Mortgage Corp. Series 2003-4 Class A2, 5.50%, 3/25/33 (b) Banc of America Funding Corp. Series 2007-2 Class 1A19, 0%, 3/25/37 (b) Banc of America Funding Corp. Series 2007-5 Class 4A3, 3.655%, 7/25/37	335 103,955	2,214
Collateralized Mortgage Obligations - 22.9%	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency Mortgage- Backed Securities ABN AMRO Mortgage Corp. Series 2003-4 Class A2, 5.50%, 3/25/33 (b) Banc of America Funding Corp. Series 2007-2 Class 1A19, 0%, 3/25/37 (b) Banc of America Funding Corp. Series 2007-5	335	2,214
Collateralized Mortgage Obligations - 22.9%	Collateralized Mortgage Obligations - 39.7% Non-U.S. Government Agency Mortgage- Backed Securities ABN AMRO Mortgage Corp. Series 2003-4 Class A2, 5.50%, 3/25/33 (b) Banc of America Funding Corp. Series 2007-2 Class 1A19, 0%, 3/25/37 (b) Banc of America Funding Corp. Series 2007-5 Class 4A3, 3.655%, 7/25/37 (b) Banc of America Mortgage Securities Inc. Series	335 103,955	2,214

BlackRock Income Trust, Inc.

Name	Schedule of Investments In	•	(Percentages shown ar	e hased or	Not Assets)
Securities Bear Stearns Asset Backed Securities Series 2007-ACZ Class X. 0.25%, 3/25/37 (b) \$ 24,127 \$ 239,060 Citi Mortgage Alternative Loan Trust Series 2007-AC Class 1A7, 6%, 5/25/37 (b) 1,928 248,951 Citigroup Mortgage Loan Trust, Inc. Series 2005-12 Class 1A2, 16.15%, 8/25/37 (b) 22,985 780,164 Collateralized Mortgage Obligation Trust Series 40 Class R. 0.58%, 4/01/18 (b)(h) 289 289 Collateralized Mortgage Obligation Trust Series 42 Class R. 0.58%, 4/01/18 (b)(h) 45 2,893 Countrywide Mortgage Obligation Trust Series 42 Class R. 6%, 10/01/14 (b)(h) 45 2,893 Countrywide Alternative Loan Trust Series 2005-28CB Class 1A5, 5.50%, 8/25/35 3,579 3,131,308 Countrywide Alternative Loan Trust Series 2005-56 Class 1A1, 3,202%, 11/25/36 (a) 4,929 3,210,037 Countrywide Alternative Loan Trust Series 2005-79 Class A2, 2,832%, 1/25/36 (a) 4,213 2,401,513 Countrywide Alternative Loan Trust Series 2005-79 C Class A2, 2,832%, 1/25/36 (a) 4,213 2,401,513 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-6 Class P.0, %, 8/25/33 (g) 4,926 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-19 Class P.0, %, 8/25/33 (g) 4,926 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-19 Class P.0, %, 8/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-19 Class P.0, %, 8/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-19 Class P.0, %, 8/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-19 Class P.0, %, 8/25/33 (g) 1,314 87,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-19 Class P.0, %, 8/25/37 (g) 1,004 614,929 Countrywide Home Loan Mortgage Series 1,005 1,004 1,004 1,004 Countrywide Home Loan Mortgage Pass-Through Trust 1,006 1,004 1,004 1,004 1,004 1,004 1,004	Schedule of investments ju	-	-		i Net Assets,
Bear Steams Asset Backed Securities Series 2007-AC Class X. 0.25%, 3/25/37 (b) \$ 24,127 \$ 239,060 Citi Mortgage Alternative Loan Trust Series 2007-A S Class 1A7, 6%, 5/25/37 (b) 1,928 248,951 Citigroup Mortgage Loan Trust, Inc. Series 2005-12 Class 1A2, 1.615%, 8/25/35 (b) 22,985 780,164 Collateralized Mortgage Obligation Trust Series 40 Class R, 0.58%, 4/01/18 (b)(h) 289 289 Collateralized Mortgage Obligation Trust Series 42 Class R, 6%, 10/01/14 (b)(h) 45 2,893 Countrywide Alternative Loan Trust Series 2005-28CB Class 1A5, 5.50%, 8/25/33 3,579 3,131,308 Countrywide Alternative Loan Trust Series 2005-28CB Class 1A3, 3.202%, 11/25/35 (a) 4,929 3,210,037 Countrywide Alternative Loan Trust Series 2005-59 Class 1A1, 3.202%, 11/25/36 (a) 4,929 3,210,037 Countrywide Alternative Loan Trust Series 2005-79 Class A2, 2.832%, 1/25/36 (a) 4,213 2,401,513 Countrywide Alternative Loan Trust Series 2005-79 Class A2, 2.832%, 1/25/36 (b) 130,947 4,049,620 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-96 Class P0, 0%, 8/25/33 (g) 4,926 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-95 Class P0, 0%, 8/25/33 (g) 4,926 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-95 Class P0, 0%, 8/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-95 Class P0, 0%, 9/25/33 (g) 1,100 714,304 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-95 Class P0, 0%, 9/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-95 Class P0, 0%, 9/25/33 (g) 1,314 87,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-95 Class P0, 0%, 9/25/33 (g) 1,314 87,786 1,314 87,786 1,314 87,786 1,314 87,786 1,314 87,786 1,314 87,786 1,314 87,786 1,314 1,314 1,314 1,314 1,314 1,314 1,314 1,314 1,314 1,314 1,314 1,314 1,314 1,314 1,3			Mortgage-backed		Value
2007-AC2 Class X, 0.25%, 3/25/37 (b)		~	ties Series	(000)	Value
Citi Mortgage Alternative Loan Trust Series 2007-AS Class 1A7, 6%, 5/25/37 (b) Citigroup Mortgage Loan Trust, Inc. Series 2005-12 Class 1A2, 1.615%, 8/25/35 (b) 22,985 780,164 Collateralized Mortgage Obligation Trust Series 40 Class R, 0.58%, 4/01/18 (b)(h) 289 Collateralized Mortgage Obligation Trust Series 42 Class R, 6%, 10/01/14 (b)(h) 45 2,893 Countrywide Alternative Loan Trust Series 2005-28CB Class 1A5, 5.50%, 8/25/35 Countrywide Alternative Loan Trust Series 2005-28CB Class 1A3, 5.50%, 8/25/35 Countrywide Alternative Loan Trust Series 2005-56 Class 1A1, 3.202%, 11/25/35 (a) 4,929 3,210,037 Countrywide Alternative Loan Trust Series 2005-72 Class A2, 2.832%, 11/25/36 (a) 4,213 2,401,513 Countrywide Alternative Loan Trust Series 2005-79 Class A2, 2.832%, 11/25/36 (b) 3,317,268 Countrywide Alternative Loan Trust Series 2005-99 Class A2, 0%, 12/25/36 (b) 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-96 Class PO, 0%, 6/25/33 (g) 4,926 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 6/25/33 (g) 4,926 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 7/25/33 (g) 4,926 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 7/25/33 (g) 5,044 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 7/25/33 (g) 5,1314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 7/25/31 (g) 5,1314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 7/25/31 (g) 7,14,304 Puetiche Alt-A Securities Inc. Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 7/25/33 (g) 7,14,304 Puetiche Alt-A Securities Inc. Mortgage Series 2005-AR5 Class 2,0 5,50%, 10/25/21 7,14,304 7,14,304 7,14,304 7,14,304 7,14,304 7,14,304 7,14,304 7,14,305 7,14,				24,127	\$ 239,060
2007-A5 Class 1A7, 6%, 5/25/37 (b)				,	, ,
Citigroup Mortgage Loan Trust, Inc. Series 2005-12 Class 1A2, 1.615%, 8/25/35 (b)				1,928	248,951
Collateralized Mortgage Obligation Trust Series 40 Class R, 0.58%, 4/01/18 (b)(h) Collateralized Mortgage Obligation Trust Series 42 Class R, 6%, 10/01/14 (b)(h) Countrywide Alternative Loan Trust Series 2005-26 Class 1A5, 5.50%, 8/25/35 Countrywide Alternative Loan Trust Series 2005-26 Class 1A5, 5.50%, 8/25/35 (a) Countrywide Alternative Loan Trust Series 2005-56 Class 1A1, 3.202%, 11/25/35 (a) Countrywide Alternative Loan Trust Series 2005-72 Class A2, 2.832%, 1/25/36 (a) Countrywide Alternative Loan Trust Series 2005-72 Class A2, 0.8, 1/25/36 (b) Countrywide Alternative Loan Trust Series 2005-79 Class A2, 0.8, 1/25/36 (b) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class P0, 0%, 8/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-14 Class P0, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 7/25/36 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-16 Class P0, 0%, 7/25/23 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-17 (a) Deutsche Alt-A Securities Inc. Mortgage Series 2006-RA5 Class 22A, 5.50%, 10/25/21 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) Trist Horizon Miternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-RA3 Class 1A4, 0.628%, 5/25/36 (b) First Horizon Alternative Mortgage Securities Series 2006-RA3 Class 1A7, 0.7428/, 10/25/35 (a) First Mortg		Citigroup Mortgage Loan Trust, Inc	c. Series		
40 Class R, 0.58%, 4/01/18 (b)(h) 289 289 Collateralized Mortgage Obligation Trust Series 42 Class R, 6%, 10/01/14 (b)(h) 45 2,893 Countrywide Alternative Loan Trust Series 2005-28CB Class 1A5, 5.50%, 8/25/35 3,579 3,131,308 Countrywide Alternative Loan Trust Series 2005-56 Class 1A1, 3.202%, 11/25/35 (a) 4,929 3,210,037 Countrywide Alternative Loan Trust Series 2005-76 Class A2, 8.832%, 1/25/36 (a) 4,929 3,210,037 Countrywide Alternative Loan Trust Series 2005-79 Class A2, 2.832%, 1/25/36 (a) 4,213 2,401,513 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class P0, 0%, 8/25/33 (g) 4,926 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-14 Class P0, 0%, 6/25/33 (g) 4,926 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 6/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 7/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 7/25/32 (g) 1,007 714,304 Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 1,878 1,721,735 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) 1,878 1,721,735 Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/23/17 (g) 206 179,836 First Borston Mortgage Securities Corp. Series C Class 1-0, 10,965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class 1A4, 0.626%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 2005-6 Class 10, 0,97%, 6/19/27 (b) 66,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2,742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series		2005-12 Class 1A2, 1.615%, 8/25/	35 (b)	22,985	780,164
Collateralized Mortgage Obligation Trust Series 42 Class R, 6%, 10/01/14 (b)(h) Countrywide Alternative Loan Trust Series 2005-28CB Class 1A5, 5.50%, 8/25/35 Countrywide Alternative Loan Trust Series 2005-56 Class 1A1, 3.202%, 11/25/35 (a) Countrywide Alternative Loan Trust Series 2005-72 Class A2, 2.832%, 11/25/36 (a) Countrywide Alternative Loan Trust Series 2005-79 Class A2, 2.832%, 11/25/36 (a) Countrywide Alternative Loan Trust Series 2005-79 Class A2, 0%, 1/25/36 (b) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class P0, 0%, 8/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-14 Class P0, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 9/25/23 (g) Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 Drexel Burnham Lambert CMO Trust Series Class 1, 0%, 9/23/17 (g) Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/23/17 (g) Drexel Burnham Lambert CMO Trust Series C Class I-0, 10,965%, 4/25/17 (b) First Boston Mortgage Securities Corp. Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) First Boston Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Drexel Burnham Lome Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Homebanc Mortgage Trust Series 1998-5 Class D, 0, 9/79%, 6/19/27 (b) Homebanc Mortgage Loan Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) Hodwac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997		Collateralized Mortgage Obligation	n Trust Series		
42 Class R, 6%, 10/01/14 (b)(h) Countrywide Alternative Loan Trust Series 2005-26C Class 1A5, 5.50%, 8/25/35 Countrywide Alternative Loan Trust Series 2005-56 Class 1A1, 3.202%, 11/25/35 (a) Countrywide Alternative Loan Trust Series 2005-72 Class A2, 2.832%, 1/25/36 (a) Countrywide Alternative Loan Trust Series 2005-72 Class A2, 2.832%, 1/25/36 (a) Countrywide Alternative Loan Trust Series 2005-79 Class A2, 0%, 1/25/36 (b) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class PO, 0%, 8/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class PO, 0%, 8/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-34 Class PO, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-36 Class PO, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-36 Class PO, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-36 Class PO, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-36 Class PO, 0%, 9/25/23 (g) Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/23/17 (g) Prist Boston Mortgage Securities Corp. Series C Class 1-0, 10.965%, 4/25/17 (b) First Horizon Alternative Mortgage Securities Series 2005-FAP Class 1A7, 0%, 10/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FAP Class 1A4, 0.628%, 5/25/36 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class 1A4, 0.628%, 5/25/36 (b) 19,225 GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) Homebanc Mortgage Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) Homebanc Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				289	289
Countrywide Alternative Loan Trust Series 2005-28CB Class 1A5, 5.50%, 8/25/35 Countrywide Alternative Loan Trust Series 2005-56 Class 1A1, 3.202%, 11/25/35 (a) Countrywide Alternative Loan Trust Series 2005-72 Class A2, 2.832%, 1/25/36 (a) Countrywide Alternative Loan Trust Series 2005-72 Class A2, 2.832%, 1/25/36 (b) Countrywide Alternative Loan Trust Series 2005-79 Class A2, 0%, 1/25/36 (b) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class PO, 0%, 8/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-14 Class PO, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 7/25/23 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 9/25/23 (g) Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) First Boston Mortgage Securities Corp. Series C Class I-0, 10.965%, 4/25/17 (b) First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class 1A4, 0.628%, 5/25/36 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class 1A4, 0.628%, 5/25/36 (b) Till 10/25/25 (b) CSMPS Mortgage Loan Trust Series 1998-5 Class Do. 9.97%, 6/19/27 (b) Homebanc Mortgage Trust Series 1998-5 Class A1, 2.742%, 10/25/35 (a) Hodymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997		Collateralized Mortgage Obligation	n Trust Series		
2005-28CB Class 1A5, 5.50%, 8/25/35 Countrywide Alternative Loan Trust Series 2005-56 Class 1A1, 3.202%, 11/25/35 (a) Countrywide Alternative Loan Trust Series 2005-79 C Class A2, 2.832%, 1/25/36 (a) Countrywide Alternative Loan Trust Series 2005-79 C Class A2, 2.832%, 1/25/36 (b) Countrywide Home Loan Trust Series 2005-79 C Class A2, 0%, 1/25/36 (b) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class P0, 0%, 8/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-14 Class P0, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-18 Class P0, 0%, 9/25/23 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-18 Class P0, 0%, 9/25/23 (g) Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) Class 1, 0%, 9/23/17 (g) Class 1, 0%, 9/23/17 (g) Class 1, 0%, 9/01/18 (g) Class 1, 0%, 9/01/18 (g) Class 1-0, 10.965%, 4/25/17 (b) First Boston Mortgage Securities Corp. Series C Class 1-0, 10.965%, 4/25/17 (b) First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Class 1, 0/25/35 (a) Class 1, 0/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-RA2 Class 1A4, 0.628%, 5/25/36 (b) Class 1, 0/25/35 (a) Class 1, 0/25/35 (a) Class 1, 0/25/35 (a) Class 1, 0/25/35 (a) Class 1, 0/25/35 (b) Class 1, 0/25/35 (a) Class 1, 0/25/35 (a) Class 1, 0/25/35 (a) Class 1, 0/25/35 (a) Class 1, 0/2				45	2,893
Countrywide Alternative Loan Trust Series 2005-56 Class 1A1, 3.202%, 11/25/35 (a) 4,929 3,210,037 Countrywide Alternative Loan Trust Series 2005-72 Class A2, 2.832%, 11/25/36 (a) 4,213 2,401,513 Countrywide Alternative Loan Trust Series 2005-79 Class A2, 0%, 1/25/36 (b) 130,947 4,049,620 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class P0, 0%, 8/25/33 (g) 4,926 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J4 Class P0, 0%, 6/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class P0, 0%, 6/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class P0, 0%, 7/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J8 Class P0, 0%, 9/25/23 (g) 1,100 714,304 Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 1,878 1,721,735 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) 18 17,934 Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/23/17 (g) 18 17,934 Drexel Burnham Lambert CMO Trust Series C Class I-0, 10.965%, 4/25/17 (b) 66 15,903 First Boston Mortgage Securities Corp. Series C Class I-0, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0,97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997					
2005-56 Class 1A1, 3.202%, 11/25/35 (a) 4,929 3,210,037				3,579	3,131,308
Countrywide Alternative Loan Trust Series 2005-72 Class A2, 2.832%, 1/25/36 (a) 4,213 2,401,513 Countrywide Alternative Loan Trust Series 2005-79C Class A2, 0%, 1/25/36 (b) 130,947 4,049,620 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class P0, 0%, 8/25/33 (g) 4,926 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-14 Class P0, 0%, 6/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 7/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class P0, 0%, 7/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-16 Class P0, 0%, 9/25/23 (g) 1,100 714,304 Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 1,878 1,721,735 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) 18 17,934 Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/21/18 (g) 206 179,836 First Boston Mortgage Securities Corp. Series C Class -0, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class 1A4, 0%, 10/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Inan Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-RA3 Class AAX, 0.165%, 1/25/37 (b) 146,786 579,997					
2005-72 Class A2, 2.832%, 1/25/36 (a) 4,213 2,401,513 Countrywide Alternative Loan Trust Series 2005-79C Class A2, 0%, 1/25/36 (b) 130,947 4,049,620 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class PO, 0%, 8/25/33 (g) 4,926 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-14 Class PO, 0%, 6/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-15 Class PO, 0%, 7/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class PO, 0%, 7/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class PO, 0%, 9/25/23 (g) 1,100 714,304 Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 1,878 1,721,735 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) 18 17,934 Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/23/17 (g) 18 17,934 Drexel Burnham Lambert CMO Trust Series C Class 1-0, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Mortgage Securities Corp. Series C Class 1-0, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				4,929	3,210,037
Countrywide Alternative Loan Trust Series 2005-79C Class A2, 0%, 1/25/36 (b) 130,947 4,049,620 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class PO, 0%, 8/25/33 (g) 4,926 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-34 Class PO, 0%, 6/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-34 Class PO, 0%, 6/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-35 Class PO, 0%, 7/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-38 Class PO, 0%, 9/25/23 (g) 1,100 714,304 Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 1,878 1,721,735 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) 18 17,934 Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/23/17 (g) 206 179,836 First Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class A4, 0,628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 1O, 0,97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Frust Series 2005-FA2 Class A4, 0,628%, 5/25/36 (b) 5,246 4,317,514 Indymac Index Mortgage Ioan Trust Series 2005-A Class A1, 2,742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Ioan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				4 2 1 2	2 401 512
2005-79C Class A2, 0%, 1/25/36 (b) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class PO, 0%, 8/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J4 Class PO, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class PO, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class PO, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J8 Class PO, 0%, 9/25/23 (g) Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) Trexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) First Boston Mortgage Securities Corp. Series C Class 1-O, 10.965%, 4/25/17 (b) First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA2 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-FA2 Class A2, 0%, 12/25/35 (b) GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) A1, 2742%, 10/25/35 (a) Hodymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				4,213	2,401,513
Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-26 Class PO, 0%, 8/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J4 Class PO, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class PO, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class PO, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J8 Class PO, 0%, 9/25/23 (g) Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) Class 1, 0%, 9/01/18 (g) Drexel Burnham Lambert CMO Trust Series V Class 1-0, 10.965%, 4/25/17 (b) First Boston Mortgage Securities Corp. Series C Class 1-0, 10.965%, 4/25/17 (b) First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) Homebanc Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				120.047	4.040.630
Series 2003-26 Class PO, 0%, 8/25/33 (g) 4,926 3,317,268 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J4 Class PO, 0%, 6/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class PO, 0%, 7/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J6 Class PO, 0%, 7/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J8 Class PO, 0%, 9/25/23 (g) 1,100 714,304 Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 1,878 1,721,735 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) 18 17,934 Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) 206 179,836 First Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-RA3 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				130,947	4,049,620
Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J4 Class PO, 0%, 6/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class PO, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class PO, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J8 Class PO, 0%, 9/25/23 (g) Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) Class 1, 0%, 9/01/18 (g) Drexel Burnham Lambert CMO Trust Series C Class I-O, 10.965%, 4/25/17 (b) First Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Drexel Burnham Lambert CMO Trust Series 1998-5 Class Drexel Burnham Lambert CMO Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) Drexel Burnham Lambert CMO Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) Drexel Burnham Lambert CMO Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) Drexel Burnham Lambert CMO Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) Drexel Burnham Lambert CMO Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) Drexel Burnham Lambert CMO Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) Drexel Burnham Lambert CMO Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) Drexel Burnham Lambert CMO Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) Drexel Burnham Lambert CMO Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) Drexel Burnham Lambert CMO Trust Series 2005-ACM 2006-AR33 Class 4AX, 0.165%			-	4 926	3 317 268
Series 2003-J4 Class PO, 0%, 6/25/33 (g) 1,004 614,929 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class PO, 0%, 7/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J8 Class PO, 0%, 9/25/23 (g) 1,100 714,304 Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 1,878 1,721,735 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) 18 17,934 Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) 206 179,836 First Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				4,320	3,317,200
Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J5 Class PO, 0%, 7/25/33 (g) Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J8 Class PO, 0%, 9/25/23 (g) Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) Class 1, 0%, 9/23/17 (g) Class 1, 0%, 9/01/18 (g) Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) Class I-O, 10.965%, 4/25/17 (b) First Boston Mortgage Securities Corp. Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) CSMPS Mortgage Loan Trust Series 1998-5 Class IO, 0.97%, 6/19/27 (b) Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) S79,997			-	1 004	614 929
Series 2003-J5 Class PO, 0%, 7/25/33 (g) 1,314 887,786 Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J8 Class PO, 0%, 9/25/23 (g) 1,100 714,304 Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 1,878 1,721,735 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) 18 17,934 Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) 206 179,836 First Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997		•		1,004	014,323
Countrywide Home Loan Mortgage Pass-Through Trust Series 2003-J8 Class PO, 0%, 9/25/23 (g) 1,100 714,304 Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 1,878 1,721,735 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) 18 17,934 Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) 206 179,836 First Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 1O, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997			-	1.314	887.786
Series 2003-J8 Class PO, 0%, 9/25/23 (g) 1,100 714,304 Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 1,878 1,721,735 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) 18 17,934 Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) 206 179,836 First Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				,-	,
Deutsche Alt-A Securities Inc. Mortgage Series 2006-AR5 Class 22A, 5.50%, 10/25/21 Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) Class 1, 0%, 9/01/18 (g) First Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) General Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) GSMPS Mortgage Loan Trust Series 1998-5 Class IO, 0.97%, 6/19/27 (b) Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) Logotham Andreade Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997			-	1,100	714,304
Drexel Burnham Lambert CMO Trust Series K Class 1, 0%, 9/23/17 (g) Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) Class 1, 0%, 9/01/18 (g) Eirst Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) Eirst Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) Eirst Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/37 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/37 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/37 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/37 (b) Eirst Horizon Alternativ		Deutsche Alt-A Securities Inc. Mor	tgage Series		
Class 1, 0%, 9/23/17 (g) Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) Eirst Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) Eirst Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) Eirst Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/37 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/37 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/37 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/37 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/37 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/37 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/37 (b) Eirst Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A		2006-AR5 Class 22A, 5.50%, 10/2	5/21	1,878	1,721,735
Drexel Burnham Lambert CMO Trust Series V Class 1, 0%, 9/01/18 (g) 206 179,836 First Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997		Drexel Burnham Lambert CMO Tru	ust Series K		
Class 1, 0%, 9/01/18 (g) First Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-FA2 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) GSMPS Mortgage Loan Trust Series 1998-5 Class IO, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997		Class 1, 0%, 9/23/17 (g)		18	17,934
First Boston Mortgage Securities Corp. Series C Class I-O, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class IO, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997		Drexel Burnham Lambert CMO Tru	ust Series V		
Class I-O, 10.965%, 4/25/17 (b) 66 15,903 First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class IO, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				206	179,836
First Horizon Alternative Mortgage Securities Series 2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 1O, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997			Corp. Series C		
2005-FA7 Class 1A7, 0%, 10/25/35 (b) 68,728 2,011,107 First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class 10, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				66	15,903
First Horizon Alternative Mortgage Securities Series 2005-FA9 Class A2, 0%, 12/25/35 (b) 168,744 5,714,155 First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class IO, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997					
2005-FA9 Class A2, 0%, 12/25/35 (b) First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) GSMPS Mortgage Loan Trust Series 1998-5 Class IO, 0.97%, 6/19/27 (b) Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 168,744 5,714,155 19,225 1,018,552 6,829 132,483 5,246 4,317,514 11,514				68,728	2,011,107
First Horizon Alternative Mortgage Securities Series 2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class IO, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				160 744	F 71 4 1 F F
2006-FA2 Class 1A4, 0.628%, 5/25/36 (b) 19,225 1,018,552 GSMPS Mortgage Loan Trust Series 1998-5 Class IO, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				168,744	5,/14,155
GSMPS Mortgage Loan Trust Series 1998-5 Class IO, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				10 225	1 010 552
IO, 0.97%, 6/19/27 (b) 6,829 132,483 Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997				19,223	1,010,332
Homebanc Mortgage Trust Series 2005-4 Class A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997			.3 1990-J Class	6 820	132 /183
A1, 2.742%, 10/25/35 (a) 5,246 4,317,514 Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997			2005-4 Class	0,023	132,403
Indymac Index Mortgage Loan Trust Series 2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997			2003-7 Clu33	5 246	4 317 514
2006-AR33 Class 4AX, 0.165%, 1/25/37 (b) 146,786 579,997			ıst Series	3,270	1,511,517
				146,786	579.997
					,

S1 Class 3A1A, 5.35%, 3/25/36 (a)	2,202	2,208,198
JPMorgan Mortgage Trust Series 2005-S1 Class		
2A1, 8%, 1/25/35	6,101	6,086,176
JPMorgan Mortgage Trust Series 2006-A7 Class		
2A2, 5.801%, 1/25/37 (a)	1,419	1,346,129

BlackRock Income Trust, Inc.

Securities Kidder Peabody Acceptance Corp Series 1993-1 Class A6, 12.031%, 8/25/23 (a) \$ 105 \$ 105,650 Kidder Peabody Mortgage Assets Trust Series B Class A2, 9.50%, 4/2218 (b) 50 10,928 Luminent Mortgage Trust Series 2006-A1 Class 24,767 2,999,677 MASTR Adjustable Rate Mortgages Trust Series 2004-3 Class 3AX, 0.977%, 4/25/34 (b) 21,532 273,482 MASTR Alternative Loans Trust Series 2003-7 Class 4A3, 8%, 11/25/18 1,375 1,458,728 MASTR Alternative Loans Trust Series 2003-9 Class 15X2, 6%, 1/25/19 (b) 1,242 203,439 MASTR Alternative Loans Trust Series 2003-9 Class 15X2, 6%, 1/25/19 (b) 1,242 203,439 MASTR Asset Securitization Trust Series 2004-3 Class A34, 5%, 5/25/19 (b) 1,351 192,387 2,386 Morgan Stanley Mortgage Loan Trust Series 2004-3 Class A34, 5%, 5/25/19 (b) 1,351 192,387 Painewebber CMO Trust Series 88M, 13,80%, 9/01/18 (h)(l)(l) 13 0 Residential Accredit Loans, Inc. Series 2005-Q516 Class A2, 0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006-Q03 Class A1, 2,682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006-Q04 Class A2, 2,712%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006-Q04 Class A2, 2, 2712%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006-Q04 Class A2, 2, 2712%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006-Q04 Class A2, 2, 2712%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006-Q05 Residential Funding Securities LLC Series 20	Schedule of Investments July 31, 2008 (Unaudited) (Percentages show Non-U.S. Government Agency Mortgage-Backed	n are based o Par	II NEL ASSELS)
Class A6, 12.031%, 8/25/23 (a) \$ 105 \$ 105,650 Kidder Peabody Mortgage Assets Trust Series B Class A2, 9.50%, 4/22/18 (b) 50 10,928 Luminent Mortgage Trust Series 2006-A1 Class 2A1, 2.642%, 12/25/36 (a) 4,767 2,999,677 MASTR Adjustable Rate Mortgages Trust Series 2004-3 Class 3AX, 0.977%, 4/25/34 (b) 21,532 273,482 MASTR Alternative Loans Trust Series 2003-7 Class 4A3, 8%, 11/25/18 1,375 1,458,728 MASTR Alternative Loans Trust Series 2003-9 Class 15/2, 6%, 1/25/19 (b) 1,242 203,439 MASTR Asset Securitization Trust Series 2004-3 Class 15/2, 6%, 1/25/19 (b) 1,242 203,439 MASTR Asset Securitization Trust Series 2004-3 Class 15/2, 6%, 1/25/19 (b) 1,351 192,387 Painewebber CMO Trust Series 88M, 13.80%, 9/01/18 (h)(i)(i) 13 0 Residential Accredit Loans, Inc. Series 2005-0516 Class A2, 2.0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006-Q03 Class A1, 2.682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006-Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Accredit Loans, Inc. Series 2006-Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Funding Securities LLC Series 2003-RM2 Class A18, 8.0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003-RM2 Class A18, 8.0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003-RM2 Class A18, 8.0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003-RM2 Class A18, 8.0%, 2/25/36 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class A8, 5.50%, 9/25/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class A8, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class A4X, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class A4X, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class A4X, 5.50%, 9/25/35 (b) 5,50%, 9/25/35 (b) 5,50%, 9/25/35 (b) 5,779 Summi		(000)	Value
Kidder Peabody Mortgage Assets Trust Series B Class A2, 9.50%, 4/22/18 (b) 50 10,928 Luminent Mortgage Trust Series 2006-A1 Class 2A1, 2.642%, 12/25/36 (a) 4,767 2,999,677 MASTR Adjustable Rate Mortgages Trust Series 2004-3 Class 3AX, 0.977%, 4/25/34 (b) 21,532 273,482 MASTR Alternative Loans Trust Series 2003-7 Class 4A3, 8%, 11/25/18 1,375 1,458,728 MASTR Alternative Loans Trust Series 2003-9 Class 15X2, 6%, 1/25/19 (b) 1,242 203,439 MASTR Asset Securitization Trust Series 2004-3 Class 4A15, 0%, 3/25/34 (g) 314 78,386 Morgan Stanley Mortgage Loan Trust Series 2004-3 Class 1AX, 5%, 5/25/19 (b) 1,351 192,387 Painewebber CMO Trust Series 88M, 13.80%, 9/01/18 (h)(ii)) 13 0 Residential Accredit Loans, Inc. Series 2005-QS16 Class A2, 0, 0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006-Q03 Class A1, 2,682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006-Q04 Class 2A2, 2,712%, 4/25/46 (a) 3,245 1,914,513 Residential Accredit Loans, Inc. Series 2006-Q04 Class 2A2, 2,712%, 4/25/46 (a) 3,245 1,914,513 Residential Accredit Loans, Inc. Series 2006-Q04 Class A1, 2,682%, 4/25/46 (a) 3,245 1,914,513 Residential Funding Securities LLC Series 2003-RM2 Class 1A8, 0%, 2/25/36 (b) 983 438,407 Residential Funding Securities LLC Series 2003-RM2 Class 1A8, 0%, 5/25/36 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2005-1 R Class 7A8, 5,50%, 5/25/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2005-2 Class AAX, 5,50%, 5/25/36 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2005-2 Class AAX, 5,50%, 3/25/36 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-2 Class AAX, 5,50%, 3/25/36 (b) 4,630 4,259 3,910,500 5,500,500,500,500,500,500,500,500,500,5	Kidder Peabody Acceptance Corp Series 1993-1		
Class A2, 9.50%, 4/22/18 (b) 50 10,928 Luminent Mortgage Trust Series 2006-A1 Class 2A1, 2.642%, 12/25/36 (a) 4,767 2,999,677 MASTR Adjustable Rate Mortgages Trust Series 2004-3 3 Class 3AX, 0.977%, 4/25/34 (b) 21,532 273,482 MASTR Alternative Loans Trust Series 2003-7 Class 4A3, 8%, 11/25/18 1,125/18 1,375 1,458,728 MASTR Alternative Loans Trust Series 2003-9 Class 15X2, 6%, 1/25/19 (b) 1,242 203,439 MASTR Asset Securitization Trust Series 2004-3 Class 15X2, 6%, 1/25/19 (b) 1,242 203,439 MASTR Asset Securitization Trust Series 2004-3 Class 4A15, 0%, 3/25/34 (g) 314 78,386 Morgan Stanley Mortgage Loan Trust Series 2004-3 Class 14X1, 5%, 5/25/19 (b) 1,351 192,387 Painewebber CMO Trust Series 88M, 13,80%, 9/01/18 (h)(i)(j) 13 0 Residential Accredit Loans, Inc. Series 2005- Q516 Class A2, 0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006- Q03 Class A1, 2.682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Acset Securitization Trust Series 2005- ABC Class A18, 8.0%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0,998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2005-10 Class A5, 8.50%, 8/25/36 (b) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class A3, 5.50%, 8/25/36 (b) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class A3, X, 5.50%, 9/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class A3, X, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class A3, X, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class A3, X, 5.50%, 10/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class A3, X, 5.50%, 10/25/35 (b) 4,8	Class A6, 12.031%, 8/25/23 (a)	\$ 105	\$ 105,650
Luminent Mortgage Trust Series 2006-A1 Class 2A1, 2,642%, 12/25/36 (a) 4,767 2,999,677 MASTR Adjustable Rate Mortgages Trust Series 2004-3 Class 3AX, 0,977%, 4/25/34 (b) 21,532 273,482 MASTR Alternative Loans Trust Series 2003-7 Class 4A3, 8%, 11/25/18 1,375 1,458,728 MASTR Alternative Loans Trust Series 2003-9 Class 15X2, 6%, 1/25/19 (b) 1,242 203,439 MASTR Asset Securitization Trust Series 2004-3 Class 4A15, 0%, 3/25/34 (g) 314 78,386 Morgan Stanley Mortgage Loan Trust Series 2004-3 Class 4A15, 0%, 3/25/34 (g) 314 78,386 Morgan Stanley Mortgage Loan Trust Series 2004-3 Class 4A15, 0%, 3/25/34 (g) 1,351 192,387 Painewebber CMO Trust Series 88M, 13,80%, 9/01/18 (h)(i)(i) 13 0 Residential Accredit Loans, Inc. Series 2005-Q516 Class A2, 0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006-Q03 Class A1, 2,682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006-Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006-Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Accredit Loans, Inc. Series 2006-Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Accredit Loans, Inc. Series 2006-Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Funding Securities LLC Series 2003-RM2 Class A15, 8.50%, 5/25/33 9,987 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0,998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2005-10 Class A3X, 5.50%, 9/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 9/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AX, 5.50%, 9/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AX, 5.50%, 9/25/36 (b) 51,050 51,050 51,050 51,050 51,050 51,050 51,050 51,050 51,050 51,050 51,050 51,050 51,050	Kidder Peabody Mortgage Assets Trust Series B		
2A1, 2.642%, 12/25/36 (a) MASTR Adjustable Rate Mortgages Trust Series 2004- 3 Class 3AX, 0.977%, 4/25/34 (b) 21,532 273,482 MASTR Alternative Loans Trust Series 2003-7 Class 15X2, 6%, 1/25/19 (b) ASTR Alternative Loans Trust Series 2003-9 Class 15X2, 6%, 1/25/19 (b) ASTR Alsers Securitization Trust Series 2004-3 Class 4A15, 0%, 3/25/34 (g) MASTR Asset Securitization Trust Series 2004-3 Class 4A15, 0%, 3/25/34 (g) Morgan Stanley Mortgage Loan Trust Series 2004-3 Class 1AX, 5%, 5/25/19 (b) Painewebber CMO Trust Series 88M, 13.80%, 9/01/18 (h)(f)(j) Residential Accredit Loans, Inc. Series 2005- QS16 Class A2, 0%, 11/25/35 (b) Residential Accredit Loans, Inc. Series 2006- Q03 Class A1, 2.682%, 4/25/46 (a) Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) Residential Funding Securities ELC Series 2003- RM2 Class A15, 8.50%, 5/25/33 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2005-10 Class AX, 5.50%, 9/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2005-10 Class AX, 5.50%, 9/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-20 Class AX, 5.50%, 9/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-20 Class AX, 5.50%, 9/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-20 Class AX, 5.50%, 9/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class AX, 5.50%, 9/25/36 (b) Structured Mortgage As	Class A2, 9.50%, 4/22/18 (b)	50	10,928
MASTR Adjustable Rate Mortgages Trust Series 2004- 3 Class 3AX, 0.977%, 4/25/34 (b) 21,532 273,482 MASTR Alternative Loans Trust Series 2003-7 Class 4A3, 8%, 11/25/18 1,375 1,458,728 MASTR Alternative Loans Trust Series 2003-9 Class 15X2, 6%, 1/25/19 (b) 1,242 203,439 MASTR Asset Securitization Trust Series 2004-3 Class 1A15, 0%, 3/25/34 (g) 314 78,386 Morgan Stanley Mortgage Loan Trust Series 2004-3 Class 1AX, 5%, 5/25/19 (b) 1,351 192,387 Palnewebber CMO Trust Series 88M, 13.80%, 9/01/18 (h)(i/i) 13 0 Residential Accredit Loans, Inc. Series 2005- Q516 Class A2, 0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006- Q03 Class A1, 2.682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class A2, 2.7.172%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class A1, 2.682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class A1, 2.682%, 4/25/46 (a) 3,245 1,914,513 Residential Accredit Loans, Inc. Series 2006- Q04 Class A1, 8, 68, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003- RM2 Class A18, 8,50%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003- RM2 Class A18, 8,50%, 5/25/31 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 9/25/35 (b) 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 3/25/36 (b) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AX, 5.50%, 3/25/36 (b) 1,2,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AX, 5.50%, 3/25/36 (b) 1,2,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AX, 5.50%, 3/25/36 (b) 1,2,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Seri	Luminent Mortgage Trust Series 2006-A1 Class		
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MASTR Alternative Loans Trust Series 2003-7 Class 4A3, 8%, 11/25/18 MASTR Alternative Loans Trust Series 2003-9 Class 15X2, 6%, 1/25/19 (b) 1,242 203,439 MASTR Asset Securitization Trust Series 2004-3 Class 4A15, 0%, 3/25/34 (g) 314 78,386 Morgan Stanley Mortgage Loan Trust Series 2004-3 Class 1A15, 0%, 3/25/34 (g) 314 78,386 Morgan Stanley Mortgage Loan Trust Series 2004-3 Class 1AX, 5%, 5/25/19 (b) 1,351 192,387 Painewebber CMO Trust Series 88M, 13.80%, 9/01/18 (h)(i)(j) 13 0 Residential Accredit Loans, Inc. Series 2005- Q516 Class A2, 0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006- Q03 Class A1, 2.682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A8, 0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003- RM2 Class A15, 8.50%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6,875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5,50%, 9/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2005-10 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-10 Class 3AS, 2.374%, 8/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AS, 2.374%, 8/25/36 (b) 12,634 2,071,169 Structured Mortgage Trust Series 2000-1 Class B1, 6,706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 2000-1 Class B1, 6,706%, 12/28/12 (a)(h) 5 4,630	MASTR Adjustable Rate Mortgages Trust Series 2004-		
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MASTR Alternative Loans Trust Series 2003-9 Class 15X2, 6%, 1/25/19 (b) 1,242 203,439 MASTR Asset Securitization Trust Series 2004-3 314 78,386 Morgan Stanley Mortgage Loan Trust Series 2004-3 Class 4A15, 0%, 3/25/34 (g) 314 78,386 Morgan Stanley Mortgage Loan Trust Series 2004-3 Class 1AX, 5%, 5/25/19 (b) 1,351 192,387 Painewebber CMO Trust Series 88M, 13,80%, 9/01/18 (h)(i)(j) 13 0 Residential Accredit Loans, Inc. Series 2005- Q516 Class A2, 0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006- Q03 Class A1, 2,682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Asset Securitization Trust Series 2005-A15 Class 1A8, 0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003- RM2 Class A15, 8.50%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 8/25/36 (b) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/36 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AX, 5.50%, 10/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AX, 5.50%, 3/25/36 (b) 2,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 4,630 4,630 4,630 4,630 4,630 4,630 4,630 4,630 4,630 4,630 4,630			
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MASTR Asset Securitization Trust Series 2004-3			
Class 4A15, 0%, 3/25/34 (g) 314 78,386		1,242	203,439
Morgan Stanley Mortgage Loan Trust Series 2004-3 Class 1AX, 5%, 5/25/19 (b) 1,351 192,387 Painewebber CMO Trust Series 88M, 13.80%, 9/01/18 (h)(i)(j) 13 0 Residential Accredit Loans, Inc. Series 2005-Q516 Class A2, 0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006-Q03 Class A1, 2.682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006-Q04 Class A2, 2.712%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006-Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Asset Securitization Trust Series 2005-A15 Class 1A8, 0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003-RM2 Class A15, 8.50%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 9/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2005-2 Class 3AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AX, 5.50%, 3/25/36 (b) 5,799 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6,706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class			
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Painewebber CMO Trust Series 88M, 13.80%, 9/01/18 (h)(i)(j) 13 0 Residential Accredit Loans, Inc. Series 2005- QS16 Class A2, 0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006- Q03 Class A1, 2.682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Asset Securitization Trust Series 2005-A15 Class 1A8, 0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003- RM2 Class A15, 8.50%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 2006-7 Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class			100 007
9/01/18 (h)(i)(j) Residential Accredit Loans, Inc. Series 2005- QS16 Class A2, 0%, 11/25/35 (b) Residential Accredit Loans, Inc. Series 2006- Q03 Class A1, 2.682%, 4/25/46 (a) Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) Residential Asset Securitization Trust Series 2005-A15 Class 1A8, 0%, 2/25/36 (g) Residential Funding Securities LLC Series 2003- RM2 Class A15, 8.50%, 5/25/33 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AX, 5.50%, 3/25/36 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AX, 5.50%, 3/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6,706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		1,351	192,387
Residential Accredit Loans, Inc. Series 2005- QS16 Class A2, 0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006- Q03 Class A1, 2.682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Asset Securitization Trust Series 2005-A15 Class 1A8, 0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003- RM2 Class A15, 8.50%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		10	
QS16 Class A2, 0%, 11/25/35 (b) 133,495 2,806,688 Residential Accredit Loans, Inc. Series 2006- Q03 Class A1, 2.682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Asset Securitization Trust Series 2005-A15 Class 1A8, 0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003- RM2 Class Al5, 8.50%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		13	Ü
Residential Accredit Loans, Inc. Series 2006- Q03 Class A1, 2.682%, 4/25/46 (a) 3,040 1,927,616 Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Asset Securitization Trust Series 2005-A15 Class 1A8, 0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003- RM2 Class Al5, 8.50%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		122.405	2 006 600
Q03 Class A1, 2.682%, 4/25/46 (a) Residential Accredit Loans, Inc. Series 2006- Q04 Class 2A2, 2.712%, 4/25/46 (a) Residential Asset Securitization Trust Series 2005-A15 Class 1A8, 0%, 2/25/36 (g) Residential Funding Securities LLC Series 2003- RM2 Class A15, 8.50%, 5/25/33 RM2 Class A15, 8.50%, 5/25/33 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) Vendee Mortgage Trust Series 1999-2 Class		133,495	2,800,088
Residential Accredit Loans, Inc. Series 2006-Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Asset Securitization Trust Series 2005-A15 Class 1A8, 0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003-RM2 Class A15, 8.50%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		2.040	1 027 616
Q04 Class 2A2, 2.712%, 4/25/46 (a) 3,245 1,914,513 Residential Asset Securitization Trust Series 2005-A15 Class 1A8, 0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003- RM2 Class Al5, 8.50%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		3,040	1,927,010
Residential Asset Securitization Trust Series 2005-A15 Class 1A8, 0%, 2/25/36 (g) 983 438,407 Residential Funding Securities LLC Series 2003-RM2 Class Al5, 8.50%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		3 2/15	1 91/1 513
2005-A15 Class 1A8, 0%, 2/25/36 (g) Residential Funding Securities LLC Series 2003- RM2 Class Al5, 8.50%, 5/25/33 9,087 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 3AX, 5.50%, 10/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AX, 5.50%, 3/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AX, 5.50%, 3/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AX, 2.374%, 8/25/36 (b) Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		3,243	1,514,515
Residential Funding Securities LLC Series 2003- RM2 Class Al5, 8.50%, 5/25/33 9,087 9,559,401 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		983	438.407
RM2 Class Al5, 8.50%, 5/25/33 Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 9/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) Vendee Mortgage Trust Series 1999-2 Class	-		100,101
Sequoia Mortgage Trust Series 2005-2 Class XA, 0.998%, 3/20/35 (b) 51,313 707,602 Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		9,087	9,559,401
Structured Adjustable Rate Mortgage Loan Trust Series 2004-11 Class A, 6.875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class			
Series 2004-11 Class A, 6.875%, 8/25/34 (a) 1,935 1,933,625 Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		51,313	707,602
Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6,706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class	Structured Adjustable Rate Mortgage Loan Trust		
Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b) 4,830 732,083 Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class	Series 2004-11 Class A, 6.875%, 8/25/34 (a)	1,935	1,933,625
Structured Adjustable Rate Mortgage Loan Trust Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class	Structured Adjustable Rate Mortgage Loan Trust		
Series 2005-20 Class 3AX, 5.50%, 10/25/35 (b) 3,803 538,487 Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class	Series 2005-18 Class 7AX, 5.50%, 9/25/35 (b)	4,830	732,083
Structured Adjustable Rate Mortgage Loan Trust Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) Vendee Mortgage Trust Series 1999-2 Class	·		
Series 2006-2 Class 4AX, 5.50%, 3/25/36 (b) 12,634 2,071,169 Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		3,803	538,487
Structured Adjustable Rate Mortgage Loan Trust Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class	•		
Series 2006-7 Class 3AS, 2.374%, 8/25/36 (b) 41,259 3,910,500 Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class		12,634	2,071,169
Structured Mortgage Asset Residential Trust Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class			
Series 1993-3C Class CX, 0%, 4/25/24 (g) 12 5,779 Summit Mortgage Trust Series 2000-1 Class B1, 5 4,630 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class 5 4,630		41,259	3,910,500
Summit Mortgage Trust Series 2000-1 Class B1, 6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class			F ===
6.706%, 12/28/12 (a)(h) 5 4,630 Vendee Mortgage Trust Series 1999-2 Class	-	12	5,779
Vendee Mortgage Trust Series 1999-2 Class		-	4.636
		5	4,630
110 0.052% 5/15/20 (b) 79.771 105.211	1IO, 0.052%, 5/15/29 (b)	78,771	195,211
WaMu Mortgage Pass-Through Certificates Series		70,771	193,211

2005-AR4 Class A3, 4.585%, 4/25/35 (a)	3,000	2,929,794
WaMu Mortgage Pass-Through Certificates Series		
2006-AR1 Class 2A1C, 4.598%, 1/25/46 (a)	7,089	4,323,941
Washington Mutual Alternative Mortgage Pass-		
Through Certificates Series 2005-8 Class 1A4,		
1.215%, 10/25/35 (b)	8,882	136,231

BlackRock Income Trust, Inc.

Non-U.S. Government Agency Mortgage-Backed Par Securities (000) Value Washington Mutual Alternative Mortgage Pass- Through Certificates Series 2005-9 Class CP, 0%, 11/25/35 (g) \$ 928 \$ 628,745 Washington Mutual Alternative Mortgage Pass-
Securities (000) Value Washington Mutual Alternative Mortgage Pass- Through Certificates Series 2005-9 Class CP, 0%, 11/25/35 (g) \$ 928 \$ 628,745 Washington Mutual Alternative
Washington Mutual Alternative Mortgage Pass- Through Certificates Series 2005-9 Class CP, 0%, 11/25/35 (g) \$ 928 \$ 628,745 Washington Mutual Alternative
Mortgage Pass- Through Certificates Series 2005-9 Class CP, 0%, 11/25/35 (g) \$ 928 \$ 628,745 Washington Mutual Alternative
Through Certificates Series 2005-9 Class CP, 0%, 11/25/35 (g) \$ 928 \$ 628,745 Washington Mutual Alternative
2005-9 Class CP, 0%, 11/25/35 (g) \$ 928 \$ 628,745 Washington Mutual Alternative
0%, 11/25/35 (g) \$ 928 \$ 628,745 Washington Mutual Alternative
Washington Mutual Alternative
Mortgage Pass-
Through Certificates Series
2007-1 Class 1A3,
2.842%, 2/25/37 (a) 7,517 5,307,701
98,160,982
CS First Boston Mortgage
ommercial Mortgage-Backed Securities - 1.6% Securities Corp. Series 1997- C1 Class AX, 1.672%,
6/20/29 (b) 5,400 240,786
Commercial Mortgage
Acceptance Corp. Series 1997- ML1 Class IO, 0.705%,
12/15/30 (b) 17,440 422,658
Credit Suisse Mortgage Capital
Certificates Series 2007-C2 Class A3,
5.542%, 1/15/49 (a) 2,420 2,213,126
First Union-Lehman Brothers
Commercial Mortgage Series 1997-C2 Class D, 7.12%,
11/18/29 3,500 3,660,864
Morgan Stanley Capital I Series
1997-HF1 Class
X, 3.438%, 7/15/29 (b) 69 4
6,537,438
Total Non-U.S. Government
Agency Mortgage-Backed
Securities - 24.5 % 104,698,420
U.S. Government and
Agency Obligations Federal Housing
Administration, General Motors Acceptance Corp.
Projects, Series 56,
7.43%, 11/01/22 342 349,853
Federal Housing
Administration, Merrill Projects, Series 54, 7.43%,
2/01/23 (I)
Federal Housing
Administration, Reilly Project,
Series 41, 8.28%, 3/01/20 732 746,760
Federal Housing
Administration, USGI Projects,

Series 87, 7.43%, 12/01/22	76	78,492
Federal Housing	. •	. 5, .52
Administration, USGI Projects,		
Series 99, 7.43%, 6/01/21	5,274	5,380,083
Federal Housing		
Administration, USGI Projects,		
Series 99, 7.43%, 10/01/23	80	82,505
Federal Housing		
Administration, USGI Projects,		
Series 99, 7.43%, 10/01/23	238	243,764
Overseas Private		
Investment Corp., 0%,		
5/29/12 (a)	358	374,887
Overseas Private Investment		
Corp., 4.09%,	224	227.667
5/29/12 Overseas Private Investment	331	337,667
Corp., 4.30%,	020	000 400
5/29/12 (a) Overseas Private Investment	929	988,498
Corp., 4.64%,	600	752.026
5/29/12 Overseas Private Investment	699	753,826
Corp., 4.68%,		
5/29/12	395	405,869
Overseas Private Investment	292	403,809
Corp., 4.87%,		
5/29/12	2,999	3,263,810
Resolution Funding Corp., 0%,	2,333	5,205,010
4/15/30 (e)	13,000	4,409,886
Small Business Administration	_5,555	., ,
Series 1, 1%,		
4/01/15 (b)	4,368	43,681
	,	-,
10		

BlackRock Income Ti		(Downsonton)		based on Nat As
Schedule of Investments	July 31, 2008 (Unaudited)	(Percentage	es snown are Par	based on Net As
	U.S. Government and Agency			
	Obligations		(000)	Value
	U.S. Treasury STRIPS, 0%, 11/15/		40,000	\$ 18,501,240
	Total U.S. Government and A Obligations - 8.4%	gency		35,963,203
	Total Long-Term Investments			33,903,203
	(Cost - \$584,047,123) - 140.3			600 144 000
	Short-Term Securities	/0		600,144,909
U.S. Government	Short-Term Securities			
Obligations - 3.8%	Federal Home Loan Bank, 2.34%	. 8/05/08	12,000	11,997,400
	Federal Home Loan Bank S, 1.82		4,200	4,200,000
Borrowed Bond		., ., . ,	,	.,
Agreement - 4.8%	Lehman Brothers Inc., purchased	on 7/03/08		
	to yield 2.08% to 7/03/09		20,748	20,748,444
	Total Short-Term Securities			
	(Cost - \$36,945,844) - 8.6%			36,945,844
	Options Purchased		Contracts+	
Swaptions Purchased				
	Receive a fixed rate of 5.39% and	d pay a		
	floating rate			
	based on 3-month LIBOR, expirin	g March		
	2012	d	7	379,366
	Receive a fixed rate of 5.47% and	a pay a		
	floating rate	~ May 2012	10	677.462
	based on 3-month LIBOR, expirin Receive a fixed rate of 5.78% and		12	677,462
	floating rate	a pay a		
	based on 3-month LIBOR, expirin	g August		
	2010	5 5	2	192,343
	Receive a fixed rate of 6.025% a	nd pay a		
	floating rate			
	based on 3-month LIBOR, expirin		8	657,556
	Pay a fixed rate of 5.39% and red	ceive a		
	floating rate	a March		
	based on 3-month LIBOR, expirin 2012	y March	7	22/172
	Pay a fixed rate of 5.47% and red	eive a	/	334,172
	floating rate			
	based 3-month LIBOR, expiring N	lav 2012	12	543,765
	Pay a fixed rate of 5.78% and red		72	2 .3,7 33
	floating rate			
	based 3-month LIBOR, expiring A		2	62,796
	Pay a fixed rate of 6.025% and re	eceive a		
	floating rate			
	based on 3-month LIBOR, expirin	g June 2012	8	251,087
	Total Options Purchased			
	(Cost - \$2,906,788) - 0.7%	_		3,098,547
	Total Investments Before Bor	rowed		
	Bond, TBA Sale			
	Commitments and Options W			
	(Cost - \$623,899,755*) - 149.	5 %		640,189,300

		Par	
	Borrowed Bond	(000)	
	U.S. Treasury Note, 4.75%, 5/31/12	\$ (19,505)	(20,695,117)
	Total Borrowed Bond		
	(Proceeds - \$19,383,094) - (4.8)%		(20,695,117)
	TBA Sale Commitments		
	Fannie Mae Guaranteed Pass-Through		
	Certificate, 6%, 10/01/36 - 7/01/37	(14,300)	(14,378,736)
	Total TBA Sale Commitments	(= :,000)	(= 1,0 / 0,1 00)
	(Proceeds - \$14,264,250) - (3.4)%		(14,378,736)
	Options Written	Contracts+	
Swaptions Written			
	Pay a fixed rate of 4.7525% and receive a floating rate based on 3-month \$ LIBOR, expiring May		
	2009	30	(721,860)
	Pay a fixed rate of 5.325% and receive a floating rate		
	based on 3-month LIBOR, expiring July 2013	11	(344,921)
	Pay a fixed rated of 4.80% and receive a floating rate		
	based on 3-month \$ LIBOR, expiring March 2011	115	(3,315,910)

BlackRock Income Trust, Inc.

Schedule of Investments J		(Percentages shown a	e base	d on Net Assets)
•	Options Written	Contra		Value
	Pay a fixed rated of 4.95% and re	eceive a floating		
	rate	ing March 2011	60	¢ (1.704.624)
	based on 3-month \$ LIBOR, expir	•	68	\$ (1,704,624)
	Pay a fixed rated of 5.485% and i	<u> </u>	5	(202.000)
	rate based on expiring 3-month L Pay a fixed rated of 5.50% and re rate		3	(303,080)
	based on 3-month \$ LIBOR, expir	ing March 2010	58	(2,043,050)
	Pay a fixed rated of 5.50% and re	-		(2,013,030)
	on 3-month \$ LIBOR, expiring Sep	_	33	(1,616,769)
	Pay a fixed rated of 5.67% and re rate			(, , , , , , , , , , , , , , , , , , ,
	based on 3-month LIBOR, expirin Receive a fixed rated of 5.46% ar rate		12	(806,198)
	based on 3-month LIBOR, expirin	g August 2008	3	(232,397)
	Pay a fixed rated of 5.46% and rerate	eceive a floating		
	based on 3-month LIBOR, expirin		3	(308)
	Receive a fixed rate of 4.7525% a floating rate based on 3-month \$ LIBOR, 6			
	2009		30	(1,046,040)
	Receive a fixed rate of 5.325% ar rate			
	based on 3-month \$ LIBOR, expir Receive a fixed rate of 5.485% ar		11	(340,737)
	rate			
	based on 3-month LIBOR, expirin		5	(108,389)
	Receive a fixed rate of 5.67% and rate	d pay a floating		
	based on 3-month LIBOR, expirin	g January 2010	12	(226,957)
	Total Options Written			
	(Premiums Received - \$8,064			(12,811,240)
	Total Investments, Net of Bor			
	Coort (#592 197 416) 139 49			E02 204 207
	(Cost - \$582,187,416) - 138.4 Liabilities in Excess of Other			592,304,207
	(38.4)%			(164,473,828)
	Net Assets - 100.0%			\$ 427,830,379
				,,,

^{*} The cost and unrealized appreciation (depreciation) of investments as of July 31, 2008, as computed for federal income tax purposes, were as follows:

Aggregate cost	\$ 623,949,541
Gross unrealized	
appreciation	\$ 54,136,495
Gross unrealized	
depreciation	(37,896,736)
	\$ 16,239,759

Net unrealized appreciation

- + One contract represents a notional amount of \$1,000,000.
- (a) Variable rate security. Rate shown is as of report date. Maturity shown is the final maturity date.
- (b) Represents the interest only portion of a mortgage-backed security and has either a nominal or a notional amount of principal.
- (c) Represents or includes a "to-be-announced" transaction. The Trust has committed to purchasing securities for which all specific information is not available at this time.
- (d) All or a portion of security held as collateral in connection with financial futures contracts.
- (e) All or a portion of security, have been pledged as collateral for reverse repurchase agreements. Reverse repurchase agreements outstanding as of July 31, 2008 were as follows:

				Net	
	Interest	Trade	Maturity	Closing	Face
Counterparty	Rate	Date	Date	Amount	Amount
Lehman Brothers,					
Inc.	2.18%	7/03/08	TBD	\$ 4,606,826	\$ 4,598,750
Lehman Brothers,					
Inc.	2.40	7/11/08	8/13/08	13,240,428	13,214,000
Lehman Brothers,					
Inc.	2.05	7/16/08	TBD	8,772,737	8,765,250
Total				\$ 26,619,991	\$ 26,578,000

- (f) Amount is less than \$1,000.
- (g) Represents a principal only portion of a mortgage-backed security.
- (h) Security is fair valued.
- (i) Non-income producing security.

BlackRock Income Trust, Inc.

Schedule of Investments July 31, 2008 (Unaudited)

- (j) Issuer filed for bankruptcy or is in default of interest payments.
- (k) Separately Traded Registered Interest and Principal Securities.
- (I) Investments in companies considered to be an affiliate of the Trust, for purposes of Section 2(a)(3) of the Investment Company Act of 1940, were as follows:

	Purchase	Sale	Realized	Interest	
Affiliate	Cost	Cost	Loss	Income	
Merrill Projects, Series 54, 7.43%, 2/01/23	-	\$ 50,209	\$ (2,166)	\$ 52,813	

- For Trust compliance purposes, the Trust's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Trust management. This definition may not apply for purposes of this report, which may combine industry sub-classifications for reporting ease.
- Financial future contracts purchased as of July 31, 2008 were as follows:

		Expiration	Face	Unrealized
Contracts	Issue	Date	Value	 Appreciation
8	EuroDollar Futures	March 2010	\$ 1,918,324	\$ 76
11	EuroDollar Futures	December 2010	2,621,822	3,466
37	EuroDollar Futures	March 2011	8,818,330	7,558
22	EuroDollar Futures	June 2011	5,234,155	10,370
Total				\$ 21,470

☐ Financial future contracts sold as of July 31, 2008 were as follows:

_		Expiration	Face		Unrealized Appreciation
Contracts	Issue	Date	Value	([Depreciation)
	2-Year U.S. Treasury				
668	Bond	September 2008	\$ 141,439,701	\$	(176,299)
	5-Year U.S. Treasury				
14	Bond	September 2008	\$ 1,546,641		(12,062)
	10-Year U.S.				
958	Treasury Bond	September 2008	\$ 108,054,864		(1,950,480)
	30-Year U.S.				
408	Treasury Bond	September 2008	\$ 46,316,356		(807,644)
88	EuroDollar Futures	September 2008	\$ 21,416,707		34,907
62	EuroDollar Futures	December 2008	\$ 15,119,776		84,001
51	EuroDollar Futures	March 2009	\$ 12,429,323		72,660
50	EuroDollar Futures	June 2009	\$ 12,157,448		64,948
70	EuroDollar Futures	September 2009	\$ 16,956,472		72,472
3	EuroDollar Futures	December 2009	\$ 721,520		320
2	EuroDollar Futures	June 2010	\$ 479,160		535
14	EuroDollar Futures	September 2010	\$ 3,372,372		26,897
Total				\$	(2,589,745)

☐ Swaps outstanding as of July 31, 2008 were as follows:

	Notional	
	Amount	Unrealized
	(000)	Appreciation
Receive a fixed rate of 5.38341% and pay a floating rate		

Receive a fixed rate of 5.38341% and pay a floating rate based on 3-month \$ LIBOR

Broker, Credit Suisse First Boston International Expires July 2009 \$	\$	200.000	\$	4,434,331
	T		T	.,,
Receive a fixed rate of 4.7775% and pay a floating rate based on 3-month \$ LIBOR Broker, Citibank NA				
Expires August 2009 \$	\$	18,800		331,921
Receive a fixed rate of 4.034% and pay a floating rate based on 3-month \$ LIBOR Broker, Deutsche Bank AG London				
Expires December 2009 \$	\$	16,200		190,314

BlackRock Income Trust, Inc.

Schedule of Investments July 31, 2008 (Unaudited)

☐ Swaps outstanding as of July 31, 2008 were as follows:

□ Swaps outstanding as of July 31, 2008 were as follows:	Notional Amount (000)	Unrealized Appreciation (Depreciation)
Receive a fixed rate of 4.10% and pay a floating rate based on 3-month \$ LIBOR Broker, Lehman Brothers Special Financing Expires December 2009	\$ 12,600	\$ 158,122
Receive a fixed rate of 4.05% and pay a floating rate based on 3-month \$ LIBOR Broker, Barclays London Expires December 2009	\$ 5,600	66,971
Pay a fixed rate of 3.535% and receive a floating rate based on 3-month \$ LIBOR Broker, Lehman Brothers Special Financing Expires January 2010	\$ 29,300	(139,202)
Receive a fixed rate of 4.31996% and pay a floating rate based on 3-month \$ LIBOR Broker, UBS AG Expires September 2010	\$ 12,000	199,513
Receive a fixed rate of 4.95% and pay a floating rate based on 3-month \$ LIBOR Broker, UBS AG Expires November 2011	\$ 4,400	148,976
Receive a fixed rate of 5.025% and pay a floating rate based on 3-month \$ LIBOR Broker, Deutsche Bank AG London Expires November 2011	\$ 3,000	107,817
Receive a fixed rate of 5.39256% and pay a floating rate based on 3-month LIBOR Broker, Credit Suisse First Boston Expires June 2012	\$ 64,000	3,233,167
Pay a fixed rate of 4.88911% and receive a floating rate based on 3-month \$ LIBOR Broker, Goldman Sachs & Co. Expires August 2014	\$ 19,000	(578,161)
Pay a fixed rate of 4.39919% and receive a floating rate based on 3-month \$ LIBOR Broker, Deutsche Bank AG London Expires October 2014	\$ 12,500	(27,911)

Receive a fixed rate of 4.8834% and pay a floating rate based on 3-month \$ LIBOR Broker, UBS AG Expires March 2015

Pay a fixed rate of 4.925% and receive a floating rate based on 3-month \$ LBR Municipal Swap Index Broker, Deutsche Bank AG London

Expires March 2015 \$ 16,000 (471,190)

25,000

672,956

\$

BlackRock Income Trust, Inc.

Schedule of Investments July 31, 2008 (Unaudited)

☐ Swaps outstanding as of July 31, 2008 were as follows:

Swaps outstanding as of july 31, 2000 were as follows.	lotional Amount (000)	Unrealized Appreciation (Depreciation)
Pay a fixed rate of 4.50% and receive a floating rate based on 3-month \$ LIBOR Broker, JPMorgan Chase Expires May 2015	\$ 3,000	\$ (13,557)
Receive a fixed rate of 4.442% and pay a floating rate based on 3-month \$ LIBOR Broker, Morgan Stanley Capital Expires July 2015	\$ 4,500	1,477
Receive a fixed rate of 5.94% and pay a floating rate based on 3-month \$ LIBOR Broker, UBS AG Expires December 2015	\$ 2,800	257,516
Receive a fixed rate of 4.87% and pay a floating rate based on 3-month LBR Muni Swap Index Broker, Goldman Sachs & Co. Expires January 2016	\$ 5,500	133,240
Receive a fixed rate of 5.723% and pay a floating rate based on 3-month \$ LIBOR Broker, JPMorgan Chase Expires July 2016	\$ 5,400	431,090
Receive a fixed rate of 5.295% and pay a floating rate based on 3-month \$ LIBOR Broker, UBS AG Expires February 2017	\$ 11,900	595,014
Receive a fixed rate of 5.25% and pay a floating rate based on 3-month \$ LIBOR Broker, Goldman Sachs & Co. Expires April 2017	\$ 800	37,116
Pay a fixed rate of 5.74% and receive a floating rate based on 3-month \$ LIBOR Broker, Deutsche Bank AG London Expires June 2017	\$ 1,400	(115,353)
Pay a fixed rate of 5.5451% and receive a floating rate based on 3-month \$ LIBOR Broker, Deutsche Bank AG London Expires June 2017	\$ 1,800	(122,813)

Pay a fixed rate of 5.85% and receive a floating rate based on 3-month \$ LIBOR Broker, Deutsche Bank AG London Expires June 2017

\$ 1,000

(90,466)

15

BlackRock Income Trust, Inc.

Schedule of Investments July 31, 2008 (Unaudited)

☐ Swaps outstanding as of July 31, 2008 were as follows:

Swaps outstanding as of July 31, 2008 were as follows:				
		Notional Amount (000)	Ap	nrealized preciation epreciation)
Receive a fixed rate of 5.505% and pay a floating rate based on 3-month \$ LIBOR Broker, Bank of America Expires August 2017	\$	165,647	\$	10,750,816
Pay a fixed rate of 4.54% and receive a floating rate based on 3-month \$ LIBOR Broker, Morgan Stanley Capital Expires December 2017	\$	7,700		61,092
Pay a fixed rate of 4.4575% and receive a floating rate based on 3-month \$ LIBOR Broker, Goldman Sachs & Co. Expires January 2018	\$	2,600		38,667
Pay a fixed rate of 5.115% and receive a floating rate based on 3-month \$ LIBOR Broker, Lehman Brothers Special Financing Expires March 2018	\$	7,300		(257,475)
Pay a fixed rate of 5.135% and receive a floating rate based on 3-month \$ LIBOR Broker, Barclays London Expires April 2018	\$	5,700		39,097
Pay a fixed rate of 5.88% and receive a floating rate based on 3-month \$ LIBOR Broker, Deutsche Bank AG London Expires June 2018	\$	63,930		(4,789,696)
Receive a fixed rate of 5.411% and pay a floating rate based on 3-month LIBOR Broker, JPMorgan Chase Expires August 2022	\$	9,565		512,906
Total	·		\$	15,796,295

Item 2 ☐ Controls and Procedures

- 2 (a) ☐ The registrant☐s principal executive and principal financial officers or persons performing similar functions have concluded that the registrant☐s disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the ☐1940 Act☐)) are effective as of a date within 90 days of the filing of this report based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rule 13a-15(b) under the Securities Exchange Act of 1934, as amended.
- 2 (b) ☐ There were no changes in the registrant☐s internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the registrant☐s last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant☐s internal control over financial reporting.

Item 3 ☐ Exhibits

Certifications

☐ Attached hereto

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

BlackRock Income Trust, Inc.

By:/s/ Donald C. Burke
Donald C. Burke
Chief Executive Officer of
BlackRock Income Trust, Inc.

Date: September 19, 2008

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By:/s/ Donald C. Burke
Donald C. Burke
Chief Executive Officer (principal executive officer) of
BlackRock Income Trust, Inc.

Date: September 19, 2008

By:/s/ Neal J. Andrews
Neal J. Andrews
Chief Financial Officer (principal financial officer) of
BlackRock Income Trust, Inc.

Date: September 19, 2008