

Core Plus Bond Separate Account

As of November 30, 2017



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
Asset Backed					6.74 %
WORLD FINANCIAL NETWORK CREDIT SERIE	1.72	02/15/2022	13,123,000	\$ 13,136,325	0.35 %
HERTZ FLEET LEASE FUNDING LP SERIES 20	1.89	04/10/2031	12,500,000	\$ 12,524,964	0.33 %
SMB PRIVATE EDUCATION LOAN TRU SERIES	1.52	06/17/2024	12,000,000	\$ 11,997,806	0.32 %
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.52	01/21/2020	10,950,000	\$ 10,956,567	0.29 %
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.65	12/16/2058	10,000,000	\$ 9,999,435	0.27 %
SANTANDER RETAIL AUTO LEASE TR SERIES	1.55	03/20/2020	8,000,000	\$ 7,999,998	0.21 %
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.46	05/18/2021	7,440,000	\$ 7,440,016	0.20 %
HYUNDAI AUTO LEASE SECURITIZAT SERIES	1.68	03/16/2020	7,000,000	\$ 7,000,151	0.19 %
WORLD OMNI AUTOMOBILE LEASE SE SERIE	1.66	02/15/2019	6,169,391	\$ 6,175,715	0.16 %
DELL EQUIPMENT FINANCE TRUST SERIES 20	1.53	02/24/2020	6,000,000	\$ 6,000,093	0.16 %
CHESAPEAKE FUNDING II LLC SERIES 2016-1	2.39	03/15/2028	5,682,361	\$ 5,700,584	0.15 %
SOCIAL PROFESSIONAL LOAN PROGR SERIE	1.83	11/26/2040	5,412,219	\$ 5,414,880	0.14 %
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.63	07/26/2066	5,407,474	\$ 5,414,051	0.14 %
NISSAN AUTO LEASE TRUST SERIES 2017-A C	1.45	09/16/2019	5,350,000	\$ 5,351,695	0.14 %
ALLY AUTO RECEIVABLES TRUST SERIES 201	2.04	05/15/2020	5,325,000	\$ 5,324,774	0.14 %
DRIVE AUTO RECEIVABLES TRUST SERIES 20	1.51	08/15/2019	5,239,217	\$ 5,239,537	0.14 %
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.64	02/20/2019	5,223,330	\$ 5,225,917	0.14 %
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.18	06/08/2020	5,000,000	\$ 5,007,982	0.13 %
OPTION ONE MORTGAGE LOAN TRUST SERIE	2.11	11/25/2034	4,688,242	\$ 4,677,673	0.12 %
ALLY AUTO RECEIVABLES TRUST SERIES 16-	1.35	05/15/2020	4,652,551	\$ 4,641,825	0.12 %
DRIVE AUTO RECEIVABLES TRUST SERIES 20	1.57	05/15/2019	4,634,821	\$ 4,636,126	0.12 %
DRIVE AUTO RECEIVAABLES TRUST SERIES 2	2.37	11/16/2020	4,125,000	\$ 4,134,438	0.11 %
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.93	07/26/2066	4,000,000	\$ 4,031,174	0.11 %
CARMAX AUTO OWNER TRUST SERIES 2013-	1.71	07/15/2019	4,000,000	\$ 4,000,348	0.11 %
CHASE ISSUANCE TRUST SERIES 2015-A5 CL	1.36	04/15/2020	4,000,000	\$ 3,997,234	0.11 %
NISSAN AUTO LEASE TRUST SERIES 16-B CL	1.53	12/17/2018	3,473,961	\$ 3,475,419	0.09 %
DRIVE AUTO RECEIVABLE TRUST SERIES 201	2.51	01/15/2021	3,250,000	\$ 3,262,618	0.09 %
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.41	07/08/2022	3,250,000	\$ 3,235,020	0.09 %
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.58	05/16/2022	3,000,000	\$ 2,995,356	0.08 %
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.40	01/08/2021	2,878,000	\$ 2,889,045	0.08 %
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.48	08/20/2020	2,800,000	\$ 2,798,845	0.07 %
CHASE ISSUANCE TRUST SERIES 2016-A1 CL	1.65	05/17/2021	2,730,000	\$ 2,740,370	0.07 %
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.87	11/08/2021	2,620,000	\$ 2,640,175	0.07 %
DELL EQUIPMENT FINANCE TRUST SERIES 15	1.72	09/22/2020	2,576,311	\$ 2,576,426	0.07 %
DLL SECURITIZATION TRUST SERIES 2017-A	1.89	07/15/2020	2,500,000	\$ 2,499,480	0.07 %

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GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.74	08/20/2020	2,200,000	\$ 2,191,248	0.06%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.33	11/15/2019	2,110,298	\$ 2,114,014	0.06%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.80	11/08/2019	2,048,513	\$ 2,049,483	0.05%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.66	11/15/2021	2,000,000	\$ 2,011,714	0.05%
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.83	09/27/2066	2,000,000	\$ 2,007,867	0.05%
AMERICREDIT AUTOMOBILE RECEIV SERIES	2.71	08/18/2022	2,000,000	\$ 2,002,095	0.05%
NAVIENT STUDENT LOAN TRUST SERIES 2015	2.75	01/16/2035	1,926,445	\$ 1,938,985	0.05%
KUBOTA CREDIT OWNER TRUST SERIES 2015	1.54	03/15/2019	1,864,510	\$ 1,863,954	0.05%
SBA TOWER TRUST SERIES 2014-1A CLASS C	2.90	10/15/2044	1,800,994	\$ 1,809,257	0.05%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	3.08	08/25/2036	1,718,571	\$ 1,776,921	0.05%
GREAT AMERICA LEASING RECEIVA SERIES 2	1.73	06/20/2019	1,765,382	\$ 1,764,365	0.05%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.89	01/10/2022	1,740,000	\$ 1,755,198	0.05%
SANTANDER RETAIL AUTO LEASE TR SERIES	2.68	01/20/2022	1,750,000	\$ 1,751,859	0.05%
CNH EQUIPMENT TRUST SERIES 2014-C CLAS	1.65	09/15/2021	1,650,000	\$ 1,648,051	0.04%
ENTERPRISE FLEET FINANCING LLC SERIES	1.59	02/22/2021	1,542,761	\$ 1,541,813	0.04%
SMB PRIVATE EDUCATION LOAN TRU SERIES	1.89	11/15/2023	1,525,628	\$ 1,527,434	0.04%
DRIVE AUTO RECEIVABLES TRUST SERIES 20	2.30	05/17/2021	1,525,000	\$ 1,522,930	0.04%
CNH EQUIPMENT TRUST SERIES 16-A CLASS	1.77	07/15/2019	1,521,811	\$ 1,522,315	0.04%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.78	10/22/2018	1,488,770	\$ 1,489,600	0.04%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.46	06/15/2020	1,452,791	\$ 1,456,403	0.04%
WORLD OMNI AUTO RECEIVABLES TR SERIE	1.14	01/15/2020	1,407,621	\$ 1,405,534	0.04%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.97	05/20/2020	1,400,000	\$ 1,388,120	0.04%
WORLD FINANCIAL NETWORK CREDIT SERIE	1.61	12/15/2021	1,375,000	\$ 1,374,999	0.04%
NOMURA HOME EQUITY LOAN INC SERIES 20	1.50	03/25/2036	1,016,066	\$ 1,014,719	0.03%
CAPITAL ONE MULTI-ASSET TRUST SERIES 20	1.88	02/15/2024	1,000,000	\$ 1,013,986	0.03%
CARMAX AUTO OWNER TRUST SERIES 2014-4	2.44	11/16/2020	1,000,000	\$ 1,003,485	0.03%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.11	01/08/2021	1,000,000	\$ 1,000,899	0.03%
SOCIAL PROFESSIONAL LOAN PROG SERIES	1.83	05/25/2040	1,002,298	\$ 1,000,480	0.03%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.38	05/20/2020	1,000,000	\$ 993,472	0.03%
CARMAX AUTO OWNER TRUST SERIES 2017-3	1.35	08/15/2018	906,208	\$ 906,074	0.02%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.93	10/08/2019	879,769	\$ 880,247	0.02%
COUNTRYWIDE ASSET-BACKED CERT SERIE	2.73	03/25/2033	873,868	\$ 872,469	0.02%
MASTR ASSET BACKED SEC SERIES 2003-WM	3.80	08/25/2033	751,372	\$ 765,460	0.02%
NAVIENT STUDENT LOAN TRUST 201 SERIES	1.54	09/26/2022	630,696	\$ 630,967	0.02%
FIRST NLC TRUST SERIES 2005-1 CLASS M1	1.82	05/25/2035	671,905	\$ 627,420	0.02%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	1.68	03/25/2031	627,065	\$ 626,684	0.02%
CAPITAL AUTO RECIEVABLES ASS SERIES 16-	1.70	04/22/2019	620,300	\$ 620,573	0.02%

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GM FINANCIAL AUTOMOBILE LEASING SERIES	2.01	11/20/2020	615,000	\$ 613,948	0.02%	
AMERIQUEST MORTGAGE SECURITIES SERIES	2.60	08/25/2033	583,807	\$ 580,572	0.02%	
ONEMAIN DIRECT AUTO RECEIVABLE SERIES	2.04	01/15/2021	542,179	\$ 542,690	0.01%	
SAXON ASSET SECURITIES TRUST SERIES 20	2.93	03/25/2035	853,339	\$ 504,925	0.01%	
CAPITAL ONE MULTI-ASSET TRUST SERIES 20	1.76	09/16/2024	500,000	\$ 504,574	0.01%	
ARI FLEET LEASE TRUST SERIES 2016-A CLA	1.82	07/15/2024	474,542	\$ 474,496	0.01%	
NISSAN AUTO RECEIVABLES OWNER SERIES	1.05	10/15/2019	418,626	\$ 417,877	0.01%	
SPECIALTY UNDERWRITING & RESID SERIES	2.09	02/25/2035	422,045	\$ 414,455	0.01%	
WORLD FINANCIAL NETWORK CREDIT SERIES	1.44	06/15/2022	410,000	\$ 408,853	0.01%	
OPTION ONE MORTGAGE LOAN TRUST SERIES	2.98	01/25/2034	408,349	\$ 397,190	0.01%	
CARMAX AUTO OWNER TRUST SERIES 2014-4	1.25	11/15/2019	377,145	\$ 376,838	0.01%	
WAMU ASSET-BACKED SERIES 2006-HE1 CLA	1.51	04/25/2036	291,659	\$ 291,534	0.01%	
HYUNDAI AUTO RECEIVABLES TRUST SERIES	1.48	02/18/2020	260,577	\$ 260,321	0.01%	
SANTANDER DRIVE AUTO RECEIVABLE SERIES	1.34	11/15/2019	167,899	\$ 167,839	0.00%	
DRIVE AUTO RECEIVABLES TRUST SERIES 16	3.17	05/15/2020	165,333	\$ 165,519	0.00%	
CDC MORTGAGE CAPITAL TRUST SERIES 200	2.32	03/25/2034	163,809	\$ 159,611	0.00%	
LONG BEACH MORTGAGE LOAN TRUST SERIES	2.38	02/25/2034	155,877	\$ 154,362	0.00%	
FNMA SERIES 2003-T2 CLASS A1	1.61	03/25/2033	152,118	\$ 149,025	0.00%	
SANTANDER DRIVE AUTO RECEIVABLE SERIES	2.36	04/15/2020	93,375	\$ 93,445	0.00%	
MASTR ASSET BACKED SEC SERIES 2003-WM	4.33	08/25/2033	76,584	\$ 78,592	0.00%	
CHASE FUNDING MORTGAGE LOAN AS SERIES	1.72	05/25/2032	45,961	\$ 43,096	0.00%	
NEW CENTURY HOME EQUITY LOAN TRUST SERIES	1.91	03/25/2035	38,551	\$ 38,558	0.00%	
CAPITAL AUTO RECEIVABLES ASSET SERIES	1.87	01/20/2019	10,780	\$ 10,782	0.00%	
TOTAL	Asset Backed			\$ 253,862,256		
Bonds & Notes					63.27%	
US TREASURY N/B	1.75	04/30/2022	97,275,000	\$ 95,823,474	2.55%	
US TREASURY N/B	3.00	11/15/2044	42,435,000	\$ 43,862,208	1.17%	
US TREASURY N/B	4.50	02/15/2036	32,675,000	\$ 41,816,342	1.11%	
US TREASURY N/B	2.13	08/31/2020	31,925,000	\$ 32,127,025	0.85%	
US TREASURY N/B	1.25	10/31/2021	19,200,000	\$ 18,622,500	0.49%	
INTESA SANPAOLO SPA SERIES 144A	5.71	01/15/2026	16,951,000	\$ 17,957,925	0.48%	
US TREASURY N/B	3.88	08/15/2040	13,445,000	\$ 15,994,823	0.42%	
US TREASURY N/B	3.00	11/15/2045	14,900,000	\$ 15,388,906	0.41%	
BECTON DICKINSON & CO	3.70	06/06/2027	12,580,000	\$ 12,557,891	0.33%	
BANK OF NEW YORK MELLON SERIES E	4.95		12,035,000	\$ 12,471,269	0.33%	
ACTAVIS FUNDING SCS SERIES WI	3.85	06/15/2024	11,855,000	\$ 12,124,927	0.32%	

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JPMORGAN CHASE & CO SERIES CC	4.63		11,790,000	\$ 11,598,413	0.31%
NATIONWIDE BLDG SOCIETY SERIES 144A	4.13	10/18/2032	11,595,000	\$ 11,583,427	0.31%
GOLDMAN SACHS GROUP INC SERIES P	5.00		11,615,000	\$ 11,527,888	0.31%
UBS GROUP FUNDING SWITZE SERIES 144A	2.37	08/15/2023	11,445,000	\$ 11,472,506	0.30%
BAT CAPITAL CORP SERIES 144A	3.22	08/15/2024	10,850,000	\$ 10,814,653	0.29%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.35	07/15/2046	8,445,000	\$ 10,626,200	0.28%
US TREASURY N/B	1.50	01/31/2022	10,553,600	\$ 10,310,372	0.27%
GOLDMAN SACHS GROUP INC	6.75	10/01/2037	7,630,000	\$ 10,064,063	0.27%
BRIGHTHOUSE FINANCIAL INC SERIES 144A	3.70	06/22/2027	10,225,000	\$ 9,940,197	0.26%
US TREASURY N/B	1.50	08/15/2026	10,550,000	\$ 9,806,143	0.26%
ROYAL BANK OF SCOTLND GRP PLC	5.13	05/28/2024	8,705,000	\$ 9,246,001	0.25%
BBVA	6.13		9,000,000	\$ 9,225,000	0.25%
US TREASURY N/B	1.25	07/31/2023	9,505,000	\$ 9,016,384	0.24%
AT&T INC	5.45	03/01/2047	8,195,000	\$ 8,655,326	0.23%
BANK OF AMERICA CORP SERIES GMTN	3.59	07/21/2028	8,430,000	\$ 8,545,126	0.23%
LLOYDS BANK PLC	4.65	03/24/2026	8,010,000	\$ 8,445,635	0.22%
PETROBRAS GLOBAL FINANCE	7.38	01/17/2027	7,595,000	\$ 8,369,690	0.22%
US TREASURY N/B	2.88	08/15/2045	7,980,000	\$ 8,048,266	0.21%
US TREASURY N/B	2.13	11/30/2023	8,020,000	\$ 7,971,755	0.21%
SANTANDER UK PLC SERIES 144A	5.00	11/07/2023	7,375,000	\$ 7,912,866	0.21%
COMCAST CORP	3.38	02/15/2025	7,740,000	\$ 7,887,983	0.21%
BANK OF AMERICA CORP SERIES MTN	4.25	10/22/2026	7,489,000	\$ 7,858,380	0.21%
US TREASURY N/B	1.63	10/31/2023	8,025,000	\$ 7,755,724	0.21%
BPCE SA SERIES 144A	5.70	10/22/2023	6,755,000	\$ 7,492,025	0.20%
DISCOVERY COMMUNICATIONS	3.95	03/20/2028	7,580,000	\$ 7,440,063	0.20%
ALEXANDRIA REAL ESTATE EQUITIE	3.45	04/30/2025	7,440,000	\$ 7,409,480	0.20%
DISCOVER BANK SERIES BKTN	3.10	06/04/2020	7,280,000	\$ 7,376,028	0.20%
WESTPAC BANKING CORP	5.00		7,300,000	\$ 7,297,691	0.19%
SKANDINAVISKA ENSKILDA SERIES EMTN	5.75		6,995,000	\$ 7,222,338	0.19%
GOLDMAN SACHS GROUP INC SERIES M	5.38		6,965,000	\$ 7,212,954	0.19%
BANK OF NEW YORK MELLON SERIES F	4.63		7,005,000	\$ 7,180,125	0.19%
RECKITT BENCKISER TSY SERIES 144A	2.75	06/26/2024	7,290,000	\$ 7,129,962	0.19%
ALTRIA GROUP INC	5.38	01/31/2044	5,935,000	\$ 7,093,453	0.19%
ARGENTINA REPUBLIC OF SERIES WI	5.63	01/26/2022	6,755,000	\$ 7,089,373	0.19%
IMPERIAL TOBACCO FINANCE SERIES 144A	4.25	07/21/2025	6,395,000	\$ 6,686,244	0.18%
ABBOTT LABORATORIES	4.90	11/30/2046	5,945,000	\$ 6,617,771	0.18%
ALIBABA GROUP HOLDING LTD	3.40	12/06/2027	6,620,000	\$ 6,583,761	0.17%

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ROYAL BANK OF SCOTLND GRP PLC	2.79	05/15/2023	6,495,000	\$ 6,565,120	0.17%
PPL WEM HOLDINGS PLC SERIES 144A	5.38	05/01/2021	6,083,000	\$ 6,534,312	0.17%
AT&T INC	4.90	08/14/2037	6,550,000	\$ 6,528,909	0.17%
CVS CAREMARK CORP SERIES WI	4.75	12/01/2022	5,963,000	\$ 6,402,629	0.17%
ANHEUSER-BUSCH INBEV FIN	3.65	02/01/2026	6,180,000	\$ 6,338,480	0.17%
BAT CAPITAL CORP SERIES 144A	4.54	08/15/2047	6,110,000	\$ 6,316,379	0.17%
SHIRE ACQ INV IRELAND DA	2.40	09/23/2021	6,370,000	\$ 6,266,814	0.17%
ROCK-TENN CO	3.50	03/01/2020	6,150,000	\$ 6,262,307	0.17%
VERIZON COMMUNICATIONS INC SERIES WI	5.01	08/21/2054	6,129,000	\$ 6,183,186	0.16%
KRAFT HEINZ FOODS CO	2.80	07/02/2020	6,115,000	\$ 6,160,338	0.16%
VERIZON COMMUNICATIONS INC	5.25	03/16/2037	5,655,000	\$ 6,152,407	0.16%
INDONESIA REPUBLIC OF SERIES 144A	5.38	10/17/2023	5,375,000	\$ 5,995,232	0.16%
ALLY FINANCIAL	5.75	11/20/2025	5,415,000	\$ 5,936,140	0.16%
BECTON DICKINSON & CO	4.67	06/06/2047	5,525,000	\$ 5,807,460	0.15%
ONCOR ELECTRIC DELIVERY	2.15	06/01/2019	5,760,000	\$ 5,743,337	0.15%
ING US INC	5.65	05/15/2053	5,430,000	\$ 5,734,080	0.15%
UBS GROUP AG	6.88		5,110,000	\$ 5,657,179	0.15%
APPLE INC	2.75	01/13/2025	5,680,000	\$ 5,625,387	0.15%
BANK OF AMERICA CORP SERIES AA	6.10		5,070,000	\$ 5,621,363	0.15%
US TREASURY N/B	2.00	10/31/2021	5,545,000	\$ 5,534,387	0.15%
APPLE INC	2.85	05/11/2024	5,510,000	\$ 5,526,891	0.15%
ANHEUSER-BUSCH INBEV FIN	4.90	02/01/2046	4,865,000	\$ 5,492,276	0.15%
CITIGROUP INC	2.31	07/24/2023	5,450,000	\$ 5,481,321	0.15%
CELGENE CORP	4.35	11/15/2047	5,410,000	\$ 5,468,073	0.15%
PACKAGING CORP OF AMERICA	4.50	11/01/2023	5,060,000	\$ 5,460,492	0.15%
CVS CAREMARK CORP SERIES WI	5.00	12/01/2024	5,000,000	\$ 5,454,268	0.14%
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2023	5,240,000	\$ 5,423,400	0.14%
CREDIT SUISSE GROUP AG	7.13		4,970,000	\$ 5,422,270	0.14%
APPLE INC	4.65	02/23/2046	4,745,000	\$ 5,418,428	0.14%
MICROSOFT CORP	3.70	08/08/2046	5,285,000	\$ 5,386,843	0.14%
LLOYDS BANKING GROUP PLC	4.58	12/10/2025	5,120,000	\$ 5,377,805	0.14%
DISCOVERY COMMUNICATIONS	5.20	09/20/2047	5,360,000	\$ 5,308,000	0.14%
SOUTHERN CO SERIES B	5.50	03/15/2057	4,990,000	\$ 5,290,485	0.14%
US TREASURY N/B	4.38	05/15/2040	4,125,000	\$ 5,254,058	0.14%
CITIGROUP INC	3.50	05/15/2023	5,095,000	\$ 5,181,404	0.14%
QUALCOMM INC	4.30	05/20/2047	5,375,000	\$ 5,166,922	0.14%
COLUMBIA PIPELINE GROUP SERIES WI	3.30	06/01/2020	5,075,000	\$ 5,156,787	0.14%

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ALTRIA GROUP INC	2.85	08/09/2022	5,065,000	\$ 5,090,811	0.14%
ROYAL BANK OF SCOTLND GRP PLC	3.88	09/12/2023	4,935,000	\$ 5,018,621	0.13%
BPCE SA SERIES 144A	4.88	04/01/2026	4,700,000	\$ 5,003,153	0.13%
AT&T INC	3.80	03/15/2022	4,830,000	\$ 4,996,107	0.13%
AT&T INC	4.75	05/15/2046	5,255,000	\$ 4,988,204	0.13%
ACTAVIS FUNDING SCS SERIES WI	4.85	06/15/2044	4,750,000	\$ 4,985,009	0.13%
MORGAN STANLEY	5.75	01/25/2021	4,550,000	\$ 4,982,483	0.13%
BANK OF AMERICA CORP SERIES MTN	4.20	08/26/2024	4,715,000	\$ 4,952,037	0.13%
REYNOLDS AMERICAN INC SERIES WI	6.88	05/01/2020	4,485,000	\$ 4,932,943	0.13%
DAIMLER FINANCE NA LLC SERIES 144A	2.45	05/18/2020	4,900,000	\$ 4,902,111	0.13%
HUMANA INC	3.95	03/15/2027	4,770,000	\$ 4,896,877	0.13%
US TREASURY N/B	2.00	02/15/2025	5,000,000	\$ 4,890,430	0.13%
CONCHO RESOURCES INC	4.38	01/15/2025	4,650,000	\$ 4,841,813	0.13%
US TREASURY N/B	2.75	08/15/2042	4,855,000	\$ 4,808,536	0.13%
BRIGHTHOUSE FINANCIAL INC SERIES 144A	4.70	06/22/2047	4,895,000	\$ 4,783,520	0.13%
ANHEUSER-BUSCH INBEV FIN	2.65	02/01/2021	4,745,000	\$ 4,782,555	0.13%
WELLTOWER INC	4.00	06/01/2025	4,610,000	\$ 4,767,915	0.13%
TURKEY REPUBLIC OF	5.75	03/22/2024	4,550,000	\$ 4,765,670	0.13%
ENLINK MIDSTREAM PARTNER	4.40	04/01/2024	4,570,000	\$ 4,705,660	0.13%
APPLE INC	3.00	02/09/2024	4,635,000	\$ 4,702,728	0.12%
ACTAVIS FUNDING SCS	3.45	03/15/2022	4,610,000	\$ 4,688,452	0.12%
XILINX INC	2.95	06/01/2024	4,715,000	\$ 4,686,039	0.12%
WELLS FARGO & CO	3.07	01/24/2023	4,625,000	\$ 4,663,555	0.12%
VIMPELCOM HOLDINGS SERIES 144A	3.95	06/16/2021	4,600,000	\$ 4,639,100	0.12%
SHIRE ACQ INV IRELAND DA	3.20	09/23/2026	4,825,000	\$ 4,636,285	0.12%
PHILIP MORRIS INTERNATIONAL	1.88	02/25/2021	4,675,000	\$ 4,592,398	0.12%
MACDONALD DETTWILER TERM LOAN	0.00	07/06/2024	4,570,000	\$ 4,587,138	0.12%
CREDIT SUISSE GROUP AG SERIES 144A	3.00	12/14/2023	4,610,000	\$ 4,556,598	0.12%
AMER AIRLINES SERIES 2015-1 CLASS A	3.38	05/01/2027	4,542,647	\$ 4,551,164	0.12%
GE CAPITAL INTL FUNDING SERIES WI	4.42	11/15/2035	4,251,000	\$ 4,534,322	0.12%
ROYAL BANK OF SCOTLND GRP PLC	7.50		4,250,000	\$ 4,503,938	0.12%
MORGAN STANLEY SERIES GMTN	2.62	05/08/2024	4,400,000	\$ 4,484,692	0.12%
AMERICAN EXPRESS CO	3.00	10/30/2024	4,495,000	\$ 4,473,645	0.12%
SABINE PASS LIQUEFATION SERIES WI	5.75	05/15/2024	4,015,000	\$ 4,451,356	0.12%
DISCOVERY COMMUNICATIONS	5.00	09/20/2037	4,435,000	\$ 4,441,623	0.12%
US TREASURY N/B	3.13	02/15/2042	4,191,000	\$ 4,437,712	0.12%
SHIRE ACQ INV IRELAND DA	2.88	09/23/2023	4,515,000	\$ 4,417,881	0.12%

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GENERAL ELEC CAP CORP SERIES MTN	6.88	01/10/2039	3,110,000	\$ 4,406,650	0.12%
BNP PARIBAS SERIES 144A	6.75		4,040,000	\$ 4,378,350	0.12%
RECKITT BENCKISER TSY SERIES 144A	1.89	06/24/2022	4,325,000	\$ 4,336,482	0.12%
ORACLE CORP	4.00	11/15/2047	4,190,000	\$ 4,325,810	0.11%
ZIMMER BIOMET HOLDINGS INC	2.00	04/01/2018	4,265,000	\$ 4,268,780	0.11%
DTE ENERGY CO	6.38	04/15/2033	3,345,000	\$ 4,225,299	0.11%
GENERAL MOTORS CO	4.20	10/01/2027	4,130,000	\$ 4,199,095	0.11%
US TREASURY N/B	1.38	04/30/2020	4,225,000	\$ 4,176,644	0.11%
FIRST REPUBLIC BANK	4.38	08/01/2046	4,170,000	\$ 4,162,959	0.11%
WM WRIGLEY JR CO SERIES 144A	3.38	10/21/2020	4,000,000	\$ 4,102,373	0.11%
GENERAL DYNAMICS CORP	2.38	11/15/2024	4,160,000	\$ 4,054,357	0.11%
INTESA SANPAOLO SPA	3.13	07/14/2022	4,070,000	\$ 4,048,685	0.11%
INTESA SANPAOLO SPA	3.88	07/14/2027	4,015,000	\$ 4,017,347	0.11%
AMAZON.COM INC SERIES 144A	2.80	08/22/2024	3,995,000	\$ 3,977,446	0.11%
PRUDENTIAL FINANCIAL INC	5.63	06/15/2043	3,655,000	\$ 3,961,106	0.11%
US TREASURY N/B	1.38	03/31/2020	4,000,000	\$ 3,956,875	0.11%
MPLX LP SERIES WI	4.50	07/15/2023	3,722,000	\$ 3,938,930	0.10%
EL PASO PIPELINE PART OP	4.70	11/01/2042	4,065,000	\$ 3,905,709	0.10%
MARKEL CORP	5.00	04/05/2046	3,520,000	\$ 3,901,680	0.10%
TIME WARNER INC	3.60	07/15/2025	3,875,000	\$ 3,888,873	0.10%
COOPERATIEVE CENTRALE RAIFFEIS	5.25	08/04/2045	3,235,000	\$ 3,835,915	0.10%
FORTIS INC SERIES 144A	3.06	10/04/2026	3,970,000	\$ 3,830,821	0.10%
BROOKFIELD FINANCE INC	4.70	09/20/2047	3,695,000	\$ 3,799,047	0.10%
LOWES COS INC	3.10	05/03/2027	3,805,000	\$ 3,778,622	0.10%
HCA INC	5.25	04/15/2025	3,510,000	\$ 3,738,150	0.10%
UNITEDHEALTH GROUP INC	4.63	07/15/2035	3,250,000	\$ 3,711,911	0.10%
PIONEER NATURAL RESOURCES CO	3.45	01/15/2021	3,605,000	\$ 3,695,286	0.10%
AT&T INC	3.90	08/14/2027	3,700,000	\$ 3,677,489	0.10%
CHARTER COMM OPT LLC CAP SERIES WI	4.20	03/15/2028	3,685,000	\$ 3,618,670	0.10%
CC HOLDING GS V LLC	3.85	04/15/2023	3,485,000	\$ 3,599,934	0.10%
RUSSIAN FEDERATION SERIES REGS	4.75	05/27/2026	3,400,000	\$ 3,597,322	0.10%
SINOPEC GRP OVERSEAS DEV SERIES 144A	2.50	09/13/2022	3,675,000	\$ 3,596,451	0.10%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.45	06/15/2023	3,325,000	\$ 3,586,259	0.10%
CHUBB CORP	3.61	03/29/2067	3,610,000	\$ 3,578,413	0.10%
US TREASURY N/B	4.75	02/15/2037	2,700,000	\$ 3,570,855	0.09%
JP MORGAN CHASE & CO	4.13	12/15/2026	3,395,000	\$ 3,537,266	0.09%
US TREASURY N/B	3.00	05/15/2045	3,390,000	\$ 3,502,029	0.09%

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21ST CENTURY FOX AMERICA	6.40	12/15/2035	2,760,000	\$ 3,486,690	0.09%
NXP BV/NXP FUNDING LLC SERIES 144A	3.88	09/01/2022	3,400,000	\$ 3,463,750	0.09%
VALE OVERSEAS LIMITED	4.38	01/11/2022	3,325,000	\$ 3,452,846	0.09%
ANHEUSER-BUSCH INBEV FIN	4.70	02/01/2036	3,100,000	\$ 3,435,027	0.09%
SHERWIN-WILLIAMS CO	3.45	06/01/2027	3,375,000	\$ 3,408,006	0.09%
GOLDMAN SACHS GROUP INC	2.36	07/24/2023	3,375,000	\$ 3,397,202	0.09%
BROOKFIELD FINANCE LLC	4.00	04/01/2024	3,275,000	\$ 3,383,144	0.09%
SOUTHWESTERN PUBLIC SERV	3.70	08/15/2047	3,340,000	\$ 3,361,070	0.09%
DOMINION ENERGY GAS HOLDINGS	2.80	11/15/2020	3,315,000	\$ 3,347,446	0.09%
GOLDMAN SACHS GROUP INC	5.15	05/22/2045	2,925,000	\$ 3,317,072	0.09%
US TREASURY N/B	3.75	11/15/2043	2,818,000	\$ 3,307,848	0.09%
FORD MOTOR CREDIT CO LLC	2.29	01/09/2018	3,300,000	\$ 3,301,680	0.09%
MORGAN STANLEY	4.10	05/22/2023	3,160,000	\$ 3,294,694	0.09%
SUNCOR ENERGY INC	4.00	11/15/2047	3,280,000	\$ 3,284,900	0.09%
ARCELORMITTAL SA	7.50	10/15/2039	2,585,000	\$ 3,250,638	0.09%
ENCANA CORP	5.15	11/15/2041	3,070,000	\$ 3,249,135	0.09%
PUGET ENERGY INC	6.00	09/01/2021	2,910,000	\$ 3,238,233	0.09%
UNICREDIT SPA SERIES 144A	5.86	06/19/2032	3,020,000	\$ 3,222,769	0.09%
SIEMENS FINANCIERINGSMAT SERIES 144A	2.70	03/16/2022	3,200,000	\$ 3,222,572	0.09%
MEDTRONIC INC SERIES WI	4.38	03/15/2035	2,924,000	\$ 3,208,297	0.09%
NATL RURAL UTILITY CFC	2.40	04/25/2022	3,215,000	\$ 3,208,214	0.09%
GLENCORE FUNDING LLC SERIES 144A	3.88	10/27/2027	3,265,000	\$ 3,203,592	0.09%
AMERICAN CAMPUS COMMUNITIES OP	3.63	11/15/2027	3,230,000	\$ 3,203,462	0.09%
LIBERTY MUTUAL GROUP SERIES 144A	4.23	03/15/2037	3,245,000	\$ 3,180,100	0.08%
MORGAN STANLEY	5.00	11/24/2025	2,895,000	\$ 3,163,479	0.08%
CITIGROUP INC	3.52	10/27/2028	3,140,000	\$ 3,137,047	0.08%
ALTRIA GROUP INC	4.00	01/31/2024	2,925,000	\$ 3,114,812	0.08%
UNITED TECHNOLOGIES CORP	2.80	05/04/2024	3,130,000	\$ 3,105,913	0.08%
HSBC HOLDINGS PLC	3.60	05/23/2023	3,010,000	\$ 3,104,404	0.08%
ALIBABA GROUP HOLDING LTD SERIES WI	3.13	11/28/2021	3,050,000	\$ 3,096,732	0.08%
JPMORGAN CHASE & CO	3.88	07/24/2038	3,030,000	\$ 3,078,290	0.08%
BANCO SANTANDER SA	6.38		3,000,000	\$ 3,060,444	0.08%
ANDEAVOR LOGISTICS LP SERIES A HYB	6.88		3,020,000	\$ 3,057,146	0.08%
ABBVIE INC	4.45	05/14/2046	2,900,000	\$ 3,052,130	0.08%
GOLDMAN SACHS GROUP INC	2.91	06/05/2023	3,075,000	\$ 3,049,931	0.08%
CHARTER COMM OPT LLC CAP SERIES WI	6.48	10/23/2045	2,645,000	\$ 3,041,656	0.08%
HCA INC	5.00	03/15/2024	2,890,000	\$ 3,034,500	0.08%

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CHARLES SCHWAB CORP	5.00		3,000,000	\$ 3,026,250	0.08%
APPLE INC	3.20	05/11/2027	2,990,000	\$ 3,022,814	0.08%
REYNOLDS AMERICAN INC	5.70	08/15/2035	2,580,000	\$ 3,021,021	0.08%
CONTINENTAL RESOURCES SERIES WI	3.80	06/01/2024	3,045,000	\$ 2,999,325	0.08%
WELLS FARGO & COMPANY SERIES MTN	4.40	06/14/2046	2,865,000	\$ 2,970,699	0.08%
KINDER MORGAN INC SERIES 144A	5.63	11/15/2023	2,695,000	\$ 2,968,409	0.08%
BANK OF AMERICA CORP SERIES V	5.13		2,880,000	\$ 2,952,000	0.08%
WYNDHAM WORLDWIDE CORP	2.50	03/01/2018	2,940,000	\$ 2,942,232	0.08%
21ST CENTURY FOX AMERICA	5.40	10/01/2043	2,545,000	\$ 2,934,856	0.08%
HSBC HOLDINGS PLC	4.38	11/23/2026	2,815,000	\$ 2,932,865	0.08%
WILLIAMS PARTNERS LP	3.60	03/15/2022	2,850,000	\$ 2,916,599	0.08%
PETROBRAS GLOBAL FINANCE SERIES 144A	5.30	01/27/2025	2,905,000	\$ 2,904,274	0.08%
STATE GRID OVERSEAS INV SERIES REGS	3.50	05/04/2027	2,900,000	\$ 2,903,596	0.08%
TRIUMPH GROUP INC SERIES 144A	7.75	08/15/2025	2,660,000	\$ 2,866,150	0.08%
AMERICAN INTERNATIONAL GROUP I	3.30	03/01/2021	2,805,000	\$ 2,866,107	0.08%
VRX ESCROW CORP SERIES 144A	5.38	03/15/2020	2,890,000	\$ 2,861,100	0.08%
US TREASURY N/B	3.38	05/15/2044	2,587,000	\$ 2,857,726	0.08%
NAVIOS MARITIME ACQ CORP SERIES 144A	8.13	11/15/2021	3,370,000	\$ 2,856,075	0.08%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	6.02	06/15/2026	2,585,000	\$ 2,841,715	0.08%
AMERICAN INTERNATIONAL GROUP I	4.50	07/16/2044	2,705,000	\$ 2,830,599	0.08%
UNION PACIFIC CORP	3.75	03/15/2024	2,660,000	\$ 2,813,474	0.07%
MICROSOFT CORP	2.00	08/08/2023	2,905,000	\$ 2,802,751	0.07%
MONSANTO CO	3.95	04/15/2045	2,907,000	\$ 2,801,958	0.07%
ING GROEP NV	6.00		2,700,000	\$ 2,800,710	0.07%
ARGENTINA REPUBLIC OF SERIES WI	6.25	04/22/2019	2,675,000	\$ 2,790,025	0.07%
TURKEY REPUBLIC OF	6.00	03/25/2027	2,650,000	\$ 2,780,682	0.07%
US TREASURY STRIPS	0.00	05/15/2035	4,500,000	\$ 2,779,122	0.07%
CELGENE CORP	5.00	08/15/2045	2,500,000	\$ 2,751,511	0.07%
ENERGY TRANSFER PARTNERS	4.75	01/15/2026	2,646,000	\$ 2,748,130	0.07%
ASURION TERM LOAN	0.00	07/14/2025	2,680,000	\$ 2,747,670	0.07%
MARATHON OIL CORP	6.60	10/01/2037	2,260,000	\$ 2,725,735	0.07%
ALIBABA GROUP HOLDING LTD	4.20	12/06/2047	2,680,000	\$ 2,723,477	0.07%
BOSTON GAS CO SERIES 144A	3.15	08/01/2027	2,740,000	\$ 2,721,190	0.07%
PETROLEOS MEXICANOS SERIES 144A	6.50	03/13/2027	2,465,000	\$ 2,718,279	0.07%
JOHNSON CONTROLS INTL PL	5.13	09/14/2045	2,355,000	\$ 2,696,920	0.07%
PEPSICO INC	3.00	10/15/2027	2,715,000	\$ 2,693,009	0.07%
ACTAVIS FUNDING SCS	4.55	03/15/2035	2,605,000	\$ 2,680,819	0.07%

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MICROSOFT CORP	2.40	08/08/2026	2,775,000	\$ 2,673,495	0.07%
MORGAN STANLEY	5.55		2,565,000	\$ 2,664,394	0.07%
REPUBLIC SERVICES INC	3.80	05/15/2018	2,630,000	\$ 2,652,342	0.07%
CHENIERE CORP CHRISTI HD SERIES 144A	5.13	06/30/2027	2,565,000	\$ 2,645,156	0.07%
ARCH CAPITAL FINANCE LLC	4.01	12/15/2026	2,535,000	\$ 2,634,567	0.07%
IMPERIAL TOBACCO FINANCE SERIES 144A	3.75	07/21/2022	2,540,000	\$ 2,626,363	0.07%
KENTUCKY UTILITIES	3.30	10/01/2025	2,565,000	\$ 2,624,264	0.07%
PROVINCIA DE BUENOS AIRE	7.88	06/15/2027	2,345,000	\$ 2,617,958	0.07%
KRAFT HEINZ FOODS CO SERIES WI	4.38	06/01/2046	2,710,000	\$ 2,615,211	0.07%
UNITED MEXICAN STATES SERIES MTN	4.75	03/08/2044	2,550,000	\$ 2,590,800	0.07%
ABBOTT LABORATORIES	2.90	11/30/2021	2,555,000	\$ 2,570,488	0.07%
HALLIBURTON CO	4.75	08/01/2043	2,450,000	\$ 2,569,763	0.07%
HEALTHCARE TRUST OF AMER	3.75	07/01/2027	2,585,000	\$ 2,569,039	0.07%
SOLVAY FINANCE AMERICA LLC SERIES 144A	3.40	12/03/2020	2,510,000	\$ 2,565,498	0.07%
BANK OF AMERICA CORP	4.24	04/24/2038	2,405,000	\$ 2,562,756	0.07%
VEDANTA RESOURCES PLC SERIES 144A	6.13	08/09/2024	2,500,000	\$ 2,558,143	0.07%
BANCO GENERAL SA SERIES 144A	4.13	08/07/2027	2,550,000	\$ 2,550,510	0.07%
AVAYA TERM LOAN	0.00	11/09/2024	2,585,000	\$ 2,548,526	0.07%
ARCOR SAIC SERIES 144A	6.00	07/06/2023	2,385,000	\$ 2,534,063	0.07%
PLAINS ALL AMER PIPELINE	4.50	12/15/2026	2,520,000	\$ 2,529,783	0.07%
QUALCOMM INC	2.11	01/30/2023	2,535,000	\$ 2,518,618	0.07%
KLA-TENCOR CORP	4.13	11/01/2021	2,405,000	\$ 2,509,920	0.07%
DOMTAR CORP	6.25	09/01/2042	2,320,000	\$ 2,508,650	0.07%
SIEMENS FINANCIERINGSMAT SERIES 144A	2.35	10/15/2026	2,665,000	\$ 2,506,216	0.07%
CREDIT SUISSE GROUP AG SERIES 144A	2.52	12/14/2023	2,475,000	\$ 2,496,382	0.07%
INTERNATIONAL PAPER CO	4.35	08/15/2048	2,450,000	\$ 2,491,367	0.07%
JP MORGAN CHASE & CO	5.63	08/16/2043	2,040,000	\$ 2,490,288	0.07%
VIACOM INC	4.85	12/15/2034	2,630,000	\$ 2,488,060	0.07%
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2026	2,400,000	\$ 2,484,624	0.07%
BAIDU INC	2.88	07/06/2022	2,500,000	\$ 2,484,518	0.07%
BANK OF AMERICA CORP SERIES GMTN	2.02	07/21/2021	2,475,000	\$ 2,484,478	0.07%
JPMORGAN CHASE & CO SERIES GMTN	2.20	01/10/2025	2,480,000	\$ 2,483,565	0.07%
WM WRIGLEY JR CO SERIES 144A	2.40	10/21/2018	2,465,000	\$ 2,472,872	0.07%
PACIFIC GAS & ELECTRIC SERIES 144A	3.30	12/01/2027	2,480,000	\$ 2,466,148	0.07%
ANADARKO PETROLEUM CORP	6.60	03/15/2046	1,960,000	\$ 2,464,077	0.07%
DISH DBS CORP	7.88	09/01/2019	2,275,000	\$ 2,434,728	0.06%
UNIVERSAL HOSPITAL SERVI	7.63	08/15/2020	2,415,000	\$ 2,421,762	0.06%

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PACIFICORP	2.95	06/01/2023	2,375,000	\$ 2,416,983	0.06%
FIRST DATA CORPORATION SERIES 144A	5.00	01/15/2024	2,325,000	\$ 2,406,375	0.06%
MCCORMICK & CO INC	3.40	08/15/2027	2,390,000	\$ 2,406,132	0.06%
SYNCHRONY BANK	3.00	06/15/2022	2,420,000	\$ 2,401,740	0.06%
CROATIA SERIES REGS	6.00	01/26/2024	2,100,000	\$ 2,391,375	0.06%
WELLS FARGO & CO	2.61	10/31/2023	2,325,000	\$ 2,386,566	0.06%
BP CAPITAL MARKETS PLC	3.72	11/28/2028	2,290,000	\$ 2,382,540	0.06%
ENBRIDGE INC SERIES 16-A HYB	6.00	01/15/2077	2,270,000	\$ 2,373,898	0.06%
SAUDI INTERNATIONAL BOND SERIES 144A	2.88	03/04/2023	2,400,000	\$ 2,366,640	0.06%
CENCOSUD SA SERIES 144A	4.38	07/17/2027	2,375,000	\$ 2,357,591	0.06%
FORTIS INC SERIES 144A	2.10	10/04/2021	2,410,000	\$ 2,352,296	0.06%
DAIMLER FINANCE NA LLC SERIES 144A	2.85	01/06/2022	2,335,000	\$ 2,343,232	0.06%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	7.13	06/15/2024	2,155,000	\$ 2,342,592	0.06%
ALTRIA GROUP INC	4.50	05/02/2043	2,210,000	\$ 2,336,024	0.06%
MCCORMICK & CO INC	3.15	08/15/2024	2,325,000	\$ 2,334,044	0.06%
MEDTRONIC INC SERIES WI	4.63	03/15/2045	2,035,000	\$ 2,320,906	0.06%
TIME WARNER INC	3.88	01/15/2026	2,290,000	\$ 2,312,524	0.06%
DTE ELECTRIC CO	3.75	08/15/2047	2,280,000	\$ 2,308,531	0.06%
AT&T INC	2.45	06/30/2020	2,313,000	\$ 2,307,812	0.06%
SOUTHERN CO GAS CAPITAL	4.40	05/30/2047	2,190,000	\$ 2,301,615	0.06%
US TREASURY STRIPS	0.00	11/15/2044	5,000,000	\$ 2,300,557	0.06%
ELECTRICITE DE FRANCE SERIES 144A	5.63		2,205,000	\$ 2,284,380	0.06%
BHP BILLITON FIN USA LTD SERIES 144A	6.75	10/19/2075	1,950,000	\$ 2,278,868	0.06%
HCA INC	5.50	06/15/2047	2,250,000	\$ 2,278,125	0.06%
ENTERPRISE PRODUCTS OPER	4.85	03/15/2044	2,135,000	\$ 2,268,427	0.06%
XEROX CORP SERIES 144A	4.07	03/17/2022	2,245,000	\$ 2,260,924	0.06%
VIRGINIA ELEC & POWER CO	4.45	02/15/2044	2,025,000	\$ 2,252,413	0.06%
NBC UNIVERSAL MEDIA LLC	4.45	01/15/2043	2,130,000	\$ 2,251,270	0.06%
VALE OVERSEAS LIMITED	6.25	08/10/2026	1,940,000	\$ 2,250,187	0.06%
CONSOLIDATED ENERGY FIN SERIES 144A	6.88	06/15/2025	2,115,000	\$ 2,247,188	0.06%
UNITED AIRLINES SERIES 2014-1 CLASS A PT	4.00	10/11/2027	2,146,453	\$ 2,243,043	0.06%
ORACLE CORP	4.38	05/15/2055	2,105,000	\$ 2,241,749	0.06%
PRESTIGE BRANDS TERM LOAN	0.00	01/20/2024	2,227,082	\$ 2,237,861	0.06%
ENEL FINANCE INTL NV SERIES 144A	2.88	05/25/2022	2,240,000	\$ 2,235,546	0.06%
BP CAPITAL MARKETS PLC	3.02	01/16/2027	2,270,000	\$ 2,232,072	0.06%
HEALTHCARE TRUST OF AMER	3.50	08/01/2026	2,265,000	\$ 2,228,775	0.06%
NATL RURAL UTILITY CFC	4.75	04/30/2043	2,135,000	\$ 2,226,872	0.06%

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ACTIVISION BLIZZARD INC SERIES 144A	6.13	09/15/2023	2,099,000	\$ 2,216,375	0.06%
MICROSOFT CORP	2.00	11/03/2020	2,215,000	\$ 2,208,511	0.06%
NBC UNIVERSAL ENTERPRISE SERIES 144A	2.04	04/15/2018	2,190,000	\$ 2,195,191	0.06%
UNITED AIRLINES SERIES 2014-2 CLASS A	3.75	09/03/2026	2,124,714	\$ 2,183,144	0.06%
BPCE SA SERIES 144A	4.50	03/15/2025	2,095,000	\$ 2,182,729	0.06%
COCA-COLA ICECEK URETIM SERIES 144A	4.75	10/01/2018	2,150,000	\$ 2,180,203	0.06%
ORACLE CORP	2.95	11/15/2024	2,170,000	\$ 2,178,279	0.06%
COMCAST CORP	2.75	03/01/2023	2,150,000	\$ 2,154,149	0.06%
COLBUN SA SERIES 144A	3.95	10/11/2027	2,150,000	\$ 2,154,031	0.06%
CITIGROUP INC	4.45	09/29/2027	2,045,000	\$ 2,149,232	0.06%
YAMANA GOLD INC SERIES 144A	4.63	12/15/2027	2,160,000	\$ 2,149,003	0.06%
AMERICAN CAMPUS CMNTYS	3.35	10/01/2020	2,085,000	\$ 2,128,446	0.06%
GENERAL MOTORS CO SERIES WI	4.88	10/02/2023	1,960,000	\$ 2,116,708	0.06%
AMERICAN AXLE & MFG INC SERIES 144A	6.25	04/01/2025	2,055,000	\$ 2,111,513	0.06%
WILLIAMS PARTNERS LP	5.10	09/15/2045	1,985,000	\$ 2,107,779	0.06%
REYNOLDS AMERICAN INC SERIES WI	7.00	08/04/2041	1,570,000	\$ 2,102,755	0.06%
CENTURY COMMUNITIES SERIES 144A	5.88	07/15/2025	2,070,000	\$ 2,088,113	0.06%
TEACHERS INSURANCE AND ANNUITY SERIE	4.27	05/15/2047	2,015,000	\$ 2,086,216	0.06%
BECTON DICKINSON & CO SERIES 5FRN	2.35	06/06/2022	2,065,000	\$ 2,073,073	0.06%
JPMORGAN CHASE & CO	3.22	03/01/2025	2,045,000	\$ 2,055,771	0.05%
WELLCARE HEALTH PLANS INC	5.25	04/01/2025	1,940,000	\$ 2,053,975	0.05%
AMERICAN AIRLINES SERIES 2013-2 CLASS A	4.95	01/15/2023	1,929,474	\$ 2,050,066	0.05%
MIDAMERICAN ENERGY CO	4.25	05/01/2046	1,850,000	\$ 2,022,576	0.05%
TRUST F 1401 SERIES 144A	6.95	01/30/2044	1,825,000	\$ 2,009,781	0.05%
WELLTOWER INC	4.25	04/01/2026	1,915,000	\$ 2,005,985	0.05%
COLOMBIA REPUBLIC OF	3.88	04/25/2027	1,975,000	\$ 2,003,638	0.05%
DIGICEL GROUP LTD SERIES 144A	8.25	09/30/2020	2,075,000	\$ 1,999,263	0.05%
UKRAINE GOVERNMENT SERIES 144A	7.38	09/25/2032	2,025,000	\$ 1,995,233	0.05%
CONCHO RESOURCES INC	3.75	10/01/2027	1,985,000	\$ 1,994,941	0.05%
JP MORGAN CHASE & CO	4.95	06/01/2045	1,765,000	\$ 1,992,333	0.05%
PANAMA REPUBLIC OF	3.88	03/17/2028	1,900,000	\$ 1,990,250	0.05%
GENZYME CORP	5.00	06/15/2020	1,863,000	\$ 1,989,864	0.05%
EXELON CORP	2.85	06/15/2020	1,966,000	\$ 1,984,387	0.05%
CANADIAN NATURAL RESOURCES LTD	3.90	02/01/2025	1,929,000	\$ 1,973,926	0.05%
NAVISTAR TERM LOAN	0.00	11/03/2024	1,965,000	\$ 1,970,738	0.05%
SIGNODE INDUSTRIAL GROUP SERIES 144A	6.38	05/01/2022	1,915,000	\$ 1,970,056	0.05%
PPL ELECTRIC UTILITIES	3.95	06/01/2047	1,890,000	\$ 1,969,866	0.05%

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QATAR STATE OF SERIES REGS	3.25	06/02/2026	2,025,000	\$ 1,969,313	0.05%
BOARDWALK PIPELINES LP	5.95	06/01/2026	1,765,000	\$ 1,963,757	0.05%
ACTAVIS FUNDING SCS	3.80	03/15/2025	1,935,000	\$ 1,950,872	0.05%
UNITED TECHNOLOGIES CORP	4.15	05/15/2045	1,870,000	\$ 1,949,231	0.05%
SYNCHRONY FINANCIAL	3.95	12/01/2027	1,965,000	\$ 1,946,799	0.05%
SPRINT CORP	7.88	09/15/2023	1,805,000	\$ 1,944,888	0.05%
DISH DBS CORP SERIES WI	6.75	06/01/2021	1,825,000	\$ 1,943,625	0.05%
MPH ACQUISITION HOLDINGS SERIES 144A	7.13	06/01/2024	1,810,000	\$ 1,943,488	0.05%
TIME WARNER CABLE INC	5.88	11/15/2040	1,805,000	\$ 1,943,308	0.05%
WESTERN GAS PARTNERS	5.45	04/01/2044	1,860,000	\$ 1,941,268	0.05%
CATLIN INSURANCE CO LTD SERIES 144A	4.33		2,030,000	\$ 1,938,812	0.05%
BAIDU INC	3.00	06/30/2020	1,925,000	\$ 1,937,249	0.05%
HUMANA INC	4.95	10/01/2044	1,745,000	\$ 1,933,873	0.05%
JACK OHIO FIN LLC/FIN 1 SERIES 144A	6.75	11/15/2021	1,825,000	\$ 1,927,656	0.05%
ING BANK NV SERIES 144A	5.80	09/25/2023	1,700,000	\$ 1,919,885	0.05%
CMS ENERGY CORP	4.88	03/01/2044	1,675,000	\$ 1,919,317	0.05%
SOUTHERN COPPER CORP	6.75	04/16/2040	1,485,000	\$ 1,918,252	0.05%
APPLE INC	4.25	02/09/2047	1,795,000	\$ 1,917,576	0.05%
SOUTHERN CO	2.95	07/01/2023	1,915,000	\$ 1,916,755	0.05%
FANNIE MAE	6.63	11/15/2030	1,350,000	\$ 1,902,062	0.05%
IAMGOLD CORP SERIES 144A	7.00	04/15/2025	1,810,000	\$ 1,898,238	0.05%
SPRINT CORP SERIES WI	7.13	06/15/2024	1,815,000	\$ 1,888,743	0.05%
YPF SOCIEDAD ANONIMA SERIES REGS	8.50	07/28/2025	1,615,000	\$ 1,887,935	0.05%
PETROLEOS MEXICANOS SERIES WI	6.88	08/04/2026	1,650,000	\$ 1,882,650	0.05%
NGL ENRGY PART LP/FIN CO	7.50	11/01/2023	1,830,000	\$ 1,880,325	0.05%
COVERIS HOLDINGS SA SERIES 144A	7.88	11/01/2019	1,875,000	\$ 1,879,688	0.05%
BAIDU INC	3.63	07/06/2027	1,900,000	\$ 1,878,642	0.05%
1011778 BC/ NEW RED FIN SERIES 144A	5.00	10/15/2025	1,825,000	\$ 1,869,484	0.05%
DEVON ENERGY CORP	5.60	07/15/2041	1,625,000	\$ 1,868,641	0.05%
UNIVISION TERM LOAN	0.00	03/15/2024	1,881,955	\$ 1,867,840	0.05%
HUMANA INC	3.85	10/01/2024	1,805,000	\$ 1,867,570	0.05%
CISCO SYSTEMS INC	2.20	02/28/2021	1,870,000	\$ 1,865,157	0.05%
GILEAD SCIENCES INC	4.15	03/01/2047	1,800,000	\$ 1,855,896	0.05%
ARDAGH PKG FIN/MP HD USA SERIES 144A	6.00	02/15/2025	1,745,000	\$ 1,854,237	0.05%
BWAY HOLDING CO SERIES 144A	7.25	04/15/2025	1,785,000	\$ 1,849,706	0.05%
EMERALD PERFORMANCE TERM LOAN	0.00	07/23/2022	1,850,000	\$ 1,844,802	0.05%
GENERAL MOTORS CO SERIES WI	6.25	10/02/2043	1,585,000	\$ 1,843,058	0.05%

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CEMEX SAB DE CV SERIES REGS	5.70	01/11/2025	1,750,000	\$ 1,837,500	0.05%
TECK RESOURCES LIMITED	6.25	07/15/2041	1,605,000	\$ 1,829,700	0.05%
ALABAMA POWER CO	3.85	12/01/2042	1,790,000	\$ 1,818,705	0.05%
BRAZIL FED REPUBLIC OF	4.63	01/13/2028	1,825,000	\$ 1,816,788	0.05%
SHELL INTERNATIONAL FIN	4.00	05/10/2046	1,780,000	\$ 1,815,829	0.05%
GEO GROUP TERM LOAN B	0.00	03/09/2024	1,805,676	\$ 1,807,933	0.05%
KRAFT FOODS INC	6.13	08/23/2018	1,750,000	\$ 1,801,240	0.05%
COMCAST CORP	3.15	03/01/2026	1,790,000	\$ 1,792,812	0.05%
CROWN CORK & SEAL	7.38	12/15/2026	1,519,000	\$ 1,792,420	0.05%
NAVIOS SA LOGIST/FIN US SERIES 144A	7.25	05/01/2022	1,845,000	\$ 1,789,650	0.05%
ENABLE MIDSTREAM PARTNERS LP	4.40	03/15/2027	1,755,000	\$ 1,782,204	0.05%
RADIATE HOLDCO FINANCE SERIES 144A	6.63	02/15/2025	1,850,000	\$ 1,771,375	0.05%
CALIFORNIA RESOURCES TERM LOAN	0.00	12/31/2021	1,635,000	\$ 1,765,800	0.05%
DOMINICAN REPUBLIC SERIES 144A	5.95	01/25/2027	1,625,000	\$ 1,763,125	0.05%
CELGENE CORP	2.88	08/15/2020	1,745,000	\$ 1,762,056	0.05%
BANC CREDITO INVERSIONES SERIES 144A	3.50	10/12/2027	1,800,000	\$ 1,760,625	0.05%
DOLLAR TREE TERM LOAN B2	0.00	07/06/2022	1,744,805	\$ 1,760,073	0.05%
MYRIAD INT HOLDING BV SERIES 144A	4.85	07/06/2027	1,700,000	\$ 1,758,990	0.05%
FEDEX CORP	4.55	04/01/2046	1,650,000	\$ 1,758,251	0.05%
SOUTHWESTERN ENERGY CO	7.75	10/01/2027	1,635,000	\$ 1,749,450	0.05%
NEWMONT MINING CORP	4.88	03/15/2042	1,615,000	\$ 1,749,072	0.05%
ROCKWELL COLLINS INC	3.50	03/15/2027	1,720,000	\$ 1,743,301	0.05%
CHEVRON PHILLIPS CHEM CO SERIES 144A	3.40	12/01/2026	1,715,000	\$ 1,741,395	0.05%
AMERICAN INTERNATIONAL GROUP I	3.75	07/10/2025	1,690,000	\$ 1,732,291	0.05%
DISH DBS CORP SERIES WI	5.88	11/15/2024	1,715,000	\$ 1,727,863	0.05%
GILEAD SCIENCES INC	2.55	09/01/2020	1,710,000	\$ 1,725,703	0.05%
CALIFORNIA RESOURCES TERM LOAN	0.00	11/17/2022	1,755,000	\$ 1,725,183	0.05%
US TREASURY N/B	2.50	05/15/2046	1,840,000	\$ 1,718,531	0.05%
LEVEL 3 TERM LOAN	0.00	02/17/2024	1,720,000	\$ 1,717,850	0.05%
CRC ESCROW ISSUER LLC SERIES 144A	5.25	10/15/2025	1,715,000	\$ 1,717,144	0.05%
TRANS CANADA PIPELINES	4.63	03/01/2034	1,550,000	\$ 1,710,062	0.05%
QEP RESOURCES INC	5.25	05/01/2023	1,685,000	\$ 1,706,063	0.05%
FMG RESOURCES SERIES 144A	9.75	03/01/2022	1,530,000	\$ 1,702,125	0.05%
INTERNATIONAL PAPER CO	3.00	02/15/2027	1,760,000	\$ 1,701,255	0.05%
ISTAR FINANCIAL TERM LOAN	0.00	10/15/2021	1,685,365	\$ 1,695,898	0.05%
CNOOC FINANCE LTD SERIES 2013	3.00	05/09/2023	1,700,000	\$ 1,690,031	0.04%
ALTICE FINANCING SA SERIES 144A	6.50	01/15/2022	1,635,000	\$ 1,688,138	0.04%

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MARKEL CORP	3.50	11/01/2027	1,705,000	\$ 1,688,128	0.04%
CHARTER TERM LOAN B	0.00	06/16/2022	2,104,035	\$ 1,686,153	0.04%
CHESAPEAKE ENERGY TERM LOAN	0.00	08/16/2021	1,580,000	\$ 1,680,725	0.04%
EXELON CORP	3.50	06/01/2022	1,640,000	\$ 1,677,614	0.04%
ILFC TERM LOAN	0.00	10/06/2023	1,665,000	\$ 1,676,971	0.04%
BANCO DO BRASIL SERIES 144A	4.63	01/15/2025	1,700,000	\$ 1,674,500	0.04%
UNITED MEXICAN STATES	4.00	10/02/2023	1,590,000	\$ 1,671,885	0.04%
DOMINION ENERGY INC	3.90	10/01/2025	1,600,000	\$ 1,670,174	0.04%
CLOUD CRANE LLC SERIES 144A	10.13	08/01/2024	1,480,000	\$ 1,668,700	0.04%
US AIRWAYS SERIES 2013-1 CLASS A PTT EE	3.95	05/15/2027	1,599,462	\$ 1,666,639	0.04%
OASIS PETROLEUM INC	6.88	01/15/2023	1,630,000	\$ 1,660,563	0.04%
PETROLEOS MEXICANOS SERIES 144A	6.50	03/13/2027	1,505,000	\$ 1,659,639	0.04%
CONS EDISON CO OF NY	4.63	12/01/2054	1,475,000	\$ 1,657,751	0.04%
POST HOLDINGS TERM LOAN	0.00	05/17/2024	1,650,863	\$ 1,656,277	0.04%
POST HOLDINGS INC SERIES 144A	5.00	08/15/2026	1,670,000	\$ 1,655,388	0.04%
SIEMENS FINANCIERINGSMAT SERIES 144A	4.20	03/16/2047	1,545,000	\$ 1,654,801	0.04%
BHARTI AIRTEL INTERNATIO SERIES 144A	5.13	03/11/2023	1,550,000	\$ 1,649,237	0.04%
HOME DEPOT INC	5.88	12/16/2036	1,245,000	\$ 1,648,771	0.04%
TECH DATA CORP	3.70	02/15/2022	1,635,000	\$ 1,640,680	0.04%
COMMONWEALTH EDISON	4.35	11/15/2045	1,485,000	\$ 1,635,496	0.04%
ZIGGO SECURED FINANCE BV SERIES 144A	5.50	01/15/2027	1,620,000	\$ 1,634,661	0.04%
GOLDEN NUGGET INC SERIES 144A	6.75	10/15/2024	1,600,000	\$ 1,634,000	0.04%
RUSSELL INVESTMENTS TERM LOAN	0.00	06/01/2023	1,613,843	\$ 1,628,981	0.04%
SOUTHERN CO	4.25	07/01/2036	1,555,000	\$ 1,617,338	0.04%
IRAQ REPUBLIC OF SERIES 144A	6.75	03/09/2023	1,600,000	\$ 1,616,019	0.04%
ASCENT RESOURCES ARU FIN SERIES 144A	10.00	04/01/2022	1,485,000	\$ 1,614,938	0.04%
SILVERSEA CRUISE FINANCE LTD SERIES 144	7.25	02/01/2025	1,495,000	\$ 1,610,863	0.04%
IMS HEALTH INC SERIES 144A	5.00	10/15/2026	1,535,000	\$ 1,607,913	0.04%
GTT COMMUNICATIONS INC SERIES 144A	7.88	12/31/2024	1,515,000	\$ 1,597,174	0.04%
UNITYMEDIA HESSEN GMBG & CO	5.50	01/15/2023	1,557,000	\$ 1,595,925	0.04%
QATAR STATE OF SERIES REGS	2.38	06/02/2021	1,625,000	\$ 1,594,938	0.04%
WANT WANT CHINA FINANCE	2.88	04/27/2022	1,600,000	\$ 1,593,782	0.04%
ECUADOR REPUBLIC OF SERIES 144A	8.88	10/23/2027	1,500,000	\$ 1,590,960	0.04%
VALE OVERSEAS LIMITED	5.88	06/10/2021	1,450,000	\$ 1,589,563	0.04%
ZAYO GROUP LLC SERIES WI	6.00	04/01/2023	1,525,000	\$ 1,586,953	0.04%
AMERICAN INTERNATIONAL GROUP I	3.88	01/15/2035	1,620,000	\$ 1,585,187	0.04%
TALENT YIELD INVESTMENTS SERIES 144A	4.50	04/25/2022	1,500,000	\$ 1,584,236	0.04%

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ABU DHABI CRUDE OIL SERIES 144A	3.65	11/02/2029	1,600,000	\$ 1,584,160	0.04%
NEWELL BRANDS INC SERIES WI	5.00	11/15/2023	1,495,000	\$ 1,581,923	0.04%
COMMONWEALTH EDISON	3.80	10/01/2042	1,550,000	\$ 1,579,541	0.04%
AT&T INC SERIES WI	6.38	03/01/2041	1,350,000	\$ 1,577,545	0.04%
HUNGARY REPUBLIC OF	5.38	02/21/2023	1,410,000	\$ 1,574,970	0.04%
MEG ENERGY CORP SERIES 144A	6.50	01/15/2025	1,600,000	\$ 1,568,000	0.04%
FRONTIER COMMUNICATIONS CORP SERIES	11.00	09/15/2025	2,040,000	\$ 1,565,700	0.04%
KLOECKNER PENTAPLAST TERM LOAN	0.00	06/29/2022	1,550,000	\$ 1,560,974	0.04%
MGM RESORTS INTERNATIONAL	6.00	03/15/2023	1,415,000	\$ 1,560,038	0.04%
INTELSAT JACKSON SERIES 144A	8.00	02/15/2024	1,475,000	\$ 1,559,813	0.04%
NAVISTAR INTERNATIONAL SERIES 144A	6.63	11/01/2025	1,500,000	\$ 1,553,445	0.04%
SPRINT CAPITAL CORP	6.88	11/15/2028	1,510,000	\$ 1,549,638	0.04%
BRASKEM NETHERLANDS SERIES 144A	4.50	01/10/2028	1,550,000	\$ 1,542,638	0.04%
APPLE INC	3.00	06/20/2027	1,550,000	\$ 1,539,180	0.04%
AMER AIRLINES SERIES 2014-1 CLASS A	3.70	10/01/2026	1,499,415	\$ 1,533,152	0.04%
QUALCOMM INC	2.90	05/20/2024	1,585,000	\$ 1,532,820	0.04%
WESTERN GAS PARTNERS	4.65	07/01/2026	1,475,000	\$ 1,531,068	0.04%
ROMANIA SERIES 144A	4.88	01/22/2024	1,380,000	\$ 1,519,932	0.04%
KRAFT HEINZ FOODS CO	5.20	07/15/2045	1,405,000	\$ 1,519,705	0.04%
CREDIT ACCEPTANCE CORP SERIES 144A	7.38	03/15/2023	1,450,000	\$ 1,518,875	0.04%
REYNOLDS AMERICAN INC	3.25	06/12/2020	1,486,000	\$ 1,512,816	0.04%
EQUINIX INC	5.38	04/01/2023	1,465,000	\$ 1,510,122	0.04%
SOUTH AFRICA REPUBLIC OF	4.30	10/12/2028	1,600,000	\$ 1,502,957	0.04%
CONTINENTAL AIRLINES INC SERIES 2007-1 C	5.98	04/19/2022	1,369,591	\$ 1,502,852	0.04%
WYETH LLC	6.00	02/15/2036	1,150,000	\$ 1,502,737	0.04%
ENTEL CHILE SA SERIES 144A	4.75	08/01/2026	1,450,000	\$ 1,502,564	0.04%
ENLINK MIDSTREAM PARTNER	5.05	04/01/2045	1,555,000	\$ 1,502,344	0.04%
REYNOLDS GROUP HOLDINGS SERIES 144A	4.86	07/15/2021	1,475,000	\$ 1,500,813	0.04%
DAIMLER FINANCE NA LLC SERIES 144A	2.25	03/02/2020	1,500,000	\$ 1,494,880	0.04%
BOMBARDIER INC SERIES 144A	7.50	03/15/2025	1,485,000	\$ 1,492,425	0.04%
GENERAL MOTORS FINL CO	3.45	01/14/2022	1,465,000	\$ 1,486,318	0.04%
CF INDUSTRIES INC	5.15	03/15/2034	1,475,000	\$ 1,486,063	0.04%
AHERN RENTALS INC SERIES 144A	7.38	05/15/2023	1,570,000	\$ 1,485,613	0.04%
PROTECTION 1 TERM LOAN	0.00	05/02/2022	1,468,445	\$ 1,478,548	0.04%
MOTORCITY CASINO TERM LOAN	0.00	08/09/2021	1,540,741	\$ 1,474,304	0.04%
US TREASURY STRIPS	0.00	11/15/2036	2,500,000	\$ 1,474,129	0.04%
MICROSOFT CORP	1.55	08/08/2021	1,505,000	\$ 1,466,825	0.04%

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CMS ENERGY CORP	4.70	03/31/2043	1,315,000	\$ 1,459,680	0.04%
NAKILAT INC	6.07	12/31/2033	1,255,000	\$ 1,455,800	0.04%
AMGEN INC SERIES WI	4.66	06/15/2051	1,350,000	\$ 1,452,498	0.04%
TESORO LOGISTICS LP / CORP	6.13	10/15/2021	1,405,000	\$ 1,448,035	0.04%
AMC NETWORKS INC	4.75	08/01/2025	1,445,000	\$ 1,434,163	0.04%
WYNN LAS VEGAS LLC/CORP SERIES 144A	5.25	05/15/2027	1,400,000	\$ 1,427,118	0.04%
NOVA CHEMICALS CORP SERIES 144A	5.25	06/01/2027	1,405,000	\$ 1,419,050	0.04%
UNITED STATES STEEL CORP	6.88	08/15/2025	1,370,000	\$ 1,417,676	0.04%
ELETSON HOLDINGS SERIES 144A	9.63	01/15/2022	2,015,000	\$ 1,415,538	0.04%
TIME WARNER INC	4.05	12/15/2023	1,350,000	\$ 1,414,897	0.04%
ARUBA INVESTMENT INC 144A	8.75	02/15/2023	1,380,000	\$ 1,414,500	0.04%
BI-LO LLC / BI-LO FINANCE CORP SERIES 144	9.25	02/15/2019	1,475,000	\$ 1,412,313	0.04%
MICROSOFT CORP	4.50	02/06/2057	1,230,000	\$ 1,411,055	0.04%
TIME WARNER INC	2.10	06/01/2019	1,410,000	\$ 1,407,125	0.04%
GEORGIA POWER COMPANY	4.30	03/15/2042	1,350,000	\$ 1,399,381	0.04%
ACELITY TERM LOAN	0.00	02/01/2024	1,401,488	\$ 1,396,526	0.04%
TASEKO MINES LTD SERIES 144A	8.75	06/15/2022	1,360,000	\$ 1,394,000	0.04%
LOUISVILLE GAS & ELECTRIC SERIES 45	3.30	10/01/2025	1,360,000	\$ 1,393,285	0.04%
PINNACLE OPERATING CORP SERIES 144A	9.00	05/15/2023	1,476,119	\$ 1,387,552	0.04%
OWENS CORNING	7.00	12/01/2036	1,070,000	\$ 1,385,661	0.04%
INTRAWEST RESORTS HOLDINGS INC TERM	0.00	06/29/2024	1,373,328	\$ 1,382,776	0.04%
SOLVAY FINANCE AMERICA LLC SERIES 144A	4.45	12/03/2025	1,300,000	\$ 1,380,797	0.04%
INTELSAT JACKSON	5.50	08/01/2023	1,685,000	\$ 1,379,594	0.04%
KINDER MORGAN INC	3.05	12/01/2019	1,365,000	\$ 1,376,837	0.04%
MARKEL CORP	4.30	11/01/2047	1,380,000	\$ 1,376,302	0.04%
ONCOR ELECTRIC DELIVERY	5.25	09/30/2040	1,120,000	\$ 1,369,830	0.04%
CRESCENT COMMUNITIES LLC SERIES 144A	8.88	10/15/2021	1,278,000	\$ 1,357,875	0.04%
FORD MOTOR CREDIT CO LLC	3.34	03/28/2022	1,335,000	\$ 1,352,090	0.04%
METHANOL HOLDINGS TRINIDAD TERM LOAN	0.00	06/02/2022	1,349,712	\$ 1,349,712	0.04%
KRAFT HEINZ FOODS CO	5.00	07/15/2035	1,235,000	\$ 1,342,996	0.04%
ENERGY TRANSFER PARTNERS	4.90	03/15/2035	1,375,000	\$ 1,341,232	0.04%
BROOKSHIRE GROCERY CO	7.10	08/01/2019	1,280,946	\$ 1,336,264	0.04%
CONSTELLATION MERGER SUB SERIES 144A	8.50	09/15/2025	1,360,000	\$ 1,332,800	0.04%
AMER AIRLINE 17 1 AA PTT SERIES AA	3.65	08/15/2030	1,285,000	\$ 1,331,556	0.04%
LOWES COMPANIES INC	4.05	05/03/2047	1,285,000	\$ 1,330,145	0.04%
CENTENE CORP	4.75	05/15/2022	1,280,000	\$ 1,328,653	0.04%
CEMEX SAB DE CV SERIES 144A	6.13	05/05/2025	1,250,000	\$ 1,325,000	0.04%

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L BRANDS INC SERIES WI	6.88	11/01/2035	1,310,000	\$ 1,323,100	0.04%
ICAHN ENTERPRISES/FIN	6.00	08/01/2020	1,280,000	\$ 1,318,400	0.04%
COBANK ACB SERIES I	6.25		1,190,000	\$ 1,308,011	0.03%
CCM MERGER INC SERIES 144A	6.00	03/15/2022	1,270,000	\$ 1,304,925	0.03%
CELGENE CORP	3.45	11/15/2027	1,310,000	\$ 1,302,631	0.03%
BOMBARDIER INC SERIES 144A	8.75	12/01/2021	1,175,000	\$ 1,299,856	0.03%
NUSTAR LOGISTICS LP	5.63	04/28/2027	1,285,000	\$ 1,297,850	0.03%
T MOBILE USA INC	5.13	04/15/2025	1,240,000	\$ 1,295,800	0.03%
MGM GROWTH LP/MGP ESCROW SERIES WI	5.63	05/01/2024	1,210,000	\$ 1,294,700	0.03%
FLEX ACQUISITION CO INC SERIES 144A	6.88	01/15/2025	1,255,000	\$ 1,292,650	0.03%
ANDEAVOR LOGIS LP CORP	3.50	12/01/2022	1,290,000	\$ 1,290,069	0.03%
FORD MOTOR COMPANY	5.29	12/08/2046	1,205,000	\$ 1,282,534	0.03%
BRASKEM FINANCE LTD SERIES REGS	5.38	05/02/2022	1,200,000	\$ 1,281,000	0.03%
NEWMONT MINING CORP	6.25	10/01/2039	1,019,000	\$ 1,280,707	0.03%
SAUDI INTERNATIONAL BOND SERIES 144A	4.63	10/04/2047	1,250,000	\$ 1,276,288	0.03%
VALE OVERSEAS LIMITED	6.88	11/21/2036	1,045,000	\$ 1,275,433	0.03%
BAT CAPITAL CORP SERIES 144A	3.56	08/15/2027	1,275,000	\$ 1,273,660	0.03%
ISTAR INC	6.50	07/01/2021	1,220,000	\$ 1,271,850	0.03%
WARNER MUSIC TERM LOAN	0.00	11/01/2023	1,261,968	\$ 1,262,763	0.03%
DYNEGY INC SERIES WI	7.38	11/01/2022	1,180,000	\$ 1,261,125	0.03%
NORBORD INC SERIES 144A	5.38	12/01/2020	1,185,000	\$ 1,256,100	0.03%
SENSATA TECH UK FIN CO SERIES 144A	6.25	02/15/2026	1,155,000	\$ 1,256,063	0.03%
ELDORADO RESORTS INC SERIES WI	7.00	08/01/2023	1,160,000	\$ 1,245,550	0.03%
ST MARYS CEMENT INC CANADA SERIES 144	5.75	01/28/2027	1,175,000	\$ 1,239,625	0.03%
INTERNATIONAL PAPER CO	4.40	08/15/2047	1,211,000	\$ 1,238,711	0.03%
SRI LANKA GOVT SERIES 144A	6.20	05/11/2027	1,175,000	\$ 1,236,857	0.03%
PERU REPUBLIC OF	5.63	11/18/2050	966,000	\$ 1,236,480	0.03%
CARAUSTAR TERM LOAN	0.00	03/09/2022	1,236,225	\$ 1,233,913	0.03%
PIONEER NATURAL RESOURCES CO	4.45	01/15/2026	1,145,000	\$ 1,226,269	0.03%
MPLX LP	5.20	03/01/2047	1,160,000	\$ 1,225,200	0.03%
HONDURAS GOVERNMENT SERIES REGS	6.25	01/19/2027	1,150,000	\$ 1,222,876	0.03%
NETFLIX INC	4.38	11/15/2026	1,245,000	\$ 1,221,656	0.03%
TENET HEALTHCARE CORP SERIES 144A	4.63	07/15/2024	1,240,000	\$ 1,221,400	0.03%
DOMINICAN REPUBLIC SERIES REGS	5.95	01/25/2027	1,125,000	\$ 1,220,625	0.03%
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.00	06/01/2024	1,165,000	\$ 1,220,338	0.03%
GLP CAPITAL LP / FIN II	5.38	04/15/2026	1,130,000	\$ 1,219,688	0.03%
FIRST QUANTUM MINERALS LTD SERIES 144A	7.50	04/01/2025	1,140,000	\$ 1,212,675	0.03%

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EQUINIX INC	5.88	01/15/2026	1,115,000	\$ 1,209,775	0.03%
CENT ELET BRASILEIRAS SA SERIES REGS	5.75	10/27/2021	1,150,000	\$ 1,204,625	0.03%
PNC FINANCIAL SERVICES GROUP I SERIES S	5.00		1,125,000	\$ 1,198,125	0.03%
CANADIAN NATURAL RESOURCES LTD	4.95	06/01/2047	1,115,000	\$ 1,196,735	0.03%
CAESARS RESORT COLLECTIONS TERM LOA	0.00	10/02/2024	1,190,000	\$ 1,195,950	0.03%
GTT COMMUNICATIONS INC TERM LOAN	0.00	01/09/2024	1,184,560	\$ 1,191,963	0.03%
LIONS GATE TERM LOAN	0.00	10/13/2023	1,188,625	\$ 1,188,625	0.03%
TMS INTERNATIONAL CORP SERIES 144A	7.25	08/15/2025	1,130,000	\$ 1,186,500	0.03%
CREDIT ACCEPTANCE CORP SERIES 144A	6.13	02/15/2021	1,170,000	\$ 1,186,088	0.03%
GILEAD SCIENCES INC	1.85	09/20/2019	1,190,000	\$ 1,184,301	0.03%
GENERAL MOTORS FINL CO	3.95	04/13/2024	1,155,000	\$ 1,183,534	0.03%
BECTON DICKINSON & CO	3.13	11/08/2021	1,175,000	\$ 1,183,124	0.03%
AMERICAN TOWER CORP SERIES 5YR	3.30	02/15/2021	1,155,000	\$ 1,177,728	0.03%
CLUBCORP TERM LOAN	0.00	08/16/2024	1,175,000	\$ 1,177,103	0.03%
BANCO INBURSA SERIES 144A	4.38	04/11/2027	1,175,000	\$ 1,174,060	0.03%
SYNCHRONY FINANCIAL	2.60	01/15/2019	1,170,000	\$ 1,173,841	0.03%
BLUELINE RENTAL CRP LL SERIES 144A	9.25	03/15/2024	1,080,000	\$ 1,169,100	0.03%
ASURION TERM LOAN	0.00	11/03/2023	1,162,498	\$ 1,166,672	0.03%
CITIGROUP INC	4.28	04/24/2048	1,105,000	\$ 1,164,925	0.03%
VIACOM INC	4.38	03/15/2043	1,390,000	\$ 1,162,199	0.03%
AK STEEL CORP	6.38	10/15/2025	1,190,000	\$ 1,157,275	0.03%
SUNOCO LP SUNOCO FINANCE COR SERIES	6.38	04/01/2023	1,090,000	\$ 1,151,313	0.03%
US TREASURY N/B	2.25	08/15/2046	1,300,000	\$ 1,149,992	0.03%
ARAB REPUBLIC OF EGYPT SERIES 144A	6.13	01/31/2022	1,100,000	\$ 1,146,691	0.03%
CROWNROCK LP CROWNROCK F SERIES 144	5.63	10/15/2025	1,140,000	\$ 1,145,700	0.03%
FEDEX CORP	5.10	01/15/2044	1,010,000	\$ 1,141,996	0.03%
TENCENT HOLDINGS LTD SERIES 144A	3.80	02/11/2025	1,100,000	\$ 1,141,500	0.03%
TMS INTERNATIONAL TERM LOAN	0.00	08/09/2024	1,135,000	\$ 1,139,256	0.03%
TIME WARNER CABLE INC	6.75	07/01/2018	1,110,000	\$ 1,138,966	0.03%
AT&T INC	2.30	02/14/2023	1,130,000	\$ 1,138,927	0.03%
DANA INCORPORATED	5.50	12/15/2024	1,075,000	\$ 1,138,533	0.03%
JBS USA TERM LOAN	0.00	10/30/2022	1,162,641	\$ 1,137,645	0.03%
FREEPORT MCMORAN INC	4.55	11/14/2024	1,140,000	\$ 1,137,150	0.03%
ARCH CAPITAL FINANCE LLC	5.03	12/15/2046	1,005,000	\$ 1,133,980	0.03%
MCDONALD'S CORP	2.75	12/09/2020	1,120,000	\$ 1,133,350	0.03%
NIGERIA REPUBLIC OF SERIES 144A	7.63	11/28/2047	1,100,000	\$ 1,133,000	0.03%
INTERNATIONAL GAME TECH SERIES 144A	6.50	02/15/2025	1,005,000	\$ 1,131,881	0.03%

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GARDA WORLD SECURITY TERM LOAN	0.00	05/26/2024	1,128,549	\$ 1,131,652	0.03%
NAVIOS MARITIME HOLDINGS SERIES 144A	7.38	01/15/2022	1,435,000	\$ 1,130,063	0.03%
US TREASURY N/B	3.50	02/15/2039	1,000,000	\$ 1,128,867	0.03%
DAIMLER FINANCE NA LLC SERIES 144A	1.65	03/02/2018	1,125,000	\$ 1,124,592	0.03%
BRASKEM FINANCE LTD	6.45	02/03/2024	1,000,000	\$ 1,123,000	0.03%
VIMPELCOM HOLDINGS SERIES 144A	4.95	06/16/2024	1,095,000	\$ 1,122,923	0.03%
HP ENTERPRISE CO SERIES WI	2.85	10/05/2018	1,115,000	\$ 1,121,784	0.03%
MIRANT MID ATLANTIC TRUST SERIES 2001 C	10.06	12/30/2028	1,154,539	\$ 1,119,903	0.03%
CHESAPEAKE ENERGY CORP SERIES WI	8.00	12/15/2022	1,048,000	\$ 1,118,740	0.03%
SERBIA REPUBLIC OF SERIES REGS	7.25	09/28/2021	975,000	\$ 1,117,350	0.03%
BAT CAPITAL CORP SERIES 144A	2.00	08/14/2020	1,110,000	\$ 1,115,585	0.03%
VECTOR GROUP LTD SERIES 144A	6.13	02/01/2025	1,070,000	\$ 1,115,475	0.03%
AMERICAN AIRLINES INC CLASS 2016-3 SERIE	3.25	04/15/2030	1,118,315	\$ 1,114,401	0.03%
NAVIOS MARITIME HLDS FIN SERIES 144A	11.25	08/15/2022	1,145,000	\$ 1,106,356	0.03%
CNTL AMR BOTTLING CORP SERIES REGS	5.75	01/31/2027	1,050,000	\$ 1,104,600	0.03%
GW HONOS SECURITY CORP SERIES 144A	8.75	05/15/2025	1,025,000	\$ 1,096,750	0.03%
TIME WARNER CABLE INC	8.75	02/14/2019	1,020,000	\$ 1,096,456	0.03%
ZIGGO BOND FINANCE BV SERIES 144A	6.00	01/15/2027	1,100,000	\$ 1,082,950	0.03%
INGLES MARKETS INC	5.75	06/15/2023	1,090,000	\$ 1,079,100	0.03%
REYNOLDS AMERICAN INC	5.85	08/15/2045	884,000	\$ 1,077,573	0.03%
SEADRILL PARTNERS TERM B 1L	0.00	02/14/2021	1,396,154	\$ 1,073,880	0.03%
CROATIA SERIES REGS	6.38	03/24/2021	975,000	\$ 1,073,709	0.03%
SCHLUMBERGER INV SERIES 144A	3.30	09/14/2021	1,045,000	\$ 1,071,362	0.03%
BUCKEYE PARTNERS LP	3.95	12/01/2026	1,095,000	\$ 1,070,879	0.03%
MEXICHEM SAB DE CV SERIES 144A	4.88	09/19/2022	1,000,000	\$ 1,069,500	0.03%
MHP SA SERIES 144A	7.75	05/10/2024	975,000	\$ 1,059,094	0.03%
DELL TERM LOAN	0.00	09/07/2023	1,058,499	\$ 1,058,742	0.03%
TUTOR PERINI CORP SERIES 144A	6.88	05/01/2025	990,000	\$ 1,052,271	0.03%
JPMORGAN CHASE & CO SERIES V	5.00		1,025,000	\$ 1,051,906	0.03%
TENN MERGER SUB INC SERIES 144A	6.38	02/01/2025	1,160,000	\$ 1,049,800	0.03%
BOISE CASCADE CO SERIES 144A	5.63	09/01/2024	995,000	\$ 1,047,238	0.03%
HOME DEPOT INC	3.90	06/15/2047	1,020,000	\$ 1,047,047	0.03%
EXTRACTION OIL & GAS INC SERIES 144A	7.38	05/15/2024	975,000	\$ 1,038,375	0.03%
TRUST F 1401 SERIES 144A	5.25	12/15/2024	975,000	\$ 1,037,400	0.03%
CLEARWATER SEAFOODS INC SERIES 144A	6.88	05/01/2025	1,010,000	\$ 1,036,513	0.03%
TREEHOUSE FOODS INC SERIES 144A	6.00	02/15/2024	990,000	\$ 1,035,788	0.03%
UNITED AIR 2016-1 AA PTT SERIES AA	3.10	01/07/2030	1,035,000	\$ 1,035,114	0.03%

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IRON MOUNTAIN INC SERIES 144A	4.38	06/01/2021	1,005,000	\$ 1,032,155	0.03%
H&E EQUIPMENT SERVICES SERIES 144A	5.63	09/01/2025	985,000	\$ 1,031,788	0.03%
GEORGIA POWER COMPANY	4.30	03/15/2043	1,000,000	\$ 1,030,657	0.03%
ECOPETROL SA	7.38	09/18/2043	875,000	\$ 1,030,313	0.03%
T MOBILE USA INC	6.50	01/15/2026	935,000	\$ 1,022,656	0.03%
COMMERCIAL METALS CO	4.88	05/15/2023	995,000	\$ 1,022,363	0.03%
ACCO BRANDS CORP SERIES 144A	5.25	12/15/2024	980,000	\$ 1,020,425	0.03%
DUKE ENERGY CORP	2.65	09/01/2026	1,069,000	\$ 1,019,799	0.03%
TENGIZCHEVROIL FIN CO IN SERIES 144A	4.00	08/15/2026	1,025,000	\$ 1,016,466	0.03%
MCDONALD'S CORP	2.10	12/07/2018	1,015,000	\$ 1,015,887	0.03%
GENERAL MOTORS CO SERIES WI	3.50	10/02/2018	1,004,000	\$ 1,015,653	0.03%
JAGUAR LAND ROVER PLC SERIES 144A	4.50	10/01/2027	1,025,000	\$ 1,015,391	0.03%
ALLIANCE RES OP FINANCE SERIES 144A	7.50	05/01/2025	955,000	\$ 1,014,688	0.03%
EXTERRAN PARTNERS LP SERIES WI	6.00	10/01/2022	1,015,000	\$ 1,012,463	0.03%
WILDHORSE RESOURCE DEVELOPMENT SER	6.88	02/01/2025	990,000	\$ 1,009,909	0.03%
GLOBAL PART/GLP FINANCE SERIES WI	7.00	06/15/2023	985,000	\$ 1,009,625	0.03%
MICRON TERM LOAN	0.00	04/26/2022	1,001,748	\$ 1,009,512	0.03%
LG FINANCECO CORP SERIES 144A	5.88	11/01/2024	950,000	\$ 1,003,438	0.03%
LENNAR CORP	4.50	04/30/2024	973,000	\$ 1,003,406	0.03%
SUMMIT MIDSTREAM HOLDINGS LLC	5.75	04/15/2025	1,000,000	\$ 1,002,500	0.03%
PFIZER INC	2.20	12/15/2021	1,005,000	\$ 1,002,259	0.03%
BAT CAPITAL CORP SERIES 144A	4.39	08/15/2037	970,000	\$ 1,002,159	0.03%
INTESA SANPAOLO SPA SERIES EMTN	3.93	09/15/2026	750,000	\$ 1,000,805	0.03%
CODELCO INC SERIES 144A	3.63	08/01/2027	1,000,000	\$ 997,450	0.03%
ALTICE SA SERIES 144A	7.75	05/15/2022	1,045,000	\$ 995,363	0.03%
PHI INC SERIES WI	5.25	03/15/2019	1,005,000	\$ 994,950	0.03%
UNIT CORP	6.63	05/15/2021	990,000	\$ 992,475	0.03%
OMGRID FUNDING LTD SERIES 144A	5.20	05/16/2027	1,000,000	\$ 992,420	0.03%
BEAZER HOMES USA SERIES WI	8.75	03/15/2022	905,000	\$ 992,106	0.03%
ENERGY TRANSFER EQUITY LP	5.88	01/15/2024	925,000	\$ 992,063	0.03%
LEVEL 3 FINANCING INC SERIES WI	5.13	05/01/2023	990,000	\$ 990,000	0.03%
LEVEL 3 FINANCING INC SERIES WI	5.38	01/15/2024	985,000	\$ 987,463	0.03%
UBS GROUP AG	5.75		725,000	\$ 986,895	0.03%
DAE FUNDING LLC SERIES 144A	4.50	08/01/2022	990,000	\$ 985,050	0.03%
HBOS PLC SERIES EMTN	4.50	03/18/2030	700,000	\$ 984,151	0.03%
ICAHN ENTERPRISES/FIN SERIES WI	4.88	03/15/2019	980,000	\$ 983,675	0.03%
YPF SOCIEDAD ANONIMA SERIES 144A	6.95	07/21/2027	910,000	\$ 972,563	0.03%

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DAE FUNDING LLC SERIES 144A	5.00	08/01/2024	970,000	\$ 970,000	0.03%
B&G FOODS TERM LOAN	0.00	11/02/2022	963,919	\$ 969,346	0.03%
ALLISON TRANSMISSION INC SERIES 144A	5.00	10/01/2024	930,000	\$ 968,642	0.03%
CONSOLIDATED ENERGY FIN SERIES 144A	6.75	10/15/2019	953,000	\$ 967,295	0.03%
MONSANTO CO	4.40	07/15/2044	925,000	\$ 962,746	0.03%
TEAM HEALTH TERM LOAN	0.00	02/06/2024	983,459	\$ 960,721	0.03%
WIDOPENWEST TERM LOAN	0.00	06/26/2022	959,554	\$ 959,851	0.03%
AEP TRANSMISSION CO LLC	4.00	12/01/2046	920,000	\$ 959,297	0.03%
GRUMA SAB DE CV SERIES 144A	4.88	12/01/2024	891,000	\$ 958,716	0.03%
UNITED RENTALS NORTH AM	4.63	10/15/2025	940,000	\$ 957,860	0.03%
ENERGY TRANSFER PARTNERS	5.30	04/15/2047	980,000	\$ 955,144	0.03%
BARCLAYS PLC	4.84	05/09/2028	910,000	\$ 945,516	0.03%
ELWOOD ENERGY LLC	8.16	07/05/2026	845,059	\$ 944,354	0.03%
SPRINT NEXTEL CORP	6.00	11/15/2022	935,000	\$ 944,350	0.03%
CARRIZO OIL & GAS INC	7.50	09/15/2020	925,000	\$ 943,500	0.03%
NEPTUNE FINCO CORP SERIES 144A	10.13	01/15/2023	835,000	\$ 942,506	0.03%
WEST CORP TERM LOAN	0.00	10/03/2024	943,615	\$ 942,086	0.03%
MASTEC INC	4.88	03/15/2023	925,000	\$ 938,875	0.02%
PPL ELECTRIC UTILITIES	4.75	07/15/2043	800,000	\$ 938,798	0.02%
DOLLAR TREE INC SERIES WI	5.75	03/01/2023	894,000	\$ 935,348	0.02%
MULTIPLAN TERM LOAN B	0.00	05/25/2023	931,988	\$ 932,427	0.02%
SCHULMAN A INC	6.88	06/01/2023	890,000	\$ 932,275	0.02%
BANK OF AMERICA CORP SERIES MTN	4.44	01/20/2048	845,000	\$ 930,214	0.02%
FLY LEASING LTD	6.38	10/15/2021	890,000	\$ 928,938	0.02%
GULFPORT ENERGY CORP SERIES WI	6.38	05/15/2025	920,000	\$ 926,900	0.02%
SABINE PASS LIQUEFATION SERIES 144A	4.20	03/15/2028	920,000	\$ 926,767	0.02%
WPX ENERGY INC	7.50	08/01/2020	851,000	\$ 923,335	0.02%
AT&T INC	3.15	09/04/2036	750,000	\$ 923,213	0.02%
WHITING PETROLEUM CORP	5.75	03/15/2021	915,000	\$ 919,575	0.02%
AMERICAN EQUITY INVESTMENT	5.00	06/15/2027	890,000	\$ 917,483	0.02%
IRON MOUNTAIN US HLDNGS SERIES 144A	5.38	06/01/2026	875,000	\$ 916,563	0.02%
NRG ENERGY INC	6.63	01/15/2027	845,000	\$ 910,488	0.02%
CITIGROUP INC	4.75	05/18/2046	840,000	\$ 904,572	0.02%
IVORY COAST SERIES 144A	6.13	06/15/2033	900,000	\$ 902,340	0.02%
COX COMMUNICATIONS INC SERIES 144A	3.15	08/15/2024	915,000	\$ 901,438	0.02%
SOUTHERN CO	4.40	07/01/2046	858,000	\$ 899,269	0.02%
TECK RESOURCES LIMITED	3.75	02/01/2023	885,000	\$ 893,850	0.02%

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NIGERIA REPUBLIC OF SERIES 144A	6.50	11/28/2027	875,000	\$ 893,025	0.02%
ALTICE FINANCING SA SERIES 144A	6.63	02/15/2023	870,000	\$ 891,750	0.02%
REYNOLDS GROUP HOLDINGS SERIES 144A	5.13	07/15/2023	855,000	\$ 887,063	0.02%
DUKE ENERGY CORP	3.75	09/01/2046	905,000	\$ 880,533	0.02%
DJO FINANCE TERM LOAN	0.00	06/07/2020	888,185	\$ 879,303	0.02%
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2021	825,000	\$ 878,635	0.02%
NUMERICABLE GROUP SA SERIES 144A	6.00	05/15/2022	870,000	\$ 877,073	0.02%
SIGNODE INDUSTRIAL GROUP TERM B	0.00	04/09/2021	870,057	\$ 874,408	0.02%
BANCO SANTANDER SA	6.25		700,000	\$ 871,161	0.02%
WHITING PETROLEUM CORP SERIES WI	6.25	04/01/2023	870,000	\$ 870,000	0.02%
ENCANA CORP	6.63	08/15/2037	695,000	\$ 869,577	0.02%
LENNAR CORP	4.75	11/15/2022	820,000	\$ 866,125	0.02%
KINETICS CONCEPT KCI/USA SERIES 144A	7.88	02/15/2021	825,000	\$ 864,105	0.02%
HILTON TERM LOAN	0.00	10/25/2023	857,351	\$ 861,389	0.02%
ANDEAVOR LOGIS LP CORP	4.25	12/01/2027	860,000	\$ 859,538	0.02%
SHERWIN-WILLIAMS CO	4.50	06/01/2047	815,000	\$ 858,413	0.02%
NEWELL BRANDS INC	3.85	04/01/2023	825,000	\$ 855,143	0.02%
SPRINT COMMUNICATIONS TERM LOAN	0.00	02/29/2024	854,653	\$ 854,439	0.02%
BOC AVIATION LTD SERIES 144A	2.38	09/15/2021	875,000	\$ 854,095	0.02%
ULTRA RESOURCES INC SERIES 144A	6.88	04/15/2022	845,000	\$ 853,028	0.02%
DISH DBS CORP	5.13	05/01/2020	830,000	\$ 852,825	0.02%
WIND TRE SPA	5.00	01/20/2026	890,000	\$ 852,531	0.02%
CISCO SYSTEMS INC	5.50	01/15/2040	655,000	\$ 848,030	0.02%
LAMB WESTON HLD SERIES 144A	4.88	11/01/2026	805,000	\$ 847,263	0.02%
MSCI INC SERIES 144A	5.25	11/15/2024	800,000	\$ 846,000	0.02%
CONTINENTAL RESOURCES	4.50	04/15/2023	825,000	\$ 841,500	0.02%
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.25	06/01/2026	795,000	\$ 840,713	0.02%
HALCON RESOURCES CORP SERIES 144A	6.75	02/15/2025	820,000	\$ 832,300	0.02%
UNION PACIFIC CORP	4.38	11/15/2065	780,000	\$ 830,190	0.02%
PHILIPPINES REPUBLIC OF	3.95	01/20/2040	800,000	\$ 824,730	0.02%
T MOBILE USA INC	4.00	04/15/2022	800,000	\$ 822,000	0.02%
ENCANA CORP	6.50	02/01/2038	660,000	\$ 818,070	0.02%
TAYLOR MORRISON COMM/CON SERIES 144	5.63	03/01/2024	785,000	\$ 816,400	0.02%
HESS INF PART FIN CORP SERIES 144A	5.63	02/15/2026	795,000	\$ 815,869	0.02%
KUWAIT INTL BOND SERIES 144A	3.50	03/20/2027	800,000	\$ 814,494	0.02%
POLAND REP	3.25	04/06/2026	795,000	\$ 813,190	0.02%
VEDANTA RESOURCES PLC SERIES 144A	6.38	07/30/2022	775,000	\$ 811,813	0.02%

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AK STEEL CORP	7.00	03/15/2027	820,000	\$ 811,800	0.02%
SOUTHERN POWER CO	1.85	06/20/2026	650,000	\$ 809,426	0.02%
BHP BILLITON FIN USA LTD	5.00	09/30/2043	675,000	\$ 800,929	0.02%
BMC STOCK HOLDINGS INC SERIES 144A	5.50	10/01/2024	775,000	\$ 800,188	0.02%
DJO FINCO INC / DJO FINANCE LL SERIES 144	8.13	06/15/2021	835,000	\$ 790,641	0.02%
EQUATE PETROCHEMICAL BV SERIES 144A	3.00	03/03/2022	800,000	\$ 789,403	0.02%
EXPORT IMPORT BK INDIA SERIES 144A	3.38	08/05/2026	800,000	\$ 786,253	0.02%
MICROSOFT CORP	3.30	02/06/2027	760,000	\$ 782,886	0.02%
YUM BRANDS TERM LOAN	0.00	06/16/2023	776,049	\$ 781,482	0.02%
CVS CAREMARK CORP SERIES 144A	7.51	01/10/2032	637,576	\$ 778,814	0.02%
SUNOCO LP SUNOCO FINANCE COR SERIES	5.50	08/01/2020	755,000	\$ 776,140	0.02%
MORGAN STANLEY	3.97	07/22/2038	760,000	\$ 772,025	0.02%
CONSTELLIUM NV SERIES 144A	6.63	03/01/2025	725,000	\$ 770,313	0.02%
EVEREST ACQ LLC	9.38	05/01/2020	1,035,000	\$ 765,900	0.02%
GOLDMAN SACHS GROUP INC SERIES EMTN	2.00	07/27/2023	600,000	\$ 762,405	0.02%
HILL-ROM HOLDINGS INC SERIES 144A	5.75	09/01/2023	725,000	\$ 759,438	0.02%
CLAIRE'S STORES INC SERIES 144A	9.00	03/15/2019	1,244,000	\$ 757,285	0.02%
APPLE INC	3.85	08/04/2046	750,000	\$ 757,067	0.02%
BOMBARDIER INC SERIES 144A	7.50	12/01/2024	750,000	\$ 756,300	0.02%
MICROSOFT CORP	4.45	11/03/2045	660,000	\$ 753,440	0.02%
DP WORLD	6.85	07/02/2037	610,000	\$ 752,578	0.02%
MEXICO CITY ARPT TRUST SERIES 144A	5.50	07/31/2047	750,000	\$ 751,118	0.02%
UNITY MEDIA TERM LOAN	0.00	09/30/2025	750,000	\$ 749,685	0.02%
CODELCO INC SERIES 144A	4.50	09/16/2025	700,000	\$ 749,486	0.02%
ROYAL BANK OF SCOTLND GRP PLC SERIES	7.64		750,000	\$ 740,625	0.02%
LISTRINDO CAPITAL BV SERIES 144A	4.95	09/14/2026	725,000	\$ 734,425	0.02%
KRAFT HEINZ FOODS CO	2.25	05/25/2028	600,000	\$ 732,555	0.02%
SPRINT CAPITAL CORP	6.90	05/01/2019	695,000	\$ 730,619	0.02%
TRANSPRTDRA DE GAS INTL REGS	5.70	03/20/2022	700,000	\$ 719,691	0.02%
DISH DBS CORP SERIES WI	7.75	07/01/2026	665,000	\$ 717,369	0.02%
RADNET MANAGEMENT TERM LOAN	0.00	06/30/2023	710,152	\$ 716,067	0.02%
ASSUREDPARTNERS INC SERIES 144A	7.00	08/15/2025	705,000	\$ 710,288	0.02%
BARRICK NA FINANCE LLC	4.40	05/30/2021	667,000	\$ 709,313	0.02%
MYRIAD INT HOLDING BV SERIES 144A	5.50	07/21/2025	650,000	\$ 705,965	0.02%
NRG ENERGY INC SERIES WI	7.25	05/15/2026	640,000	\$ 702,400	0.02%
EP ENER/EVEREST ACQ FIN SERIES 144A	8.00	11/29/2024	700,000	\$ 700,000	0.02%
PHILLIPS 66 PARTNERS LP	4.90	10/01/2046	674,000	\$ 695,471	0.02%

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OOREDOO INTERNATIONAL FI SERIES REGS	3.88	01/31/2028	700,000	\$ 695,450	0.02%
NAVIENT CORP	6.63	07/26/2021	655,000	\$ 692,663	0.02%
CENTENE CORP SERIES WI	5.63	02/15/2021	670,000	\$ 691,775	0.02%
GENERAL ELEC CAP CORP	5.30	02/11/2021	636,000	\$ 686,360	0.02%
KAZAKHSTAN TEMIR ZHOLY SERIES 144A	4.85	11/17/2027	675,000	\$ 685,125	0.02%
VIRGINIA ELEC & POWER CO SERIES D	4.65	08/15/2043	605,000	\$ 684,839	0.02%
CORP LINDLEY SA SERIES 144A	6.75	11/23/2021	613,000	\$ 684,099	0.02%
VIASAT INC SERIES 144A	5.63	09/15/2025	675,000	\$ 682,594	0.02%
MORGAN STANLEY SERIES GMTN	1.88	04/27/2027	550,000	\$ 681,866	0.02%
CENTENE CORP SERIES WI	6.13	02/15/2024	635,000	\$ 679,450	0.02%
KINDER MORGAN INC	5.05	02/15/2046	670,000	\$ 676,120	0.02%
CNH INDUSTRIAL CAPITAL L	4.88	04/01/2021	640,000	\$ 675,162	0.02%
OLYMPUS MERGER SUB INC SERIES 144A	8.50	10/15/2025	690,000	\$ 673,613	0.02%
SEVEN GENERATIONS ENERGY SERIES 144A	5.38	09/30/2025	670,000	\$ 673,350	0.02%
UNITED TECHNOLOGIES CORP	5.40	05/01/2035	565,000	\$ 669,874	0.02%
GILEAD SCIENCES INC	2.50	09/01/2023	675,000	\$ 665,270	0.02%
FMG RESOURCES SERIES 144A	5.13	05/15/2024	645,000	\$ 661,125	0.02%
SRI LANKA GOVT SERIES 144A	6.83	07/18/2026	600,000	\$ 658,197	0.02%
VALEANT PHARMACEUTICALS INTERN SERIE	5.50	11/01/2025	650,000	\$ 658,190	0.02%
PENNEY J C CORP	5.65	06/01/2020	710,000	\$ 656,750	0.02%
SAPPI PAPIER HOLDING AG SERIES 144A	7.50	06/15/2032	625,000	\$ 656,250	0.02%
POLARIS INTERMEDIATE SERIES 144A	8.50	12/01/2022	630,000	\$ 655,452	0.02%
REYNOLDS TERM LOAN	0.00	02/05/2023	651,717	\$ 654,617	0.02%
CLEAN HARBORS INC	5.13	06/01/2021	645,000	\$ 653,063	0.02%
ADANI TRANSMISSION LTD SERIES 144A	4.00	08/03/2026	650,000	\$ 648,273	0.02%
DYNEGY TERM LOAN	0.00	06/27/2023	644,376	\$ 647,894	0.02%
AT&T INC	5.15	03/15/2042	635,000	\$ 645,380	0.02%
WEATHERFORD BERMUDA SERIES WI	9.88	02/15/2024	615,000	\$ 644,981	0.02%
CSC HOLDINGS LLC SERIES 144A	5.50	04/15/2027	635,000	\$ 643,731	0.02%
BLUE CUBE SPINCO INC SERIES WI	9.75	10/15/2023	540,000	\$ 643,275	0.02%
PENN NATIONAL GAMING INC SERIES 144A	5.63	01/15/2027	620,000	\$ 643,250	0.02%
KFC HLD/PIZZA HUT/TACO SERIES 144A	4.75	06/01/2027	625,000	\$ 639,625	0.02%
AMERICAN AXLE AND MANUFACTURI TERM	0.00	03/09/2024	634,893	\$ 636,480	0.02%
UNITYMEDIA KABELBW GMBH SERIES 144A	6.13	01/15/2025	600,000	\$ 633,930	0.02%
VM HOLDING SA SERIES 144A	5.38	05/04/2027	600,000	\$ 633,000	0.02%
NOVOLEX TERM LOAN	0.00	12/29/2023	626,850	\$ 629,984	0.02%
DORIC NIMROD AIR SERIES 144A	6.50	05/30/2021	608,343	\$ 626,860	0.02%

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GLENCORE FUNDING LLC SERIES 144A	3.00	10/27/2022	630,000	\$ 625,288	0.02%
DAVITA	0.00	06/24/2021	617,413	\$ 623,205	0.02%
BAT INTL FINANCE PLC SERIES EMTN	2.25	01/16/2030	500,000	\$ 621,275	0.02%
ACADIA HEALTHCARE TERM LOAN	0.00	02/16/2023	615,319	\$ 618,395	0.02%
ROYAL BK SCOTLND GRP PLC SERIES EMTN	3.63	03/25/2024	500,000	\$ 616,158	0.02%
ARD FINANCE SA SERIES WI	7.13	09/15/2023	580,000	\$ 614,742	0.02%
RABOBANK NEDERLAND	5.50		475,000	\$ 614,179	0.02%
KAZAKHSTAN REPUBLIC OF SERIES REGS	5.13	07/21/2025	550,000	\$ 613,954	0.02%
JAMAICA GOVT OF	7.88	07/28/2045	500,000	\$ 613,750	0.02%
SVENSKA HANDELSBANKEN AB	2.66	01/15/2024	500,000	\$ 612,558	0.02%
TYCO ELECTRONICS GROUP S	1.10	03/01/2023	500,000	\$ 612,124	0.02%
NATIONWIDE BUILDING SOCIETY SERIES EMT	1.25	03/03/2025	500,000	\$ 611,792	0.02%
BERRY PLASTICS TERM LOAN	0.00	10/01/2022	607,759	\$ 609,662	0.02%
CVS CAREMARK CORP	4.13	05/15/2021	585,000	\$ 609,270	0.02%
HCA INC	4.50	02/15/2027	600,000	\$ 608,400	0.02%
ABC SUPPLY CO INC SERIES 144A	5.75	12/15/2023	575,000	\$ 608,235	0.02%
WMG ACQUISITION CORP SERIES 144A	6.75	04/15/2022	580,000	\$ 607,185	0.02%
SIGMA ALIMENTOS SA SERIES 144A	4.13	05/02/2026	600,000	\$ 606,720	0.02%
JAGUAR LAND ROVER PLC SERIES 144A	3.50	03/15/2020	600,000	\$ 604,500	0.02%
GRUPO TELEVISIA SA	5.00	05/13/2045	600,000	\$ 603,309	0.02%
MGM GROWTH PROPERTIES TERM LOAN	0.00	04/25/2023	595,962	\$ 598,304	0.02%
FREDDIE MAC	6.25	07/15/2032	426,000	\$ 596,263	0.02%
PEPSICO INC	4.45	04/14/2046	535,000	\$ 595,875	0.02%
IHS MARKIT LTD SERIES 144A	4.75	02/15/2025	558,000	\$ 591,089	0.02%
LEVEL 3 COMMUNICATIONS	5.75	12/01/2022	585,000	\$ 590,458	0.02%
21ST CENTURY FOX AMERICA	6.15	02/15/2041	475,000	\$ 589,494	0.02%
AMC NETWORKS INC	5.00	04/01/2024	580,000	\$ 587,250	0.02%
ISTAR INC	5.25	09/15/2022	580,000	\$ 586,525	0.02%
FIRST DATA TERM LOAN	0.00	07/10/2022	586,363	\$ 586,328	0.02%
WILLIAMS SCOTSMAN INTL SERIES 144A	7.88	12/15/2022	565,000	\$ 584,775	0.02%
CENTURY LINK TERM LOAN	0.00	01/31/2025	610,000	\$ 583,697	0.02%
PLATFORM SPECIALTY PROD SERIES 144A	5.88	12/01/2025	575,000	\$ 579,313	0.02%
AT&T INC	3.60	02/17/2023	565,000	\$ 577,879	0.02%
HCA INC	4.75	05/01/2023	550,000	\$ 574,063	0.02%
MICHAELS STORES TERM LOAN	0.00	01/28/2023	579,588	\$ 574,012	0.02%
JC PENNEY TERM LOAN	0.00	06/10/2023	627,204	\$ 571,382	0.02%
BEACON ROOFING SUPPLY TERM LOAN	0.00	01/02/2025	570,000	\$ 571,072	0.02%

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BOYD GAMING CORP	6.88	05/15/2023	535,000	\$ 569,775	0.02%
MULTI COLOR CORP SERIES 144A	4.88	11/01/2025	565,000	\$ 569,238	0.02%
PETROLEOS MEXICANOS SERIES WI	6.75	09/21/2047	537,000	\$ 567,824	0.02%
LENNAR CORP	4.88	12/15/2023	540,000	\$ 567,000	0.02%
INDONESIA REPUBLIC OF SERIES 144A	3.70	01/08/2022	550,000	\$ 566,637	0.02%
ISTAR INC	6.00	04/01/2022	545,000	\$ 564,756	0.02%
OASIS PETROLEUM INC	6.88	03/15/2022	550,000	\$ 560,313	0.01%
GLP CAPITAL LP / FIN II	4.38	04/15/2021	540,000	\$ 560,250	0.01%
CONSTELLIUM NV SERIES 144A	5.88	02/15/2026	540,000	\$ 559,629	0.01%
TELECOM ITALIA FIN SA SERIES EMTN	7.75	01/24/2033	300,000	\$ 556,968	0.01%
E TRADE FINANCIAL CORP SERIES B	5.30		550,000	\$ 554,813	0.01%
TESORO LOGISTICS LP / CORP	5.25	01/15/2025	525,000	\$ 553,875	0.01%
WEATHERFORD BERMUDA	8.25	06/15/2023	555,000	\$ 553,613	0.01%
A SCHULMAN INC TERM LOAN B	0.00	05/11/2022	552,976	\$ 553,325	0.01%
GENERAL ELECTRIC CO	4.50	03/11/2044	510,000	\$ 552,497	0.01%
SLM CORP SERIES MTN	6.13	03/25/2024	545,000	\$ 551,813	0.01%
ELECTRICITE DE FRANCE SERIES 144A	2.35	10/13/2020	550,000	\$ 550,290	0.01%
ABBVIE INC	1.38	05/17/2024	450,000	\$ 549,630	0.01%
ALTICE FINANCING TERM LOAN	0.00	06/22/2025	561,801	\$ 548,318	0.01%
JAGUAR LAND ROVER PLC SERIES 144A	4.25	11/15/2019	535,000	\$ 545,700	0.01%
TELEFLEX INC	4.88	06/01/2026	525,000	\$ 543,842	0.01%
LENNAR CORP SERIES 144A	4.75	11/29/2027	530,000	\$ 541,925	0.01%
CELGENE CORP	2.13	08/15/2018	540,000	\$ 541,354	0.01%
HCA HEALTHCARE INC	6.25	02/15/2021	505,000	\$ 540,981	0.01%
SOUTHERN CAL EDISON	4.05	03/15/2042	505,000	\$ 539,812	0.01%
ABU DHABI NATIONAL ENERG SERIES 144A	4.38	06/22/2026	525,000	\$ 539,018	0.01%
CSX CORP	3.70	10/30/2020	520,000	\$ 537,989	0.01%
AK STEEL CORP	7.50	07/15/2023	495,000	\$ 537,075	0.01%
CIT GROUP INC SERIES A	5.80		520,000	\$ 536,250	0.01%
ZIMMER BIOMET HOLDINGS	2.43	12/13/2026	425,000	\$ 533,993	0.01%
WMG ACQUISITION CORP SERIES 144A	5.00	08/01/2023	515,000	\$ 533,025	0.01%
JBS USA LLC JBS USA FINA SERIES 144A	5.75	06/15/2025	545,000	\$ 532,056	0.01%
WPX ENERGY INC	5.25	09/15/2024	540,000	\$ 530,550	0.01%
AMERICA MOVIL SAB DE CV	5.00	03/30/2020	500,000	\$ 528,526	0.01%
AT&T INC	3.40	05/15/2025	535,000	\$ 525,633	0.01%
BPCE SA SERIES BKNT	2.65	02/03/2021	520,000	\$ 523,149	0.01%
MGM RESORTS INTERNATIONAL	6.63	12/15/2021	470,000	\$ 522,870	0.01%

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AK STEEL CORP	7.63	10/01/2021	505,000	\$ 522,675	0.01 %	
BANQUE OUEST AFRICAINE D SERIES 144A	5.00	07/27/2027	500,000	\$ 520,000	0.01 %	
CROWN AMER CAP CORP V SERIES 144A	4.25	09/30/2026	515,000	\$ 517,575	0.01 %	
EXELON CORP	4.45	04/15/2046	480,000	\$ 512,297	0.01 %	
CHEVRON CORP	1.99	03/03/2020	510,000	\$ 508,875	0.01 %	
ISTAR INC	4.63	09/15/2020	500,000	\$ 507,500	0.01 %	
ELECTRICITE DE FRANCE SA SERIES EMTN	4.25		400,000	\$ 505,193	0.01 %	
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	06/15/2027	525,000	\$ 502,845	0.01 %	
COCA-COLA ICECEK AS SERIES 144A	4.22	09/19/2024	500,000	\$ 502,352	0.01 %	
US TREASURY N/B	1.63	04/30/2019	500,000	\$ 499,082	0.01 %	
US TREASURY N/B	1.25	10/31/2018	500,000	\$ 498,105	0.01 %	
EXXON MOBIL CORP	2.22	03/01/2021	495,000	\$ 495,195	0.01 %	
ALLY FINANCIAL	3.25	11/05/2018	490,000	\$ 492,548	0.01 %	
TENET HEALTHCARE CORP SERIES 144A	7.50	01/01/2022	465,000	\$ 490,575	0.01 %	
ALERIS INTERNATIONAL INC SERIES 144A	9.50	04/01/2021	465,000	\$ 489,413	0.01 %	
US TREASURY N/B	2.13	12/31/2021	488,000	\$ 489,277	0.01 %	
AMER AIRLN 13-1 B PASS T SERIES 2013-1 CL	5.63	01/15/2021	458,684	\$ 482,765	0.01 %	
MEDTRONIC INC SERIES WI	2.50	03/15/2020	475,000	\$ 478,738	0.01 %	
PARK-OHIO INDUSTRIES INC SERIES 144A	6.63	04/15/2027	445,000	\$ 477,819	0.01 %	
VALE SA	5.63	09/11/2042	440,000	\$ 477,699	0.01 %	
AVOLON TERM LOAN	0.00	04/03/2022	474,542	\$ 474,561	0.01 %	
CNTL AMR BOTTLING CORP SERIES 144A	5.75	01/31/2027	450,000	\$ 473,400	0.01 %	
TENET HEALTHCARE CORP	6.00	10/01/2020	450,000	\$ 472,500	0.01 %	
SCIENTIFIC GAMES INC SERIES 144A	7.00	01/01/2022	445,000	\$ 469,475	0.01 %	
VIRGIN MEDIA SECURED FIN SERIES 144A	5.25	01/15/2026	455,000	\$ 469,219	0.01 %	
21ST CENTURY FOX AMERICA SERIES WI	4.75	09/15/2044	445,000	\$ 467,496	0.01 %	
EXXON MOBIL CORP	4.11	03/01/2046	435,000	\$ 467,188	0.01 %	
JPMORGAN CHASE & CO SERIES EMTN	2.75	08/24/2022	350,000	\$ 464,452	0.01 %	
WEATHERFORD INTL LTD	4.50	04/15/2022	515,000	\$ 463,500	0.01 %	
BPCE SA	2.75	12/02/2021	460,000	\$ 462,967	0.01 %	
ALIBABA GROUP HOLDING LTD SERIES WI	3.60	11/28/2024	450,000	\$ 462,421	0.01 %	
COMCAST CORP	4.60	08/15/2045	415,000	\$ 451,380	0.01 %	
SPRINGLEAF FINANCE CORP	5.25	12/15/2019	435,000	\$ 448,050	0.01 %	
BARRICK NA FINANCE LLC	5.75	05/01/2043	360,000	\$ 442,612	0.01 %	
CIT GROUP INC	3.88	02/19/2019	435,000	\$ 441,786	0.01 %	
SCIENTIFIC GAMES INC SERIES WI	10.00	12/01/2022	400,000	\$ 440,500	0.01 %	
ANTERO MIDSTREAM PART/FI SERIES 144A	5.38	09/15/2024	425,000	\$ 438,813	0.01 %	

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ONEOK PARTNERS LP	4.90	03/15/2025	410,000	\$ 438,708	0.01 %
EXELON CORP SERIES WI	5.10	06/15/2045	375,000	\$ 432,976	0.01 %
ALLY FINANCIAL	4.75	09/10/2018	425,000	\$ 431,375	0.01 %
ALLERGAN FUNDING SCS SERIES 7Y	1.25	06/01/2024	360,000	\$ 430,526	0.01 %
BANK OF AMERICA CORP	5.88	02/07/2042	335,000	\$ 430,381	0.01 %
COOPERATIEVE CENTRALE RAIFFEIS	4.63	12/01/2023	400,000	\$ 430,283	0.01 %
CORP FINANCIERA DE DESAR SERIES 144A	4.75	07/15/2025	400,000	\$ 429,500	0.01 %
XL CAPITAL LTD SERIES E	6.50		480,000	\$ 428,400	0.01 %
CELGENE CORP	5.25	08/15/2043	380,000	\$ 424,695	0.01 %
BECTON DICKINSON AND CO	1.00	12/15/2022	350,000	\$ 422,497	0.01 %
FREEMPORT MCMORAN INC	6.88	02/15/2023	385,000	\$ 420,151	0.01 %
GOLDMAN SACHS GROUP INC	6.25	02/01/2041	315,000	\$ 418,752	0.01 %
SES SA	4.63		325,000	\$ 415,124	0.01 %
ALERIS INTERNATIONAL INC	7.88	11/01/2020	420,000	\$ 411,600	0.01 %
ARDAGH PKG FIN/MP HD USA SERIES 144A	4.63	05/15/2023	400,000	\$ 410,500	0.01 %
VIRGIN MEDIA FINANCE SERIES 144 A	5.75	01/15/2025	400,000	\$ 409,000	0.01 %
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	01/15/2025	410,000	\$ 407,950	0.01 %
ISRAEL STATE OF	4.50	01/30/2043	375,000	\$ 407,175	0.01 %
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.88	06/15/2021	390,000	\$ 405,602	0.01 %
ALTICE US FINANCE I CORP SERIES 144A	5.50	05/15/2026	400,000	\$ 405,000	0.01 %
MPT OPER PARTNERSP/FINL	6.38	03/01/2024	375,000	\$ 405,000	0.01 %
ENDEAVOR ENERGY RESOURCES LP SERIES	5.50	01/30/2026	400,000	\$ 405,000	0.01 %
CCO HLDGS LLC/CAP CORP SERIES 144A	5.75	02/15/2026	390,000	\$ 404,625	0.01 %
BOMBARDIER INC SERIES 144A	6.13	01/15/2023	410,000	\$ 403,522	0.01 %
IMPERIAL TOBACCO FINANCE SERIES EMTN	4.88	06/07/2032	250,000	\$ 403,143	0.01 %
HONDURAS GOVERNMENT SERIES 144A	6.25	01/19/2027	375,000	\$ 398,764	0.01 %
JBS USA LLC JBS USA FINA SERIES 144A	7.25	06/01/2021	390,000	\$ 398,533	0.01 %
QEP RESOURCES INC	6.80	04/01/2018	390,000	\$ 396,338	0.01 %
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2027	400,000	\$ 396,250	0.01 %
CARRIZO OIL & GAS INC	8.25	07/15/2025	365,000	\$ 396,025	0.01 %
VALEANT PHARMACEUTICALS SERIES 144A	6.75	08/15/2021	405,000	\$ 395,888	0.01 %
ELDORADO RESORTS INC SERIES 144A	6.00	04/01/2025	375,000	\$ 394,800	0.01 %
NMG FINCO PLC SERIES 144A	5.75	08/01/2022	385,000	\$ 392,700	0.01 %
SAUDI INTERNATIONAL BOND SERIES REGS	2.38	10/26/2021	400,000	\$ 390,752	0.01 %
COOPERATIEVE RABOBANK UA SERIES EMTN	4.63	05/23/2029	250,000	\$ 387,918	0.01 %
PACIFICORP	6.25	10/15/2037	290,000	\$ 387,321	0.01 %
MCAFFEE TERM LOAN	0.00	09/29/2024	385,000	\$ 386,625	0.01 %

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T MOBILE USA INC	6.50	01/15/2024	360,000	\$ 382,050	0.01%
SUAM FINANCE BV SERIES 144A	4.88	04/17/2024	350,000	\$ 374,850	0.01%
INDIANTOWN COGENERATION SERIES A 10	9.77	12/15/2020	352,277	\$ 374,516	0.01%
KINDER MORGAN INC DELAWA	2.25	03/16/2027	300,000	\$ 374,503	0.01%
BBVA SUB CAPITAL UNIPERS	3.50	04/11/2024	300,000	\$ 373,260	0.01%
ELECTRICITE DE FRANCE SA SERIES EMTN	4.63	09/11/2024	250,000	\$ 372,839	0.01%
BAT INTL FINANCE PLC SERIES EMTN	6.00	11/24/2034	200,000	\$ 371,069	0.01%
EQUATE PETROCHEMICAL BV SERIES REGS	3.00	03/03/2022	375,000	\$ 370,033	0.01%
MORGAN STANLEY SERIES GMTN	2.63	03/09/2027	270,000	\$ 366,663	0.01%
UNITED TECHNOLOGIES CORP	4.50	06/01/2042	335,000	\$ 365,867	0.01%
DOLLAR TREE INC SERIES WI	5.25	03/01/2020	355,000	\$ 362,100	0.01%
MSCI INC SERIES 144A	5.75	08/15/2025	335,000	\$ 360,963	0.01%
US TREASURY N/B	2.50	02/15/2045	385,000	\$ 360,667	0.01%
TREEHOUSE FOODS INC	4.88	03/15/2022	355,000	\$ 358,550	0.01%
HD SUPPLY INC SERIES 144A	5.75	04/15/2024	335,000	\$ 356,775	0.01%
T MOBILE USA INC	6.00	04/15/2024	335,000	\$ 356,775	0.01%
ZIMMER BIOMET HOLDINGS INC	3.15	04/01/2022	355,000	\$ 355,916	0.01%
PACIFICORP	4.10	02/01/2042	335,000	\$ 355,423	0.01%
HYUNDAI CAPITAL AMERICA SERIES 144A	2.55	02/06/2019	350,000	\$ 349,441	0.01%
AMERICAN CAMPUS COMMUNITIES OP	4.13	07/01/2024	335,000	\$ 349,163	0.01%
ARTERRA WINES CANADA TERM LOAN	0.00	12/16/2023	347,375	\$ 348,896	0.01%
PACIFICORP	3.85	06/15/2021	332,000	\$ 347,668	0.01%
WMG ACQUISITION CORP SERIES 144A	4.88	11/01/2024	335,000	\$ 346,725	0.01%
BURLINGTON NORTHERN SANTA FE	5.40	06/01/2041	280,000	\$ 344,772	0.01%
NORTHWEST ACQ DOMINION SERIES 144A	7.13	11/01/2022	330,000	\$ 340,725	0.01%
US TREASURY N/B	2.00	05/31/2021	340,000	\$ 340,000	0.01%
PENNEY/JC CO INC SERIES 144A	5.88	07/01/2023	360,000	\$ 338,850	0.01%
HSBC HOLDINGS PLC	6.50	05/02/2036	260,000	\$ 336,261	0.01%
AEGON NV SERIES EMTN	4.00	04/25/2044	250,000	\$ 335,866	0.01%
FEDEX CORP	1.00	01/11/2023	275,000	\$ 335,237	0.01%
UBS AG SERIES EMTN	4.75	02/12/2026	250,000	\$ 334,007	0.01%
MALLINCKRODT FIN SB SERIES 144A	4.88	04/15/2020	345,000	\$ 332,925	0.01%
LOCKHEED MARTIN CORP	2.50	11/23/2020	325,000	\$ 326,781	0.01%
NGL ENRGY PART LP/FIN CO SERIES WI	6.88	10/15/2021	320,000	\$ 324,800	0.01%
GMS TERM LOAN	0.00	04/01/2023	322,792	\$ 324,542	0.01%
FEDERATED DEPT STORES INC	6.90	04/01/2029	310,000	\$ 323,815	0.01%
PARK AEROSPACE HOLDINGS SERIES 144A	4.50	03/15/2023	333,000	\$ 323,010	0.01%

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WHITING PETROLEUM CORP	5.00	03/15/2019	320,000	\$ 322,400	0.01%
EP ENER/EVEREST ACQ FIN SERIES WI	6.38	06/15/2023	585,000	\$ 321,750	0.01%
LLOYDS BANKING GROUP PLC	7.00		225,000	\$ 321,335	0.01%
ENERGY TRANSFER PARTNERS	5.15	03/15/2045	335,000	\$ 320,551	0.01%
BLACKSTONE HOLDINGS FINA SERIES REGS	2.00	05/19/2025	250,000	\$ 319,794	0.01%
BPCE SA	5.25	04/16/2029	200,000	\$ 319,491	0.01%
UNITED RENTALS NORTH AM	4.88	01/15/2028	315,000	\$ 318,544	0.01%
AIRCASTLE LTD	5.00	04/01/2023	300,000	\$ 317,250	0.01%
SKANDINAVISKA ENSKILDA SERIES GMTN	2.50	05/28/2026	250,000	\$ 316,982	0.01%
TIME WARNER INC	1.95	09/15/2023	250,000	\$ 316,076	0.01%
SCHAEFFLER VERWALTUNG ZW SERIES 144	4.75	09/15/2026	310,000	\$ 313,875	0.01%
ARAB REPUBLIC OF EGYPT SERIES REGS	5.75	04/29/2020	300,000	\$ 312,986	0.01%
VALE OVERSEAS LIMITED	6.88	11/10/2039	255,000	\$ 311,661	0.01%
TYCO ELECTRONICS GROUP SA	2.38	12/17/2018	310,000	\$ 311,041	0.01%
CHURCHILL DOWNS INC	5.38	12/15/2021	300,000	\$ 308,250	0.01%
PROLOGIS LP	1.38	10/07/2020	250,000	\$ 308,133	0.01%
ANHEUSER BUSH INBEV SERIES EMTN	4.00	09/24/2025	200,000	\$ 306,785	0.01%
LANDRY'S INC TERM LOAN	0.00	10/04/2023	304,231	\$ 306,428	0.01%
BARRICK GOLD CORP	5.25	04/01/2042	265,000	\$ 303,910	0.01%
ENERGY TRANSFER PARTNERS	6.70	07/01/2018	295,000	\$ 302,718	0.01%
BAT INTL FINANCE PLC SERIES EMTN	0.88	10/13/2023	250,000	\$ 301,368	0.01%
UNITED MEXICAN STATES	4.60	02/10/2048	300,000	\$ 301,200	0.01%
MORGAN STANLEY	6.38	07/24/2042	220,000	\$ 299,812	0.01%
SKANDINAVISKA ENSKILDA SERIES EMTN	7.09		250,000	\$ 299,071	0.01%
US TREASURY N/B	1.25	01/31/2019	300,000	\$ 298,395	0.01%
PERNOD-RICHARD SA SERIES 144A	5.75	04/07/2021	270,000	\$ 297,300	0.01%
SANTANDER UK GROUP HLDGS	7.38		200,000	\$ 296,652	0.01%
BANCO DE CREDITO DEL PER SERIES 144A	4.25	04/01/2023	275,000	\$ 290,469	0.01%
ILFC E-CAPITAL TRUST SERIES 144A	4.61	12/21/2065	300,000	\$ 288,750	0.01%
PHILIP MORRIS INTERNATIONAL	4.38	11/15/2041	275,000	\$ 288,437	0.01%
VALEANT PHARMACEUTICALS INTERN SERIE	5.63	12/01/2021	310,000	\$ 288,300	0.01%
BANK OF AMERICA CORP SERIES EMTN	7.00	07/31/2028	150,000	\$ 287,125	0.01%
GOODMAN NETWORKS INC	8.00	05/11/2022	377,308	\$ 286,754	0.01%
REPUBLICA ORIENT URUGUAY	5.10	06/18/2050	260,000	\$ 286,000	0.01%
POST HOLDINGS INC SERIES 144A	5.75	03/01/2027	275,000	\$ 280,583	0.01%
FIRSTENERGY CORP	7.38	11/15/2031	210,000	\$ 279,944	0.01%
SHELL INTERNATIONAL FIN	4.38	05/11/2045	260,000	\$ 279,695	0.01%

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SKANDINAVISKA ENSKILDA SERIES 144A	2.63	11/17/2020	275,000	\$ 276,782	0.01 %
ANADARKO PETROLEUM CORP	4.50	07/15/2044	285,000	\$ 276,503	0.01 %
AMERICAN WATER CAPITAL C	3.75	09/01/2047	270,000	\$ 272,137	0.01 %
DOLPHIN ENERGY LTD REGS	5.50	12/15/2021	250,000	\$ 271,875	0.01 %
EMERA US FINANCE LP SERIES WI	2.70	06/15/2021	270,000	\$ 269,962	0.01 %
PFIZER INC	4.13	12/15/2046	250,000	\$ 267,933	0.01 %
ANADARKO PETROLEUM CORP	3.45	07/15/2024	270,000	\$ 267,357	0.01 %
SANMINA CORP SERIES 144A	4.38	06/01/2019	260,000	\$ 266,825	0.01 %
VIRGIN MEDIA FINANCE SERIES 144A	6.00	10/15/2024	255,000	\$ 263,925	0.01 %
CORP LINDLEY SA	6.75	11/23/2021	234,000	\$ 261,141	0.01 %
MARATHON PETROLEUM CORP	4.75	09/15/2044	256,000	\$ 260,771	0.01 %
GOLDMAN SACHS GROUP INC SERIES EMTN	2.50	10/18/2021	200,000	\$ 258,358	0.01 %
KB HOME	7.00	12/15/2021	230,000	\$ 257,025	0.01 %
DISCOVERY COMMUNICATIONS	2.38	03/07/2022	200,000	\$ 255,439	0.01 %
XCEL ENERGY INC	2.40	03/15/2021	255,000	\$ 254,522	0.01 %
AT&T INC	4.35	06/15/2045	281,000	\$ 254,084	0.01 %
NEPTUNE FINCO CORP SERIES 144A	6.63	10/15/2025	235,000	\$ 253,213	0.01 %
EAGLE II ACQUISITION CO LLC TERM LOAN	0.00	04/17/2024	250,516	\$ 250,202	0.01 %
ANGUS CHEMICAL TERM LOAN	0.00	02/02/2022	250,172	\$ 250,017	0.01 %
VISA INC	2.20	12/14/2020	250,000	\$ 249,900	0.01 %
CONSOLIDATED ENERGY FIN SERIES 144A	5.07	06/15/2022	250,000	\$ 248,948	0.01 %
US TREASURY N/B	1.38	02/28/2019	250,000	\$ 248,877	0.01 %
ARCELORMITTAL SA	6.00	03/01/2021	230,000	\$ 248,142	0.01 %
CNO FINANCIAL GROUP INC	4.50	05/30/2020	240,000	\$ 246,600	0.01 %
TECK RESOURCES LIMITED SERIES 144A	8.50	06/01/2024	215,000	\$ 244,025	0.01 %
AIRCASTLE LTD	5.13	03/15/2021	230,000	\$ 243,513	0.01 %
RABOBANK NEDERLAND SERIES EMTN	5.25	09/14/2027	150,000	\$ 243,348	0.01 %
ANIXTER INC	5.13	10/01/2021	230,000	\$ 243,323	0.01 %
MOLSON COORS BREWING CO	1.25	07/15/2024	200,000	\$ 241,758	0.01 %
INGERSOLL-RAND GL HLD CO SERIES WI	2.88	01/15/2019	240,000	\$ 241,301	0.01 %
JP MORGAN CHASE & CO	5.60	07/15/2041	190,000	\$ 236,661	0.01 %
TELECOM ITALIA SPA SERIES EMTN	5.88	05/19/2023	150,000	\$ 235,932	0.01 %
CF INDUSTRIES INC	7.13	05/01/2020	215,000	\$ 235,694	0.01 %
MPT OPER PARTNERSP/FINL	5.00	10/15/2027	225,000	\$ 234,563	0.01 %
LLOYDS BANKING GROUP PLC SERIES WI	5.30	12/01/2045	200,000	\$ 233,724	0.01 %
COCA COLA FEMSA SAB CV	5.25	11/26/2043	200,000	\$ 233,666	0.01 %
DYNEGY INC SERIES 144A	8.13	01/30/2026	210,000	\$ 233,625	0.01 %

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LIMITED BRANDS INC	5.63	02/15/2022	215,000	\$ 231,491	0.01 %	
WELLTOWER INC	4.50	12/01/2034	150,000	\$ 230,952	0.01 %	
SHERWIN-WILLIAMS CO	3.13	06/01/2024	230,000	\$ 230,763	0.01 %	
SLM CORP SERIES MTN	5.50	01/15/2019	225,000	\$ 230,513	0.01 %	
REYNOLDS GROUP HOLDINGS	5.75	10/15/2020	225,000	\$ 228,797	0.01 %	
LENNAR CORP	4.13	12/01/2018	225,000	\$ 227,813	0.01 %	
US AIRWAYS PT TRUST SERIES 2001-1G	7.08	03/20/2021	213,382	\$ 227,786	0.01 %	
EP ENER/EVEREST ACQ FIN SERIES 144A	8.00	02/15/2025	345,000	\$ 226,838	0.01 %	
WESTERN POWER DIST WEST SERIES EMTN	5.75	04/16/2032	125,000	\$ 226,770	0.01 %	
ORANGE SA SERIES EMTN	5.75		150,000	\$ 226,134	0.01 %	
BUCKEYE PARTNERS LP	5.60	10/15/2044	215,000	\$ 224,302	0.01 %	
XLIT LTD HYB	3.25	06/29/2047	185,000	\$ 223,673	0.01 %	
NETFLIX INC	5.38	02/01/2021	210,000	\$ 222,600	0.01 %	
LAMB WESTON HLD SERIES 144A	4.63	11/01/2024	215,000	\$ 222,256	0.01 %	
UBS GROUP FUNDING SWITZE SERIES 144A	4.25	03/23/2028	210,000	\$ 220,631	0.01 %	
SPRINGLEAF FINANCE CORP SERIES MTN	6.90	12/15/2017	220,000	\$ 220,088	0.01 %	
TELEFONICA EMISIONES SAU SERIES EMTN	5.38	02/02/2026	135,000	\$ 218,019	0.01 %	
ALABAMA POWER CO	4.15	08/15/2044	205,000	\$ 217,981	0.01 %	
CSC HOLDINGS LLC	8.63	02/15/2019	205,000	\$ 216,788	0.01 %	
THREE GORGES FIN I KY SERIES REGS	3.15	06/02/2026	220,000	\$ 216,064	0.01 %	
ENERGY TRANSFER PARTNERS	4.05	03/15/2025	215,000	\$ 215,235	0.01 %	
KONINKLIJKE KPN NV SERIES GMTN	5.75	09/17/2029	125,000	\$ 214,412	0.01 %	
AMER AIRLINES SERIES 2015-1 CLASS B	3.70	05/01/2023	213,859	\$ 214,394	0.01 %	
GRAINGER WW INC	4.20	05/15/2047	210,000	\$ 214,387	0.01 %	
PRUDENTIAL FINANCIAL INC	6.20	11/15/2040	155,000	\$ 210,580	0.01 %	
PUBLIC SERVICE ELECTRIC SERIES MTN	3.65	09/01/2042	210,000	\$ 210,177	0.01 %	
MIDAMERICAN ENERGY CO	3.95	08/01/2047	200,000	\$ 209,990	0.01 %	
COLOMBIA REPUBLIC OF	5.00	06/15/2045	200,000	\$ 209,000	0.01 %	
AMERICA MOVIL SAB DE CV	4.38	07/16/2042	200,000	\$ 208,306	0.01 %	
SERBIA REPUBLIC OF SERIES REGS	4.88	02/25/2020	200,000	\$ 208,168	0.01 %	
PANAMA REPUBLIC OF	4.30	04/29/2053	200,000	\$ 208,000	0.01 %	
IMPERIAL TOBACCO FINANCE SERIES EMTN	3.38	02/26/2026	150,000	\$ 205,984	0.01 %	
NOBLE ENERGY INC	5.05	11/15/2044	195,000	\$ 205,725	0.01 %	
GRUPO BIMBO SERIES 144A	4.88	06/27/2044	200,000	\$ 205,418	0.01 %	
JAMES HARDIE INTL FIN SERIES 144A	4.75	01/15/2025	200,000	\$ 203,500	0.01 %	
CODELCO INC SERIES 144A	4.25	07/17/2042	200,000	\$ 202,322	0.01 %	
AIG SUNAMER GOLB FIN X SERIES 144A	6.90	03/15/2032	150,000	\$ 200,997	0.01 %	

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US TREASURY N/B	2.50	02/15/2046	215,000	\$ 200,949	0.01%
METLIFE CAPITAL TRUST IV SERIES 144A	7.88	12/15/2037	150,000	\$ 200,250	0.01%
SINOPEC GRP OVERSEA 2015 SERIES REGS	2.50	04/28/2020	200,000	\$ 199,327	0.01%
AIR LIQUIDE FINANCE SERIES 144A	1.75	09/27/2021	205,000	\$ 198,871	0.01%
FORD MOTOR COMPANY	7.45	07/16/2031	150,000	\$ 194,587	0.01%
UNITED MEXICAN STATES	4.35	01/15/2047	200,000	\$ 193,600	0.01%
ADT CORP SERIES W1	6.25	10/15/2021	175,000	\$ 192,500	0.01%
PACIFIC GAS & ELECTRIC	4.45	04/15/2042	180,000	\$ 191,367	0.01%
PETROLEOS MEXICANOS	6.50	06/02/2041	180,000	\$ 187,598	0.00%
JPMORGAN CHASE & CO SERIES EMTN	3.50	12/18/2026	125,000	\$ 186,317	0.00%
TRI POINTE GROUP INC	5.25	06/01/2027	181,000	\$ 184,828	0.00%
ORACLE CORP	2.50	10/15/2022	185,000	\$ 184,714	0.00%
DEVON ENERGY CORP	5.00	06/15/2045	170,000	\$ 183,350	0.00%
ALLY FINANCIAL	4.25	04/15/2021	175,000	\$ 181,344	0.00%
TRANS CANADA PIPELINES	5.00	10/16/2043	155,000	\$ 180,731	0.00%
DUKE ENERGY CAROLINAS	4.00	09/30/2042	170,000	\$ 178,564	0.00%
MONSANTO CO	3.38	07/15/2024	175,000	\$ 177,271	0.00%
TOYOTA MOTOR CREDIT CORP SERIES FRN	1.74	01/17/2019	175,000	\$ 175,564	0.00%
SAN DIEGO G & E	3.95	11/15/2041	170,000	\$ 173,080	0.00%
ELECTRICITE DE FRANCE SA SERIES EMTN	5.50	10/17/2041	100,000	\$ 172,438	0.00%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	3.48	06/01/2019	170,000	\$ 172,170	0.00%
AMERICOLD TERM LOAN	0.00	12/01/2022	169,144	\$ 170,624	0.00%
DUKE ENERGY CORP	4.80	12/15/2045	150,000	\$ 169,506	0.00%
IMPERIAL TOBACCO FINANCE SERIES EMTN	5.50	09/28/2026	100,000	\$ 166,693	0.00%
PETROLEOS MEXICANOS SERIES REGS	6.50	03/13/2027	150,000	\$ 165,413	0.00%
KERR-MCGEE CORP	7.88	09/15/2031	125,000	\$ 165,023	0.00%
TRI POINTE HOMES INC	4.88	07/01/2021	155,000	\$ 162,363	0.00%
VIRGINIA ELEC & POWER CO	4.00	01/15/2043	155,000	\$ 162,276	0.00%
AT&T INC	5.20	11/18/2033	100,000	\$ 162,075	0.00%
EOG RESOURCES INC	3.90	04/01/2035	160,000	\$ 161,664	0.00%
REYNOLDS GRP ISS/REYNOLD SERIES 144A	7.00	07/15/2024	150,000	\$ 160,939	0.00%
ABBVIE INC	4.50	05/14/2035	150,000	\$ 160,512	0.00%
ROYAL BANK OF SCOTLND GRP PLC	6.13	12/15/2022	145,000	\$ 159,660	0.00%
WELLS FARGO & COMPANY SERIES MTN	4.75	12/07/2046	145,000	\$ 158,679	0.00%
AERCAP IRELAND CAP LTD/A	4.63	10/30/2020	150,000	\$ 157,751	0.00%
GILEAD SCIENCES INC	4.80	04/01/2044	140,000	\$ 157,124	0.00%
DAIMLER FINANCE NA LLC SERIES 144A	3.88	09/15/2021	150,000	\$ 156,478	0.00%

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BALL CORP	4.38	12/15/2020	150,000	\$ 156,000	0.00%	
VEREIT OPERATING PARTNER	4.13	06/01/2021	150,000	\$ 155,946	0.00%	
CONCHO RESOURCES INC	4.88	10/01/2047	145,000	\$ 153,330	0.00%	
AT&T INC	4.38	09/14/2029	100,000	\$ 152,059	0.00%	
GOLDMAN SACHS GROUP INC SERIES EMTN	4.25	01/29/2026	100,000	\$ 152,045	0.00%	
ALLISON TRANSMISSION INC SERIES 144A	4.75	10/01/2027	150,000	\$ 151,313	0.00%	
AIR 2 US SERIES 1999 CLASS A 144A ETC	8.03	10/01/2019	146,915	\$ 150,679	0.00%	
TOTAL CAPITAL SA	2.13	08/10/2018	150,000	\$ 150,348	0.00%	
BAE SYSTEMS PLC	4.13	06/08/2022	100,000	\$ 149,833	0.00%	
TIME WARNER CABLE INC	5.25	07/15/2042	100,000	\$ 149,773	0.00%	
MEIJER INC	9.00	12/01/2019	139,465	\$ 149,344	0.00%	
DOMINION ENERGY GAS HOLDINGS SERIES	4.80	11/01/2043	135,000	\$ 146,834	0.00%	
SIEMENS FINANCIERINGSMAT SERIES EMTN	2.75	09/10/2025	100,000	\$ 144,888	0.00%	
AIR 2 US SERIES 1999 CLASS B 144A ETC	8.63	10/01/2020	140,259	\$ 144,730	0.00%	
ELECTRICITE DE FRANCE SA SERIES EMTN	6.00		100,000	\$ 143,704	0.00%	
MEIJER INC	9.00	12/01/2019	133,985	\$ 143,476	0.00%	
MEIJER INC	9.00	12/01/2019	133,711	\$ 143,183	0.00%	
NATIONWIDE BLDG SOCIETY SERIES EMTN	6.88		100,000	\$ 141,964	0.00%	
BRITISH SKY BROADCASTING SERIES EMTN	2.88	11/24/2020	100,000	\$ 141,266	0.00%	
MASS MUTUAL LIFE INS CO SERIES 144A	4.50	04/15/2065	135,000	\$ 140,427	0.00%	
COX COMMUNICATIONS INC SERIES 144A	4.60	08/15/2047	140,000	\$ 139,655	0.00%	
TYCO ELECTRONICS GROUP SA	7.13	10/01/2037	96,000	\$ 135,470	0.00%	
COMMONWEALTH EDISON	3.70	03/01/2045	135,000	\$ 135,106	0.00%	
SOUTH CAROLINA ELEC & GAS	4.50	06/01/2064	135,000	\$ 134,866	0.00%	
COMMONWEALTH EDISON	3.65	06/15/2046	135,000	\$ 134,114	0.00%	
DISCOVERY COMMUNICATIONS	2.04	09/20/2019	130,000	\$ 130,566	0.00%	
BAC CAPITAL TRUST XI	6.63	05/23/2036	100,000	\$ 128,345	0.00%	
AMC NETWORKS INC	4.75	12/15/2022	125,000	\$ 127,919	0.00%	
US TREASURY N/B	1.75	09/30/2022	130,000	\$ 127,649	0.00%	
LIBERTY MUTUAL GROUP SERIES 144A	7.80	03/07/2087	100,000	\$ 127,000	0.00%	
CVS CAREMARK CORP	2.80	07/20/2020	125,000	\$ 125,713	0.00%	
SANTANDER ISSUANCES SERIES EMTN	2.50	03/18/2025	100,000	\$ 125,590	0.00%	
PHILLIPS 66	4.65	11/15/2034	115,000	\$ 124,060	0.00%	
HOME DEPOT INC	4.88	02/15/2044	105,000	\$ 123,837	0.00%	
LAMAR MEDIA CORP	5.88	02/01/2022	120,000	\$ 122,850	0.00%	
KB HOME	4.75	05/15/2019	120,000	\$ 122,550	0.00%	
CAROLINA POWER & LIGHT	2.80	05/15/2022	121,000	\$ 122,450	0.00%	

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KINDER MORGAN INC	5.30	12/01/2034	115,000	\$ 121,698	0.00%	
PACIFIC GAS & ELECTRIC	5.13	11/15/2043	105,000	\$ 121,627	0.00%	
FREEMONT MCMORAN INC	2.38	03/15/2018	120,000	\$ 119,850	0.00%	
EQUINIX INC	5.38	05/15/2027	110,000	\$ 119,009	0.00%	
CONS EDISON CO OF NY	4.20	03/15/2042	110,000	\$ 118,095	0.00%	
PFIZER INC	4.40	05/15/2044	105,000	\$ 116,545	0.00%	
SEALED AIR CORP SERIES 144A	6.88	07/15/2033	100,000	\$ 116,250	0.00%	
TIME WARNER INC	5.38	10/15/2041	105,000	\$ 113,593	0.00%	
QORVO INC SERIES WI	7.00	12/01/2025	100,000	\$ 113,500	0.00%	
UNITEDHEALTH GROUP INC	3.95	10/15/2042	110,000	\$ 112,513	0.00%	
STANDARD PACIFIC CORP	5.88	11/15/2024	100,000	\$ 111,125	0.00%	
TIME WARNER INC	6.50	11/15/2036	90,000	\$ 110,492	0.00%	
VANDERBILT UNIV MED CNTR SERIES 2017	4.17	07/01/2037	107,710	\$ 109,939	0.00%	
CHOICE HOTELS INTL INC	5.75	07/01/2022	100,000	\$ 109,500	0.00%	
MGIC INVESTMENT CORP	5.75	08/15/2023	100,000	\$ 109,250	0.00%	
J2 CLOUD LLC GLOBAL INC SERIES 144A	6.00	07/15/2025	105,000	\$ 109,200	0.00%	
OPEN TEXT CORP SERIES 144A	5.88	06/01/2026	100,000	\$ 108,500	0.00%	
TESCO PLC SERIES 144A	6.15	11/15/2037	100,000	\$ 108,425	0.00%	
KAISER ALUMINUM CORP SERIES WI	5.88	05/15/2024	100,000	\$ 107,250	0.00%	
POLYONE CORP	5.25	03/15/2023	100,000	\$ 107,250	0.00%	
PTC INC	6.00	05/15/2024	100,000	\$ 107,250	0.00%	
VERSUM MATERIALS INC SERIES 144A	5.50	09/30/2024	100,000	\$ 107,000	0.00%	
CIT GROUP INC	5.00	08/15/2022	100,000	\$ 106,875	0.00%	
PHILIP MORRIS INTERNATIONAL	4.50	03/20/2042	100,000	\$ 106,836	0.00%	
BANKUNITED INC	4.88	11/17/2025	100,000	\$ 106,475	0.00%	
E TRADE FINANCIAL CORP SERIES A	5.88		100,000	\$ 106,375	0.00%	
AIRCASTLE LTD	6.25	12/01/2019	100,000	\$ 106,300	0.00%	
SIRIUS XM RADIO INC SERIES 144A	6.00	07/15/2024	100,000	\$ 106,250	0.00%	
CNO FINANCIAL GROUP INC	5.25	05/30/2025	100,000	\$ 106,000	0.00%	
WR GRACE & CO CONN SERIES 144A	5.13	10/01/2021	100,000	\$ 105,875	0.00%	
ORBITAL ATK INC SERIES WI	5.50	10/01/2023	100,000	\$ 105,750	0.00%	
PATTERN ENERGY GROUP INC SERIES 144A	5.88	02/01/2024	100,000	\$ 105,750	0.00%	
ARAMARK SERVICES INC	5.13	01/15/2024	100,000	\$ 105,500	0.00%	
SERVICE CORP INTERNATIONAL	5.38	05/15/2024	100,000	\$ 105,250	0.00%	
GLP CAPITAL LP FIN II	4.88	11/01/2020	100,000	\$ 105,141	0.00%	
GRAPHIC PACKAGING INTL	4.75	04/15/2021	100,000	\$ 105,050	0.00%	
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.10	07/15/2036	85,000	\$ 105,017	0.00%	

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SPECTRUM BRANDS INC SERIES WI	5.75	07/15/2025	100,000	\$ 105,000	0.00%
US CELLULAR	6.70	12/15/2033	100,000	\$ 105,000	0.00%
SYMANTEC CORP SERIES 144A	5.00	04/15/2025	100,000	\$ 104,950	0.00%
MASONITE INTERNATIONAL CORP SERIES 14	5.63	03/15/2023	100,000	\$ 104,655	0.00%
USG CORP SERIES 144A	4.88	06/01/2027	100,000	\$ 104,500	0.00%
WASHINGTON POST CO	7.25	02/01/2019	100,000	\$ 104,500	0.00%
HOLOGIC INC SERIES 144A	5.25	07/15/2022	100,000	\$ 104,375	0.00%
BLUESCOPE STEEL LTD FIN SERIES 144A	6.50	05/15/2021	100,000	\$ 104,250	0.00%
INTERVAL ACQUISTION COR SERIES WI	5.63	04/15/2023	100,000	\$ 104,250	0.00%
ASHLAND INC	4.75	08/15/2022	100,000	\$ 104,250	0.00%
KENTUCKY UTILITIES	4.38	10/01/2045	95,000	\$ 104,144	0.00%
STARWOOD PROPERTY TRUST INC SERIES	5.00	12/15/2021	100,000	\$ 104,125	0.00%
EDGEWELL PERSONAL CARE	4.70	05/19/2021	100,000	\$ 104,113	0.00%
LEIDOS HLDGS INC	4.45	12/01/2020	100,000	\$ 104,052	0.00%
MURPHY OIL USA INC SERIES WI	6.00	08/15/2023	100,000	\$ 104,000	0.00%
CYRUSONE LP/CYRUSONE FIN SERIES 144A	5.00	03/15/2024	100,000	\$ 104,000	0.00%
TALLGRASS NRG PRTRN/FIN SERIES 144A	5.50	09/15/2024	100,000	\$ 103,750	0.00%
ENERGIZER SPINCO INC SERIES 144A	5.50	06/15/2025	100,000	\$ 103,750	0.00%
PULTE HOMES INC	4.25	03/01/2021	100,000	\$ 103,710	0.00%
WILLIAMS COS INC	4.55	06/24/2024	100,000	\$ 103,625	0.00%
HILTON WORLDWIDE FIN LLC SERIES WI	4.63	04/01/2025	100,000	\$ 103,375	0.00%
NOKIA CORP	5.38	05/15/2019	100,000	\$ 103,250	0.00%
LADDER CAP FIN LLLP SERIES 144A	5.25	03/15/2022	100,000	\$ 103,250	0.00%
SABRA HEALTH CARE LP / SABRA C	5.50	02/01/2021	100,000	\$ 103,125	0.00%
LOUISVILLE GAS & ELECTRIC	4.38	10/01/2045	95,000	\$ 103,067	0.00%
LAMAR MEDIA CORP	5.00	05/01/2023	100,000	\$ 103,000	0.00%
CDK GLOBAL INC SERIES 144A	4.88	06/01/2027	100,000	\$ 103,000	0.00%
FELCOR LODING LP	5.63	03/01/2023	100,000	\$ 103,000	0.00%
SOUTHERN CAL EDISON	3.90	12/01/2041	100,000	\$ 103,000	0.00%
WILLIAM CARTER SERIES WI	5.25	08/15/2021	100,000	\$ 102,875	0.00%
VERISIGN INC	4.63	05/01/2023	100,000	\$ 102,875	0.00%
RADIAN GROUP INC	4.50	10/01/2024	100,000	\$ 102,780	0.00%
STEEL DYNAMICS INC SERIES WI	5.13	10/01/2021	100,000	\$ 102,625	0.00%
MATCH GROUP INC SERIES WI	6.75	12/15/2022	100,000	\$ 102,500	0.00%
MEDNAX INC SERIES 144A	5.25	12/01/2023	100,000	\$ 102,500	0.00%
LKQ CORP	4.75	05/15/2023	100,000	\$ 102,350	0.00%
WEX INC SERIES 144A	4.75	02/01/2023	100,000	\$ 102,250	0.00%

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TENNECO INC	5.00	07/15/2026	100,000	\$ 102,000	0.00%	
INMARSAT FINANCE PLC SERIES 144A	4.88	05/15/2022	100,000	\$ 101,625	0.00%	
HILTON DOMESTIC OPERATING	4.25	09/01/2024	100,000	\$ 101,500	0.00%	
AMERIGAS PART FIN CORP	5.50	05/20/2025	100,000	\$ 101,375	0.00%	
COGECO CABLE INC SERIES 144A	4.88	05/01/2020	100,000	\$ 101,250	0.00%	
QTS LP FINANCE SERIES 144A	4.75	11/15/2025	100,000	\$ 101,125	0.00%	
LEVEL 3 FINANCING INC SERIES WI	5.38	08/15/2022	100,000	\$ 100,750	0.00%	
VOLVOLUME INC SERIES 144A	4.38	08/15/2025	100,000	\$ 100,500	0.00%	
PANAMA REPUBLIC OF	6.70	01/26/2036	75,000	\$ 100,125	0.00%	
INTL LEASE FINANCE CORP	6.25	05/15/2019	95,000	\$ 99,980	0.00%	
BRINKS CO THE SERIES 144A	4.63	10/15/2027	100,000	\$ 99,200	0.00%	
MDC HOLDINGS INC	6.00	01/15/2043	100,000	\$ 98,750	0.00%	
RHP HOTEL PPTY/RHP FINAN	5.00	04/15/2021	95,000	\$ 96,663	0.00%	
OCH ZIFF FINANCE CO LLC SERIES 144A	4.50	11/20/2019	100,000	\$ 96,375	0.00%	
ENEL FINANCE INTL NV SERIES EMTN	5.75	09/14/2040	50,000	\$ 91,680	0.00%	
ELECTRICITE DE FRANCE SA SERIES EMTN	6.25	05/30/2028	50,000	\$ 88,844	0.00%	
UNDER ARMOUR INC	3.25	06/15/2026	100,000	\$ 87,883	0.00%	
IHS MARKIT LTD SERIES 144A	4.00	03/01/2026	85,000	\$ 85,638	0.00%	
BAXALTA INC SERIES WI	5.25	06/23/2045	75,000	\$ 84,724	0.00%	
OHIO ST UNIV GEN RCPTS	4.91	06/01/2040	70,000	\$ 83,941	0.00%	
CVS CAREMARK CORP	5.13	07/20/2045	75,000	\$ 82,464	0.00%	
TOYOTA MOTOR CREDIT CORP SERIES MTN	2.00	10/24/2018	80,000	\$ 80,107	0.00%	
ELECTRICITE DE FRANCE SERIES 144A	2.15	01/22/2019	80,000	\$ 80,091	0.00%	
SPRINT NEXTEL CORP	7.00	08/15/2020	75,000	\$ 80,063	0.00%	
NYU HOSPITAL CENTER	4.37	07/01/2047	75,000	\$ 79,830	0.00%	
PETROLEOS MEXICANOS SERIES 144A	6.75	09/21/2047	75,000	\$ 79,305	0.00%	
MARATHON OIL CORP	5.20	06/01/2045	75,000	\$ 79,110	0.00%	
LOS ANGELES CA DEPT WTR & PWR	5.72	07/01/2039	60,000	\$ 78,711	0.00%	
DUKE ENERGY CORP	3.75	04/15/2024	75,000	\$ 78,218	0.00%	
AMAZON.COM INC SERIES 144A	4.05	08/22/2047	75,000	\$ 78,137	0.00%	
NCL CORP LTD SERIES 144A	4.75	12/15/2021	75,000	\$ 77,625	0.00%	
ACTIVISION BLIZZARD INC	4.50	06/15/2047	75,000	\$ 77,065	0.00%	
SUMTER LANDING FL CDD RECREATI	4.17	10/01/2047	70,000	\$ 74,826	0.00%	
HAWAII ST ARPTS SYS CUSTOMER F SERIIES	4.14	07/01/2047	71,000	\$ 73,237	0.00%	
MONSANTO CO	4.20	07/15/2034	70,000	\$ 72,406	0.00%	
CANAVERAL FL PORT AUTH SERIES D	4.65	06/01/2046	70,000	\$ 71,917	0.00%	
NEW JERSEY ST TRANSPRTN TRUST SERIES	6.56	12/15/2040	55,000	\$ 71,898	0.00%	

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CSX CORP	4.75	05/30/2042	65,000	\$ 71,775	0.00%	
AHS HOSPITAL CORP	5.02	07/01/2045	60,000	\$ 71,637	0.00%	
CONTINENTAL RESOURCES SERIES WI	4.90	06/01/2044	75,000	\$ 71,250	0.00%	
MIAMI DADE CNTY FL TRANSIT SAL SERIES B	5.62	07/01/2040	60,000	\$ 71,128	0.00%	
LOS ANGELES CALIF UNI SCH DIST	5.75	07/01/2034	55,000	\$ 70,451	0.00%	
RWJ BARNABAS HEALTH	3.95	07/01/2046	70,000	\$ 70,233	0.00%	
KENTUCKY ST PROPERTY & BLDGS C SERIES	3.86	05/01/2030	70,000	\$ 70,092	0.00%	
PENNSYLVANIA ST TURNPIKE COMMI	6.38	12/01/2037	51,000	\$ 69,681	0.00%	
UNIV OF TEXAS TX UNIV REVENUES SERIES	3.35	08/15/2047	70,000	\$ 69,119	0.00%	
GOLDMAN SACHS GROUP INC	4.80	07/08/2044	60,000	\$ 67,667	0.00%	
APACHE CORP	4.25	01/15/2044	70,000	\$ 65,939	0.00%	
VODAFONE GROUP PLC	1.50	02/19/2018	65,000	\$ 64,952	0.00%	
ERP OPERATING LP	4.50	06/01/2045	60,000	\$ 64,847	0.00%	
ANTHEM INC	4.85	08/15/2054	60,000	\$ 64,831	0.00%	
UNIV OF CALIFORNIA CA REVENUES	5.95	05/15/2045	50,000	\$ 64,799	0.00%	
MET TRANSPRTN AUTH NY REVENUE	5.87	11/15/2039	50,000	\$ 64,779	0.00%	
KAISER FOUNDATION HOSIPTAL	4.88	04/01/2042	55,000	\$ 64,669	0.00%	
AMERICAN MUNI PWR-OHIO INC SERIES E	6.27	02/15/2050	50,000	\$ 64,646	0.00%	
HCA INC	5.25	06/15/2026	60,000	\$ 63,713	0.00%	
ILLINOIS ST TOLL HIGHWAY	5.85	12/01/2034	50,000	\$ 63,680	0.00%	
CHICAGO IL SERIES B	5.43	01/01/2042	64,000	\$ 62,340	0.00%	
NEW YORK ST DORM AUTH REVENUES	4.80	12/01/2034	55,000	\$ 62,143	0.00%	
HOME DEPOT INC	3.35	09/15/2025	60,000	\$ 61,903	0.00%	
HUNGARY REPUBLIC OF	7.63	03/29/2041	40,000	\$ 61,900	0.00%	
NEXEN INC	5.88	03/10/2035	50,000	\$ 60,545	0.00%	
BAT INTL FINANCE PLC SERIES 144A	2.75	06/15/2020	60,000	\$ 60,304	0.00%	
HUNTINGTON INGALLS INDUSTRIES SERIES 1	5.00	11/15/2025	55,000	\$ 59,194	0.00%	
NEW JERSEY ST TPK AUTHORITY	7.10	01/01/2041	40,000	\$ 58,935	0.00%	
NEW YORK CITY MUN WTR FIN AUTH SERIES	5.88	06/15/2044	41,900	\$ 57,794	0.00%	
NEW YORK ST DORM AUTH REVENUES SERIE	4.00	07/01/2039	55,000	\$ 56,534	0.00%	
MASCO CORP	3.50	04/01/2021	55,000	\$ 56,097	0.00%	
US TREASURY N/B	2.88	05/15/2043	55,000	\$ 55,610	0.00%	
TULSA OK ARPTS IMPT TRUST	3.98	06/01/2037	55,000	\$ 55,395	0.00%	
T MOBILE USA INC	5.38	04/15/2027	50,000	\$ 53,500	0.00%	
LOS ANGELES CA DEPT OF ARPTS A SERIES	3.89	05/15/2038	50,000	\$ 52,555	0.00%	
T MOBILE USA INC	6.00	03/01/2023	50,000	\$ 52,459	0.00%	
WISCONS ST GEN FUND ANNUAL APP SERIE	3.29	05/01/2037	55,000	\$ 52,131	0.00%	

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JOHNS HOPKINS HEALTH SYSTEM	3.84	05/15/2046	50,000	\$ 50,835	0.00%
CALIFORNIA ST EDUCTNL FACS AUT SERIES	3.79	04/01/2042	50,000	\$ 49,100	0.00%
CSC HOLDINGS LLC	6.75	11/15/2021	45,000	\$ 48,375	0.00%
MCDONALD'S CORP SERIES MTN	4.45	03/01/2047	45,000	\$ 48,023	0.00%
CIT GROUP INC	5.38	05/15/2020	45,000	\$ 47,700	0.00%
SAN ANTONIO TEXAS ELEC AND GAS	5.99	02/01/2039	35,000	\$ 47,008	0.00%
GEORGE WASHINGTON UNIVER	4.87	09/15/2045	40,000	\$ 46,876	0.00%
MIAMI DADE CNTY FL AVIATION RE SERIES D	3.98	10/01/2041	45,000	\$ 45,784	0.00%
FT SAM HOUSTON MILIT HSG	5.63	03/15/2035	40,000	\$ 45,723	0.00%
NORTHWELL HEALTHCARE INC	4.26	11/01/2047	45,000	\$ 45,376	0.00%
POST HOLDINGS INC SERIES 144A	5.63	01/15/2028	45,000	\$ 45,338	0.00%
CHICAGO IL TRANSIT AUTH SALES	6.90	12/01/2040	30,000	\$ 40,648	0.00%
PUBLIC SERVICE ELECTRIC SERIES MTN	2.30	09/15/2018	40,000	\$ 40,192	0.00%
CHICAGO IL MET WTR RECLAMATION	5.72	12/01/2038	30,000	\$ 38,762	0.00%
FEDEX CORP	4.75	11/15/2045	35,000	\$ 37,965	0.00%
LOS ANGELES CA MET TRANSPRTN A	5.74	06/01/2039	30,000	\$ 37,636	0.00%
WASHINGTON ST HLTH CARE FACS A SERIES	4.20	08/15/2047	35,000	\$ 35,693	0.00%
QEP RESOURCES INC	5.63	03/01/2026	35,000	\$ 35,521	0.00%
OHIO ST HOSP FAC REVENUE SERIES B	3.70	01/01/2043	35,000	\$ 35,234	0.00%
AUSTIN TX	3.48	09/01/2037	35,000	\$ 35,004	0.00%
UTAH TRANSIT AUTHORITY	5.94	06/15/2039	25,000	\$ 32,872	0.00%
NRG ENERGY INC SERIES WI	6.25	05/01/2024	30,000	\$ 31,725	0.00%
TRANS CANADA PIPELINES	7.13	01/15/2019	30,000	\$ 31,612	0.00%
PORT OF SEATTLE WA REVENUE SERIES B	3.76	05/01/2036	27,000	\$ 27,498	0.00%
SPRINT NEXTEL CORP SERIES 144A	9.00	11/15/2018	26,000	\$ 27,463	0.00%
ECOPETROL SA	5.38	06/26/2026	25,000	\$ 26,875	0.00%
NAVIENT CORP	5.88	03/25/2021	25,000	\$ 26,000	0.00%
T MOBILE USA INC	6.13	01/15/2022	25,000	\$ 25,875	0.00%
OASIS PETROLEUM INC	6.50	11/01/2021	25,000	\$ 25,313	0.00%
ILLINOIS ST SALES TAX REVENUE	3.45	06/15/2029	25,000	\$ 25,061	0.00%
MIAMI DADE CNTY FL AVIATION RE SERIES D	3.73	10/01/2037	25,000	\$ 24,962	0.00%
HCA INC	5.88	03/15/2022	22,000	\$ 23,843	0.00%
OMAHA NE PUBLIC FACS CORP LEAS	4.35	02/01/2047	20,000	\$ 21,673	0.00%
FRONTIER COMMUNICATIONS CORP	7.13	01/15/2023	30,000	\$ 21,000	0.00%
ASCENSION HEALTH	3.95	11/15/2046	20,000	\$ 20,620	0.00%
UNITED AIRLINES SERIES 2014-1 CLASS B	4.75	10/11/2023	19,251	\$ 19,996	0.00%
CHEVRON CORP	2.36	12/05/2022	20,000	\$ 19,808	0.00%

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UNIVERSITY CALIFORNIA	5.77	05/15/2043	15,000	\$ 19,441	0.00%	
LEHIGH UNIVERSITY	3.48	11/15/2046	20,000	\$ 18,945	0.00%	
RUTGERS NJ ST UNIV	5.67	05/01/2040	15,000	\$ 18,293	0.00%	
SALT RIVER AZ PROJ AGRIC IMPT	4.84	01/01/2041	15,000	\$ 17,886	0.00%	
AMERICAN UNIVERSITY	3.86	10/01/2047	17,000	\$ 17,086	0.00%	
DENVER CO PUBLIC SCHS COPS SERIES B	4.24	12/15/2037	15,000	\$ 15,826	0.00%	
CONSTELLATION BRANDS INC	3.88	11/15/2019	15,000	\$ 15,434	0.00%	
MOLSON COORS BREWING CO	4.20	07/15/2046	15,000	\$ 14,866	0.00%	
WELLTOWER INC	6.50	03/15/2041	10,000	\$ 12,892	0.00%	
PUBLIC PWR GENERATION AGY NE R	7.24	01/01/2041	10,000	\$ 12,723	0.00%	
COOK CNTY IL D	6.23	11/15/2034	10,000	\$ 12,552	0.00%	
TESORO LOGISTICS LP / CORP SERIES WI	6.25	10/15/2022	10,000	\$ 10,623	0.00%	
NAVIENT CORP	6.75	06/25/2025	10,000	\$ 10,300	0.00%	
ICAHN ENTERPRISES/FIN SERIES WI	5.88	02/01/2022	10,000	\$ 10,225	0.00%	
TESORO LOGISTICS LP / CORP	6.38	05/01/2024	5,000	\$ 5,444	0.00%	
DISH DBS CORP	4.25	04/01/2018	5,000	\$ 5,034	0.00%	
LANTHEUS MEDICAL TERM LOAN	0.00	06/30/2022		0	0.00%	
TOTAL	Bonds & Notes			\$ 2,381,697,641		
CMO					9.98 %	
JPMBB COMMERCIAL MORTGAGE SECU SERI	3.63	02/15/2048	10,000,000	\$ 10,173,453	0.27%	
STRUCTURED AGENCY CREDIT RISK SERIES	1.88	04/25/2030	9,420,348	\$ 9,420,346	0.25%	
JP MORGAN MORTGAGE TRUST SERIES 16-2	2.86	06/25/2046	7,809,497	\$ 7,836,279	0.21%	
HomeBANC MORTGAGE TRUST SERIES 2005-	1.67	01/25/2036	7,486,264	\$ 7,449,129	0.20%	
STRUCTURED AGENCY CREDIT RISK SERIES	2.13	03/25/2029	6,995,463	\$ 7,003,651	0.19%	
JP MORGAN CHASE COMMERCIAL MOR SERI	3.72	03/15/2050	6,350,000	\$ 6,626,125	0.18%	
GS MORTGAGE SECURITIES TRUST SERIES 2	3.73	11/10/2048	6,250,000	\$ 6,565,239	0.17%	
JP MORGAN MORTGAGE TRUST SERIES 2016-	3.50	10/25/2046	6,442,216	\$ 6,543,379	0.17%	
CONNECTICUT AVENUE SECURITIES SERIES	2.69	01/25/2029	5,483,748	\$ 5,539,741	0.15%	
JPMBB COMMERCIAL MORTGAGE SECUR SERI	3.99	10/15/2048	5,500,000	\$ 5,495,437	0.15%	
BARCLAYS COMMERCIAL MORTGAGE S SERI	3.67	02/15/2050	5,200,000	\$ 5,406,130	0.14%	
WF-RBS COMMERCIAL MORTGAGE SERIES 20	4.07	09/15/2057	5,000,000	\$ 5,206,292	0.14%	
WELLS FARGO COMMERCIAL MORTGAG SERI	3.63	01/15/2060	5,000,000	\$ 5,161,394	0.14%	
MORGAN STANLEY BAML TRUST SERIES 2014	3.83	12/15/2047	5,000,000	\$ 5,148,214	0.14%	
WELLS FARGO COMMERCIAL MORTGAG SERI	3.45	07/15/2050	5,000,000	\$ 5,142,677	0.14%	
MORGAN STANLEY BAML TRUST SERIES 2016	3.10	10/15/2026	5,000,000	\$ 4,984,886	0.13%	
FHLMC STACR SERIES 15-DNA3 CLASS M2	4.18	04/25/2028	4,628,809	\$ 4,787,313	0.13%	

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COMM MORTGAGE TRUST SERIES 2015-LC23	3.77	10/10/2053	4,505,000	\$ 4,746,616	0.13%
JP MORGAN CHASE COMMERCIAL MTG SERIE	4.97	02/15/2047	4,500,000	\$ 4,638,929	0.12%
CFCRE COMMERCIAL MORTGAGE SERIES 201	5.95	12/15/2047	4,200,000	\$ 4,572,157	0.12%
MORGAN STANLEY BAML TRUST SERIES 2015	3.89	11/15/2048	4,350,000	\$ 4,501,504	0.12%
WELLS FARGO COMMERCIAL MORTGAG SERI	4.19	12/15/2047	4,500,000	\$ 4,458,423	0.12%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.29	09/10/2045	4,200,000	\$ 4,370,454	0.12%
GS MORTGAGE SECURITIES TRUST SERIES 2	5.50	11/10/2046	4,200,000	\$ 4,311,501	0.11%
COMM MORTGAGE TRUST SERIES 2014-CR17	4.89	05/10/2047	4,150,000	\$ 4,062,216	0.11%
JP MORGAN MORTGAGE TRUST SERIES 2017-	3.50	11/25/2047	3,924,960	\$ 3,976,781	0.11%
SEQUOIA MORTGAGE TRUST SERIES 2016-3	3.50	11/25/2046	3,797,742	\$ 3,850,170	0.10%
JP MORGAN MORTGAGE TRUST SERIES 2017-	3.50	08/25/2047	3,744,428	\$ 3,796,206	0.10%
FHLMC SERIES 15-DNA CLASS M1	2.23	10/25/2027	3,617,970	\$ 3,621,477	0.10%
MORGAN STANLEY BAML TRUST SERIES 2016	3.72	12/15/2049	3,375,000	\$ 3,525,567	0.09%
GNMA SERIES 2017-130 CLASS HS	4.92	08/20/2047	14,869,527	\$ 3,509,785	0.09%
GNMA SERIES 2015-116 CLASS SA	5.01	08/16/2045	17,248,637	\$ 3,477,094	0.09%
JPMBB COMMERCIAL MORTGAGE SECU SERI	1.14	08/15/2048	64,124,797	\$ 3,421,494	0.09%
BANC OF AMERICA COMMERCIAL MOR SERIE	5.08	06/15/2049	3,000,000	\$ 3,170,855	0.08%
FHLMC SERIES 4704 CLASS SK	4.91	07/15/2047	14,615,835	\$ 3,105,863	0.08%
JP MORGAN CHASE COMMERCIAL MTG SERIE	3.35	12/15/2047	3,050,000	\$ 3,084,129	0.08%
COMMERCIAL MORTGAGE PASS THROU SERI	4.05	04/10/2047	2,900,000	\$ 3,077,421	0.08%
MORGAN STANLEY BANK OF AMERICA SERIE	3.61	02/15/2048	3,000,000	\$ 3,025,963	0.08%
COMM MTG TR SERIES 2015-PC1 CLASS AM	4.29	07/10/2050	2,850,000	\$ 3,012,691	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.29	04/10/2048	3,000,000	\$ 2,950,112	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.14	02/10/2048	2,924,400	\$ 2,947,889	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.19	04/10/2048	2,850,000	\$ 2,878,217	0.08%
GNMA SERIES 2015-165 CLASS S	5.01	06/20/2044	18,521,099	\$ 2,853,612	0.08%
MORGAN STANLEY BANK OF AMERICA SERIE	1.25	04/15/2047	62,103,416	\$ 2,830,736	0.08%
GS MORTGAGE SECURITIES TRUST SERIES 2	4.27	11/10/2046	2,500,000	\$ 2,688,444	0.07%
GNMA SERIES 2017-117 CLASS SM	4.92	08/20/2047	11,518,186	\$ 2,671,612	0.07%
MORGAN STANLEY BAML TRUST SERIES 2015	3.64	10/15/2028	2,544,500	\$ 2,649,200	0.07%
GNMA SERIES 2016-108 CLASS SM	4.86	08/20/2046	11,802,280	\$ 2,623,117	0.07%
FNMA SERIES 2017-54 CLASS SA	4.91	07/25/2047	11,483,898	\$ 2,590,782	0.07%
GNMA SERIES 2012-128 CLASS IA	3.50	10/20/2042	13,017,258	\$ 2,565,919	0.07%
GS MORTGAGE SECURITIES TRUST SERIES 2	1.58	11/10/2046	60,695,700	\$ 2,561,207	0.07%
BANK SERIES 2017-BNK5 CLASS A5	3.39	06/15/2060	2,500,000	\$ 2,550,334	0.07%
STRUCTURED AGENCY CREDIT RISK SERIES	2.53	11/25/2028	2,439,955	\$ 2,442,855	0.06%
GNMA SERIES 2016-120 CLASS NS	4.86	09/20/2046	10,337,098	\$ 2,409,453	0.06%

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FHLMC SERIES 3117 CLASS FH	1.55	02/15/2036	2,350,434	\$ 2,343,958	0.06%
GNMA SERIES 2017-134 CLASS SD	4.92	09/20/2047	9,951,057	\$ 2,263,976	0.06%
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.20	02/15/2047	56,503,935	\$ 2,227,656	0.06%
COMM MORTGAGE TRUST SERIES 2013-CR8	4.09	06/10/2046	2,150,000	\$ 2,181,780	0.06%
FNMA SERIES 2017-66 CLASS SA	4.91	09/25/2047	9,862,860	\$ 2,138,951	0.06%
FNMA SERIES 2016-60 CLASS LS	4.86	09/25/2046	12,965,716	\$ 2,121,436	0.06%
GNMA SERIES 2016-80 CLASS SD	4.86	06/20/2046	10,467,808	\$ 2,093,970	0.06%
COMMERCIAL MORTGAGE PASS THROU SERI	4.26	03/10/2048	2,100,000	\$ 2,083,268	0.06%
GNMA SERIES 2017-141 CLASS ES	4.96	09/20/2047	8,959,278	\$ 2,078,718	0.06%
WF-RBS COMMERCIAL MORTGAGE SERIES 20	4.37	09/15/2057	2,000,000	\$ 2,040,342	0.05%
GE CAPITAL COMMERCIAL MORTGAGE SERIE	5.61	12/10/2049	2,000,000	\$ 2,026,146	0.05%
COMM MORTGAGE TRUST SERIES 2012-CR5	3.22	12/10/2045	2,000,000	\$ 2,022,348	0.05%
FHLMC STACR SERIES 16-HQA3 CLASS M1	2.13	03/25/2029	2,000,583	\$ 2,003,476	0.05%
GNMA SERIES 2014-131 CLASS AS	4.92	09/20/2044	10,570,105	\$ 2,000,141	0.05%
MORGAN STANLEY BANK OF AMERICA SERIE	4.16	02/15/2048	1,975,000	\$ 1,992,888	0.05%
GNMA SERIES 2010-167 CLASS SL	5.41	12/20/2040	9,707,913	\$ 1,979,891	0.05%
MORGAN STANLEY BAML TRUST SERIES 2012	1.24	10/15/2030	45,142,235	\$ 1,977,894	0.05%
DEUTSCHE BANK COMMERCIAL MORTG SERI	2.89	09/10/2049	2,000,000	\$ 1,964,205	0.05%
MORGAN STANLEY BAML TRUST SERIES 2016	3.18	09/15/2049	2,000,000	\$ 1,945,914	0.05%
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.22	03/10/2046	2,150,000	\$ 1,940,426	0.05%
GNMA II SERIES 2017-101 CLASS TS	4.92	07/20/2047	8,171,066	\$ 1,937,816	0.05%
GNMA SERIES 2017-141 CLASS KS	4.96	09/20/2047	9,094,955	\$ 1,929,552	0.05%
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.77	12/15/2047	32,505,908	\$ 1,892,744	0.05%
WELLS FARGO MORT-BACKED SEC SERIES 2	3.51	03/25/2035	1,887,477	\$ 1,871,664	0.05%
GNMA SERIES 2016-83 CLASS SA	4.82	06/20/2046	8,803,976	\$ 1,863,318	0.05%
GNMA SERIES 2011-135 CLASS S	4.86	10/16/2041	8,720,800	\$ 1,859,457	0.05%
GNMA SERIES 2014-57 CLASS PS	4.96	04/20/2044	9,361,666	\$ 1,854,154	0.05%
FNMA SERIES 2013-72 CLASS S	4.91	07/25/2043	8,306,370	\$ 1,853,111	0.05%
GNMA SERIES 2016-20 CLASS BS	4.82	02/20/2046	8,993,194	\$ 1,851,497	0.05%
GNMA SERIES 2017-56 CLASS SQ	4.91	04/20/2047	8,032,259	\$ 1,808,572	0.05%
GNMA SERIES 2017-130 CLASS GS	4.92	08/20/2047	6,945,185	\$ 1,762,078	0.05%
GS MORTGAGE SECURITIES CORP SERIES 20	2.42	05/10/2045	27,893,358	\$ 1,760,827	0.05%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.58	04/10/2049	1,750,000	\$ 1,743,877	0.05%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.82	11/10/2048	1,650,000	\$ 1,732,127	0.05%
GNMA SERIES 2012-97 CLASS AS	4.81	08/20/2042	8,728,980	\$ 1,727,174	0.05%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.81	09/15/2050	1,750,000	\$ 1,699,998	0.05%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.65	12/15/2049	1,600,000	\$ 1,659,929	0.04%

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UBS-BARCLAYS COMMERCIAL MORT SERIES	1.81	12/10/2045	25,609,882	\$ 1,613,909	0.04%
GNMA SERIES 2017-45 CLASS QS	4.91	03/20/2047	7,800,082	\$ 1,602,368	0.04%
GNMA SERIES 2015-117 CLASS ES	4.39	08/16/2045	11,122,270	\$ 1,591,498	0.04%
GNMA SERIES 2017-103 CLASS LS	4.96	07/20/2047	7,161,214	\$ 1,589,905	0.04%
GNMA SERIES 2017-161 CLASS DS	5.02	10/20/2047	6,480,745	\$ 1,552,861	0.04%
MORGAN STANLEY CAPITAL I TRUST SERIES	3.59	03/15/2049	1,500,000	\$ 1,551,976	0.04%
GS MORTGAGE SECURITIES TRUST SERIES 2	3.51	10/10/2048	1,500,000	\$ 1,542,052	0.04%
JP MORGAN CHASE COMMERCIAL MOR SERI	5.95	06/15/2043	1,500,000	\$ 1,495,089	0.04%
GS MORTGAGE SECURITIES CORP SERIES 20	1.52	08/10/2044	36,615,559	\$ 1,458,859	0.04%
WELLS FARGO COMMERCIAL MORTGAG SERI	4.64	09/15/2057	1,400,000	\$ 1,444,730	0.04%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.60	12/15/2049	1,500,000	\$ 1,433,186	0.04%
FNMA SERIES 2016-60 CLASS QS	4.77	09/25/2046	8,691,432	\$ 1,412,306	0.04%
COMM MORTGAGE TRUST SERIES 2013-LC6 C	4.45	01/10/2046	1,470,000	\$ 1,368,699	0.04%
FNMA SERIES 2017-9 CLASS SK	4.81	03/25/2047	6,556,419	\$ 1,337,885	0.04%
GNMA SERIES 2015-53 CLASS SA	4.36	04/20/2045	8,105,866	\$ 1,332,285	0.04%
GS MORTGAGE SECURITIES TRUST SERIES 2	1.22	11/10/2047	24,614,809	\$ 1,315,721	0.03%
GNMA SERIES 2017-56 CLASS SC	4.87	04/20/2047	7,316,752	\$ 1,287,224	0.03%
GNMA SERIES 2015-158 CLASS SK	4.92	11/20/2045	6,718,046	\$ 1,284,787	0.03%
MORGAN STANLEY BAML TRUST SERIES 2014	1.32	02/15/2047	33,242,552	\$ 1,281,733	0.03%
JP MORGAN MORTGAGE TRUST SERIES 14-1	3.50	01/25/2044	1,249,697	\$ 1,256,824	0.03%
GNMA SERIES 2016-51 CLASS DS	4.81	04/20/2046	5,664,634	\$ 1,207,907	0.03%
GS MORTGAGE SECURITIES TRUST SERIES 2	3.78	06/10/2046	1,180,000	\$ 1,195,748	0.03%
MORGAN STANLEY BAML TRUST SERIES 2014	1.32	06/15/2047	24,935,685	\$ 1,194,073	0.03%
GNMA SERIES 2013-5 CLASS IP	3.50	01/20/2043	5,383,019	\$ 1,180,787	0.03%
GNMA SERIES 2016-61 CLASS QS	4.81	05/20/2046	5,832,704	\$ 1,154,471	0.03%
GNMA SERIES 2013-130 CLASS SB	3.81	09/16/2043	10,000,147	\$ 1,126,505	0.03%
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.08	03/10/2046	1,100,000	\$ 1,105,418	0.03%
COMM MORTGAGE TRUST SERIES 2013-CR11	1.30	10/10/2046	24,280,830	\$ 1,104,217	0.03%
FNMA SERIES 2016-65 CLASS BS	4.86	09/25/2046	5,995,606	\$ 1,070,113	0.03%
JP MORGAN CHASE COMMERCIAL MTG SERIE	4.97	02/15/2047	1,000,000	\$ 1,060,770	0.03%
FGLMC SERIES 4257 CLASS PA	2.00	02/15/2036	1,081,468	\$ 1,060,387	0.03%
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.40	05/10/2045	1,015,840	\$ 1,044,601	0.03%
FNMA SERIES 2013-6 CLASS SA	4.86	02/25/2043	5,512,518	\$ 1,039,669	0.03%
CITIGROUP COMMERCIAL MORTGAGE SERIE	1.28	10/12/2050	12,994,947	\$ 1,036,447	0.03%
MORGAN STANLEY BAML TRUST SERIES 2013	3.46	05/15/2046	1,000,000	\$ 1,012,299	0.03%
FNMA SERIES 2017-54 CLASS NS	4.91	07/25/2047	4,158,527	\$ 944,270	0.03%
GNMA SERIES 2017-120 CLASS ES	4.92	08/20/2047	3,970,526	\$ 930,577	0.02%

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GNMA SERIES 2013-86 CLASS MI	4.50	05/16/2043	4,374,108	\$ 899,198	0.02%	
GNMA SERIES 2012-48 CLASS SM	5.41	04/16/2042	4,161,669	\$ 882,937	0.02%	
FHLMC STACR SERIES 16-DNA3 CLASS M1	2.43	12/25/2028	867,681	\$ 869,188	0.02%	
JPMBB COMMERCIAL MORTGAGE SECURI	4.07	11/15/2047	1,000,000	\$ 842,209	0.02%	
GNMA SERIES 2011-151 CLASS GS	4.82	11/20/2041	4,282,708	\$ 816,796	0.02%	
GNMA SERIES 2017-117 CLASS SB	4.92	08/20/2047	2,980,190	\$ 777,874	0.02%	
FHLMC SERIES 4109 CLASS LI	3.50	03/15/2041	5,836,322	\$ 769,810	0.02%	
GNMA SERIES 2015-162 CLASS SA	5.51	11/20/2045	3,403,464	\$ 760,441	0.02%	
WELLS FARGO COMMERCIAL MORTGAGE SERI	3.07	11/15/2059	750,000	\$ 745,597	0.02%	
FNMA SERIES 2005-W2 CLASS A1	1.53	05/25/2035	743,061	\$ 739,518	0.02%	
MORGAN STANLEY CAPITAL INC SERIES 2012	2.28	03/15/2045	10,314,838	\$ 730,928	0.02%	
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.28	12/15/2046	17,863,973	\$ 692,944	0.02%	
FNMA SERIES 2012-93 CLASS DI	3.50	09/25/2027	6,183,088	\$ 681,342	0.02%	
FNMA SERIES 2005-T1 CLASS A2	1.58	05/25/2035	691,157	\$ 679,234	0.02%	
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.13	11/10/2046	634,000	\$ 676,958	0.02%	
GNMA SERIES 2013-113 CLASS SB	4.92	08/20/2042	3,787,849	\$ 657,244	0.02%	
GNMA SERIES 2010-149 CLASS SA	4.81	11/20/2040	4,003,821	\$ 653,037	0.02%	
GNMA SERIES 2014-119 CLASS JS	4.91	08/20/2044	3,094,530	\$ 649,989	0.02%	
FHLMC SERIES 4417 CLASS EI	3.50	01/15/2040	4,131,085	\$ 639,267	0.02%	
GNMA SERIES 2011-168 CLASS B	1.75	10/16/2037	623,928	\$ 618,531	0.02%	
GNMA SERIES 2015-162 CLASS IH	4.00	09/20/2040	3,488,446	\$ 567,567	0.02%	
FHLMC SERIES 4349 CLASS DI	3.00	02/15/2029	6,582,143	\$ 554,191	0.01%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	5.21	08/10/2049	500,000	\$ 521,342	0.01%	
COMM MORTGAGE TRUST SERIES 2013-CR6	4.28	03/10/2046	565,000	\$ 514,389	0.01%	
GNMA SERIES 2015-116 CLASS CI	4.00	03/16/2039	3,463,358	\$ 464,075	0.01%	
WF-RBS COMMERCIAL MORTGAGE TR SERIE	1.45	03/15/2048	8,998,862	\$ 458,011	0.01%	
GNMA SERIES 2011-70 CLASS MK	5.73	04/20/2041	1,998,369	\$ 425,477	0.01%	
GNMA SERIES 2015-123 CLASS AI	3.50	02/20/2040	3,215,143	\$ 417,706	0.01%	
JPMBB COMMERCIAL MORTGAGE SECURI	1.21	11/15/2047	9,296,898	\$ 401,685	0.01%	
FHLMC MULTIFAMILY STRUCTURED P SERIES	3.00	05/15/2027	6,076,214	\$ 372,889	0.01%	
FHLMC SERIES 4164 CLASS ID	3.50	02/15/2028	4,198,308	\$ 370,079	0.01%	
FNMA SERIES 2015-25 CLASS NI	3.50	03/25/2031	4,268,013	\$ 340,009	0.01%	
FNMA SERIES 2012-36 CLASS AI	3.00	04/25/2027	3,601,427	\$ 338,618	0.01%	
FHLMC SERIES 3907 CLASS SM	5.40	05/15/2026	2,707,866	\$ 314,319	0.01%	
FNMA SERIES 2012-128 CLASS EI	3.50	11/25/2027	2,902,898	\$ 285,069	0.01%	
GNMA SERIES 2014-58 CLASS IH	4.50	04/16/2044	1,484,334	\$ 277,281	0.01%	
JP MORGAN CHASE COMMERCIAL MTG SERIE	5.59	08/15/2046	250,000	\$ 266,628	0.01%	

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FHLMC SERIES 4115 CLASS IM	3.00	10/15/2027	3,155,572	\$ 259,393	0.01%	
JP MORGAN CHASE COMMERCIAL MOR SERI	3.14	08/15/2049	250,000	\$ 244,684	0.01%	
FNMA SERIES 2007-35 CLASS PF	1.58	04/25/2037	226,265	\$ 225,735	0.01%	
FNMA SERIES 2013-45 CLASS AI	3.50	05/25/2028	2,185,177	\$ 202,772	0.01%	
SEQUOIA MORTGAGE TRUST SERIES 2003-8	3.16	01/20/2034	450,919	\$ 196,169	0.01%	
FNMA SERIES 2010-81 CLASS PA	2.25	07/25/2040	193,590	\$ 189,226	0.01%	
FHLMC SERIES 3879 CLASS BI	3.50	03/15/2025	3,138,978	\$ 143,095	0.00%	
FNMA SERIES 2015-91 CLASS CI	4.00	04/25/2043	803,283	\$ 124,652	0.00%	
FHLMC SERIES 3924 CLASS DI	3.00	09/15/2025	2,779,932	\$ 117,320	0.00%	
MORGAN STANLEY BAML TRUST SERIES 2015	3.75	12/15/2047	100,000	\$ 104,958	0.00%	
FNMA SERIES 2010-83 CLASS AK	3.00	11/25/2018	90,599	\$ 90,736	0.00%	
GNMA SERIES 2006-51 CLASS IO	0.93	08/16/2046	2,966,351	\$ 90,119	0.00%	
FHLMC SERIES 3050 CLASS SI	5.50	09/15/2034	1,028,385	\$ 86,835	0.00%	
JP MORGAN CHASE COMMERCIAL MTG SERIE	6.18	02/15/2051	76,503	\$ 76,380	0.00%	
STRUCTURED AGENCY CREDIT RISK SERIES	3.73	01/25/2025	72,776	\$ 72,823	0.00%	
FNMA SERIES 2007-70 CLASS SA	5.32	07/25/2037	809,740	\$ 58,917	0.00%	
FNMA SERIES 2006-114 CLASS SI	5.17	12/25/2021	824,538	\$ 48,479	0.00%	
FNMA SERIES 2007-15 CLASS NI	5.17	03/25/2022	651,108	\$ 44,338	0.00%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.09	08/10/2049	40,000	\$ 40,722	0.00%	
IMPAC CMB TRUST SERIES 2003-11 CLASS 1M	3.58	10/25/2033	39,438	\$ 37,396	0.00%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.18	03/10/2046	35,000	\$ 35,676	0.00%	
FHLMC SERIES 3649 CLASS EA	2.25	12/15/2018	35,649	\$ 35,616	0.00%	
FHLMC SERIES 2802 CLASS PF	1.65	09/15/2033	32,231	\$ 32,229	0.00%	
FHLMC SERIES 3924 CLASS BI	3.00	09/15/2026	430,429	\$ 31,786	0.00%	
FNMA SERIES 2003-130 CLASS FA	1.65	01/25/2034	28,610	\$ 28,667	0.00%	
FHLMC SERIES 4018 CLASS NI	3.50	03/15/2027	263,825	\$ 26,668	0.00%	
COUNTRYWIDE ALT LOAN TR SERIES 2006-O	1.50	07/25/2046	31,859	\$ 24,362	0.00%	
FHLMC SERIES 3510 CLASS LG	6.90	03/15/2038	18,202	\$ 18,330	0.00%	
FHLMC SERIES 2626 CLASS NF	1.70	06/15/2023	6,247	\$ 6,252	0.00%	
FHLMC SERIES 2806 CLASS MS	5.90	06/15/2019	187,858	\$ 4,681	0.00%	
FNMA SERIES 2005-69 CLASS CS	26.73	08/25/2035	14,916	\$ 3,327	0.00%	
COUNTRYWIDE ALTERNATIVE LOAN T SERIE	1.50	05/25/2036	149	\$ 149	0.00%	
CS FIRST BOSTON MORTGAGE SECUR SERIE	0.87	12/15/2039	6,611,851	\$ 117	0.00%	
MERRILL LYNCH MORTGAGE TRUST SERIES 2	0.54	02/12/2042	1,492,199	\$ 14	0.00%	
CHASE COMMERCIAL MORT SEC SERIES 199	0.81	11/18/2030	201,432	\$ 5	0.00%	
TOTAL	CMO			\$ 375,852,906		

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Commercial Mortgage					0.78 %
New York	5.72		15,096,283	\$ 15,514,752	0.41 %
North Carolina	6.00		6,838,024	\$ 6,826,741	0.18 %
Maryland	8.55		4,037,754	\$ 4,586,970	0.12 %
Pennsylvania	5.71		1,195,635	\$ 1,233,154	0.03 %
Georgia	7.31		454,568	\$ 472,819	0.01 %
Alabama	7.34		337,649	\$ 345,307	0.01 %
South Carolina	5.68		339,166	\$ 344,572	0.01 %
Nebraska	7.38		168,455	\$ 171,502	0.00 %
TOTAL	Commercial Mortgage			\$ 29,495,817	
Common Stocks					3.65 %
SEPARATE ACCOUNT LI-MM	0.00		7,698,017	\$ 132,126,458	3.51 %
PATTERSON-UTI ENERGY INC	0.00		88,266	\$ 1,905,663	0.05 %
CHAPARRAL ENERGY INC	0.00		57,320	\$ 1,375,680	0.04 %
PINNACLE OPER CORP	0.00		1,007,512	\$ 765,709	0.02 %
SPDR BBG BARC HIGH YIELD BND ETF	0.00		13,484	\$ 498,099	0.01 %
ISHARES S&P INDEX FUND	0.00		5,673	\$ 497,976	0.01 %
CHAPARRAL ENERGY INC	0.00		12,053	\$ 282,040	0.01 %
GOODMAN NETWORK WARRENT	0.00		23,488	\$ 82,207	0.00 %
CHAPARRAL ENERGY INC NPV	0.00		438	\$ 10,468	0.00 %
TOTAL	Common Stocks			\$ 137,544,300	
Mortgage Backed					20.16 %
FNMA TBA	3.00	12/15/2042	53,575,000	\$ 53,439,273	1.42 %
GNMA TBA	3.50	12/15/2042	46,500,000	\$ 48,084,813	1.28 %
FNMA POOL AS9785	4.00	06/01/2047	29,122,376	\$ 30,704,273	0.82 %
FHLMC GOLD POOL G60862	3.00	01/01/2047	23,326,427	\$ 23,380,536	0.62 %
FHLMC TBA	3.50	12/15/2042	22,170,000	\$ 22,725,797	0.60 %
FNMA POOL AS3935	3.50	12/01/2044	21,337,178	\$ 22,010,899	0.58 %
FNMA POOL BE9598	4.00	05/01/2047	17,806,876	\$ 18,618,600	0.49 %
FHLMC GOLD POOL Q40087	3.50	04/01/2046	17,951,326	\$ 18,444,825	0.49 %
FNMA POOL AL6842	4.00	05/01/2045	15,605,688	\$ 16,384,578	0.44 %
GNMA I POOL AV1849	3.50	10/15/2047	15,578,319	\$ 16,228,471	0.43 %
GNMA TBA	4.00	12/15/2042	15,000,000	\$ 15,665,625	0.42 %
FNMA POOL AS7544	3.50	07/01/2046	13,633,960	\$ 13,990,399	0.37 %
FNMA POOL AU8043	4.00	09/01/2043	12,676,826	\$ 13,362,242	0.35 %

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FNMA POOL AS6183	3.50	11/01/2045	12,828,816	\$ 13,258,767	0.35%
FNMA TBA	4.00	12/15/2040	12,500,000	\$ 13,059,570	0.35%
FNMA GOLD POOL AX2532	3.50	11/01/2044	11,895,108	\$ 12,286,403	0.33%
FHLMC GOLD POOL G07830	4.50	09/01/2044	11,140,473	\$ 11,882,801	0.32%
GNMA TBA	4.50	12/15/2041	10,000,000	\$ 10,556,445	0.28%
GNMA II POOL MA2520	3.00	01/20/2045	10,272,835	\$ 10,367,531	0.28%
FNMA TBA	3.00	12/15/2026	10,000,000	\$ 10,187,620	0.27%
FNMA POOL BE2915	3.50	12/01/2046	9,278,825	\$ 9,563,109	0.25%
FHLMC POOL G07558	4.50	12/01/2043	8,870,131	\$ 9,486,151	0.25%
FNMA POOL AL6582	3.50	04/01/2030	9,030,958	\$ 9,394,180	0.25%
FNMA POOL AS7387	3.50	06/01/2046	8,995,005	\$ 9,230,165	0.25%
FNMA POOL BC9080	3.50	12/01/2046	8,856,312	\$ 9,126,886	0.24%
FNMA POOL AS3604	3.00	10/01/2029	8,831,012	\$ 9,017,043	0.24%
FNMA POOL BC0793	3.50	04/01/2046	8,463,828	\$ 8,685,101	0.23%
FHLMC POOL Q01775	5.00	07/01/2041	7,819,617	\$ 8,472,472	0.23%
FNMA POOL BM1877	4.00	10/01/2047	8,077,323	\$ 8,446,376	0.22%
GNMA II POOL BA3282	4.00	06/20/2047	7,942,617	\$ 8,350,043	0.22%
FNMA POOL AS6092	3.00	10/01/2030	8,066,739	\$ 8,229,437	0.22%
FNMA POOL AL6439	3.50	02/01/2045	7,333,484	\$ 7,571,623	0.20%
FNMA POOL AS3952	4.50	12/01/2044	7,052,116	\$ 7,539,492	0.20%
GNMA II POOL MA3375	3.00	01/20/2046	7,355,105	\$ 7,419,285	0.20%
FHLMC GOLD POOL V81234	3.50	06/01/2044	6,716,388	\$ 6,919,420	0.18%
FNMA POOL AW1804	3.00	10/01/2029	6,763,973	\$ 6,906,648	0.18%
FNMA POOL AL7617	4.00	11/01/2045	6,315,963	\$ 6,662,794	0.18%
FNMA POOL AL7927	3.50	01/01/2046	6,299,827	\$ 6,521,843	0.17%
FNMA POOL AD4501	5.00	05/01/2040	5,891,390	\$ 6,470,514	0.17%
FNMA POOL AY8429	3.50	08/01/2045	5,982,711	\$ 6,169,607	0.16%
FNMA TBA	3.50	12/15/2042	6,000,000	\$ 6,152,110	0.16%
FHLMC GOLD POOL Q44014	3.50	11/01/2046	5,419,394	\$ 5,588,139	0.15%
FNMA POOL AJ2226	4.50	09/01/2041	5,060,660	\$ 5,417,280	0.14%
FNMA POOL BD6433	3.50	10/01/2046	5,226,811	\$ 5,386,948	0.14%
FNMA POOL AL6168	5.00	12/01/2043	4,808,145	\$ 5,231,757	0.14%
FNMA POOL AS3260	2.50	09/01/2029	5,009,116	\$ 5,016,650	0.13%
GNMA POOL 781769	5.00	11/15/2033	4,570,039	\$ 4,978,719	0.13%
FHLMC POOL Q51878	4.00	11/01/2047	4,312,442	\$ 4,518,003	0.12%
FNMA POOL AS1960	4.00	03/01/2034	4,042,498	\$ 4,307,980	0.11%
FHLMC GOLD POOL V81181	3.50	05/01/2044	4,177,646	\$ 4,302,325	0.11%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
FHLMC GOLD POOL G60952	4.00	04/01/2047	4,062,353	\$ 4,283,092	0.11%
GNMA POOL 784371	4.00	08/15/2045	4,060,124	\$ 4,260,334	0.11%
FNMA POOL AS6352	4.00	12/01/2045	3,772,600	\$ 3,950,273	0.10%
FNMA POOL AL6513	5.00	07/01/2044	3,603,211	\$ 3,935,570	0.10%
FNMA POOL AS4794	3.50	04/01/2045	3,631,803	\$ 3,740,170	0.10%
GNMA II POOL AV5049	3.50	10/20/2046	3,528,025	\$ 3,660,271	0.10%
FHLMC GOLD POOL Q13205	3.00	11/01/2042	3,597,015	\$ 3,608,022	0.10%
FHLMC GOLD POOL Q26208	4.50	05/01/2044	3,243,171	\$ 3,458,428	0.09%
FNMA POOL AX5291	5.00	01/01/2042	3,136,037	\$ 3,432,880	0.09%
GNMA II POOL 737664	4.50	11/15/2040	3,177,818	\$ 3,396,684	0.09%
FNMA POOL AD6438	5.00	06/01/2040	3,125,179	\$ 3,389,113	0.09%
FNMA POOL AB9786	3.50	07/01/2043	3,178,771	\$ 3,282,204	0.09%
GNMA II POOL BC4812	4.00	09/20/2047	2,991,853	\$ 3,159,314	0.08%
FNMA POOL AS1719	5.00	02/01/2044	2,775,054	\$ 3,075,195	0.08%
GNMA II POOL BC0400	4.00	09/20/2047	2,869,410	\$ 3,030,022	0.08%
FNMA POOL AL4242	5.00	10/01/2041	2,779,696	\$ 3,013,553	0.08%
GNMA POOL 794571	3.50	02/15/2042	2,883,650	\$ 2,999,300	0.08%
FNMA POOL AD0831	6.00	11/01/2035	2,531,416	\$ 2,876,285	0.08%
FNMA POOL AB0132	5.00	02/01/2035	2,334,251	\$ 2,556,422	0.07%
GNMA POOL 778870	4.00	02/15/2042	2,374,034	\$ 2,497,908	0.07%
FHLMC GOLD POOL A93057	5.50	07/01/2040	2,075,465	\$ 2,278,574	0.06%
GNMA POOL 770478	4.50	08/15/2041	2,074,062	\$ 2,216,226	0.06%
FNMA POOL AS9721	4.00	06/01/2047	1,937,762	\$ 2,026,142	0.05%
GNMA POOL 778958	3.50	03/15/2042	1,927,831	\$ 2,009,053	0.05%
FNMA POOL AC3707	5.50	11/01/2039	1,797,601	\$ 1,991,351	0.05%
FNMA POOL 931559	4.50	07/01/2039	1,830,375	\$ 1,974,790	0.05%
FNMA POOL 931150	5.00	05/01/2039	1,766,014	\$ 1,931,163	0.05%
FNMA POOL AS0727	3.50	10/01/2033	1,822,594	\$ 1,890,313	0.05%
FNMA POOL AU1227	3.50	07/01/2043	1,724,054	\$ 1,780,156	0.05%
GNMA POOL 794921	3.50	04/15/2042	1,609,908	\$ 1,671,775	0.04%
GNMA II POOL AY6465	4.00	02/20/2047	1,558,773	\$ 1,645,339	0.04%
FNMA POOL AH0898	5.00	12/01/2040	1,464,107	\$ 1,588,237	0.04%
FNMA POOL 929736	5.50	07/01/2038	1,397,711	\$ 1,559,647	0.04%
GNMA POOL 003726	6.50	06/20/2035	1,343,053	\$ 1,536,547	0.04%
FNMA POOL 993739	6.00	09/01/2038	1,284,534	\$ 1,454,229	0.04%
FNMA POOL 725376	3.31	07/01/2033	1,382,741	\$ 1,449,369	0.04%
GNMA POOL 721758	5.00	08/15/2040	1,301,740	\$ 1,436,084	0.04%

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GNMA II POOL MA1175	2.75	07/20/2043	1,404,705	\$ 1,433,668	0.04%
FNMA POOL AE7895	4.50	11/01/2040	1,331,316	\$ 1,433,543	0.04%
FHLMC GOLD POOL Q39443	4.50	03/01/2046	1,271,457	\$ 1,380,714	0.04%
FNMA POOL 985121	6.00	07/01/2038	1,173,625	\$ 1,336,642	0.04%
FNMA POOL AE6376	4.50	01/01/2041	1,166,637	\$ 1,258,981	0.03%
FNMA POOL AL5379	4.50	06/01/2044	1,083,565	\$ 1,171,405	0.03%
GNMA POOL 003517	6.00	02/20/2034	981,209	\$ 1,115,420	0.03%
FHLMC POOL G04351	6.00	01/01/2038	950,126	\$ 1,089,731	0.03%
FNMA POOL AB5650	3.00	07/01/2042	1,063,404	\$ 1,066,639	0.03%
GNMA II POOL BC4686	4.00	10/20/2047	998,643	\$ 1,054,540	0.03%
GNMA II POOL AS4324	4.00	06/20/2046	995,037	\$ 1,050,353	0.03%
GNMA II POOL BC4851	4.00	09/20/2047	967,191	\$ 1,021,327	0.03%
FNMA POOL BD2969	3.50	06/01/2046	938,108	\$ 966,771	0.03%
GNMA POOL 003625	6.00	10/20/2034	741,825	\$ 843,337	0.02%
FNMA POOL 985713	5.00	06/01/2023	778,158	\$ 814,005	0.02%
FNMA POOL 984846	6.00	07/01/2038	688,827	\$ 776,608	0.02%
FNMA POOL AR4407	2.50	02/01/2028	762,419	\$ 765,682	0.02%
FNMA POOL AB1358	4.00	08/01/2020	716,207	\$ 737,881	0.02%
FNMA POOL 993360	5.50	05/01/2039	650,832	\$ 723,967	0.02%
FHLMC GOLD POOL J10348	4.50	07/01/2024	671,085	\$ 704,581	0.02%
FHLMC POOL A27484	6.00	10/01/2034	618,189	\$ 699,263	0.02%
FNMA POOL AI9111	3.00	06/01/2027	671,389	\$ 690,685	0.02%
GNMA II POOL 748877	5.50	09/20/2040	584,218	\$ 647,309	0.02%
FHLMC GOLD POOL Q16477	3.00	03/01/2043	641,011	\$ 644,317	0.02%
GNMA II POOL BC9845	4.00	09/20/2047	598,345	\$ 631,838	0.02%
FNMA POOL AL6844	5.00	06/01/2041	567,820	\$ 621,699	0.02%
FHLMC POOL A56911	5.50	02/01/2037	557,375	\$ 618,907	0.02%
FHLMC GOLD POOL G07981	5.00	03/01/2041	546,843	\$ 598,901	0.02%
FNMA POOL AA9382	6.00	07/01/2039	520,590	\$ 583,054	0.02%
FNMA POOL 985526	5.50	06/01/2038	516,835	\$ 572,778	0.02%
FNMA POOL 704522	5.50	06/01/2033	508,489	\$ 566,801	0.02%
FHLMC POOL 849332	2.58	06/01/2043	546,991	\$ 565,669	0.02%
FNMA POOL AD3055	4.50	04/01/2040	501,327	\$ 540,731	0.01%
FNMA POOL 970298	6.50	02/01/2038	463,223	\$ 540,138	0.01%
FNMA POOL 686906	5.50	02/01/2023	453,911	\$ 499,008	0.01%
FNMA POOL 915482	6.00	03/01/2037	426,928	\$ 483,970	0.01%
FHLMC POOL G01092	8.00	12/01/2029	406,540	\$ 464,813	0.01%

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FNMA POOL 932846	3.00	12/01/2040	447,754	\$ 448,746	0.01 %	
FNMA POOL AK9530	2.22	07/01/2043	442,637	\$ 448,368	0.01 %	
GNMA POOL 004854	4.50	11/20/2040	410,008	\$ 436,579	0.01 %	
FNMA POOL 868513	3.32	04/01/2036	411,736	\$ 431,128	0.01 %	
GNMA POOL 005057	5.50	05/20/2041	386,594	\$ 425,843	0.01 %	
FHLMC POOL A75436	5.50	04/01/2038	378,611	\$ 424,660	0.01 %	
FNMA POOL 257307	6.00	08/01/2038	366,304	\$ 413,733	0.01 %	
GNMA II POOL MA0222	4.50	07/20/2042	388,341	\$ 413,500	0.01 %	
GNMA POOL 782016	5.00	12/15/2035	378,207	\$ 411,885	0.01 %	
FNMA POOL AD4674	4.00	05/01/2025	393,738	\$ 410,626	0.01 %	
FNMA POOL 604062	6.50	09/01/2031	364,634	\$ 403,972	0.01 %	
GNMA POOL 782119	6.00	08/15/2036	352,924	\$ 402,804	0.01 %	
GNMA POOL 004559	5.00	10/20/2039	366,327	\$ 400,753	0.01 %	
FNMA POOL 932771	5.50	05/01/2040	361,272	\$ 399,172	0.01 %	
FNMA POOL 872266	6.00	05/01/2036	336,238	\$ 381,913	0.01 %	
FNMA POOL 766582	5.50	03/01/2034	332,140	\$ 376,243	0.01 %	
GNMA POOL 002766	6.00	06/20/2029	331,756	\$ 376,204	0.01 %	
FNMA POOL 936869	6.50	07/01/2037	332,847	\$ 368,860	0.01 %	
GNMA POOL 603370	6.00	01/15/2033	325,783	\$ 368,677	0.01 %	
GNMA POOL 004804	6.00	09/20/2040	322,532	\$ 366,611	0.01 %	
GNMA POOL 622383	6.00	12/15/2033	309,706	\$ 352,773	0.01 %	
GNMA POOL 569569	6.00	01/15/2032	288,884	\$ 327,211	0.01 %	
GNMA POOL AD1718	3.00	02/15/2043	316,342	\$ 320,045	0.01 %	
FNMA POOL 905807	6.00	01/01/2037	280,551	\$ 316,870	0.01 %	
FNMA POOL 993357	6.00	05/01/2039	281,232	\$ 315,168	0.01 %	
GNMA POOL 782273	5.50	02/15/2038	282,376	\$ 313,889	0.01 %	
GNMA II POOL 004560	5.50	10/20/2039	278,902	\$ 306,931	0.01 %	
GNMA POOL 587219	6.50	08/15/2032	275,808	\$ 306,624	0.01 %	
GNMA POOL 521362	5.50	06/15/2035	266,907	\$ 299,297	0.01 %	
FNMA POOL 911246	3.62	03/01/2035	274,622	\$ 292,980	0.01 %	
FNMA POOL 254587	5.50	12/01/2022	264,832	\$ 291,144	0.01 %	
GNMA POOL 551093	7.00	11/15/2031	259,577	\$ 289,236	0.01 %	
FNMA POOL AA4420	5.50	03/01/2039	257,210	\$ 284,340	0.01 %	
GNMA POOL 781811	5.00	10/15/2034	256,764	\$ 279,730	0.01 %	
FNMA POOL 829888	3.49	08/01/2035	248,080	\$ 260,196	0.01 %	
FNMA POOL 703694	3.76	04/01/2033	247,068	\$ 259,950	0.01 %	
FNMA POOL 933164	6.00	11/01/2037	219,751	\$ 250,407	0.01 %	

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FNMA POOL 254375	6.50	07/01/2022	212,009	\$ 234,882	0.01%
FNMA POOL 928913	6.00	11/01/2037	206,863	\$ 231,685	0.01%
GNMA POOL 002714	6.50	02/20/2029	197,120	\$ 227,051	0.01%
FNMA POOL 624842	7.00	02/01/2032	203,708	\$ 222,096	0.01%
FNMA POOL 983335	6.00	07/01/2038	186,529	\$ 210,027	0.01%
FHLMC POOL D95805	5.00	02/01/2023	193,787	\$ 208,906	0.01%
FNMA POOL 972466	6.50	03/01/2038	188,207	\$ 208,512	0.01%
FNMA POOL 735834	2.93	10/01/2034	197,156	\$ 204,441	0.01%
FNMA POOL AB1155	4.50	06/01/2025	199,142	\$ 202,525	0.01%
FHLMC POOL 1B7328	3.93	04/01/2037	187,437	\$ 200,758	0.01%
FNMA POOL 660136	7.50	08/01/2032	179,475	\$ 196,808	0.01%
GNMA POOL 002781	6.50	07/20/2029	161,389	\$ 184,622	0.00%
FNMA POOL 745272	4.50	10/01/2019	176,007	\$ 178,997	0.00%
FNMA POOL 928078	6.00	01/01/2037	156,247	\$ 176,143	0.00%
FHLMC POOL C75361	5.50	12/01/2032	158,333	\$ 176,063	0.00%
FHLMC POOL A66717	6.00	10/01/2037	148,642	\$ 166,550	0.00%
FHLMC POOL C01103	7.50	12/01/2030	131,137	\$ 156,735	0.00%
FNMA POOL 815065	5.50	04/01/2035	140,951	\$ 154,955	0.00%
FNMA POOL AA9592	6.00	01/01/2039	137,283	\$ 153,756	0.00%
FNMA POOL 939566	6.50	07/01/2037	135,634	\$ 153,511	0.00%
FHLMC POOL G01131	7.50	09/01/2030	132,043	\$ 151,543	0.00%
FHLMC POOL A63078	6.00	07/01/2037	129,989	\$ 149,102	0.00%
GNMA POOL 004523	6.50	08/20/2039	132,336	\$ 145,637	0.00%
FNMA POOL 624330	7.00	02/01/2032	134,450	\$ 145,636	0.00%
GNMA POOL 570455	7.00	11/15/2031	130,838	\$ 144,784	0.00%
GNMA POOL 003068	6.50	04/20/2031	115,187	\$ 133,629	0.00%
GNMA POOL 002728	6.00	03/20/2029	115,645	\$ 131,045	0.00%
FHLMC POOL C58770	7.00	10/01/2031	115,063	\$ 129,561	0.00%
FNMA POOL MA0641	4.00	02/01/2031	122,092	\$ 128,681	0.00%
FNMA POOL 753499	3.14	11/01/2033	121,024	\$ 126,359	0.00%
FHLMC POOL G08088	6.50	10/01/2035	108,192	\$ 120,735	0.00%
GNMA POOL 594928	6.50	09/15/2032	108,319	\$ 120,422	0.00%
FNMA POOL 905141	5.50	02/01/2037	103,656	\$ 114,924	0.00%
FNMA POOL 751522	3.03	04/01/2034	108,563	\$ 114,814	0.00%
FNMA POOL 822787	5.00	04/01/2035	102,866	\$ 113,446	0.00%
GNMA POOL 579702	6.00	07/15/2032	99,022	\$ 111,943	0.00%
GNMA POOL 704194	5.50	01/15/2039	99,515	\$ 110,490	0.00%

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FHLMC POOL C01005	8.00	06/01/2030	94,591	\$ 109,422	0.00%	
FHLMC POOL G03246	6.00	05/01/2037	93,268	\$ 107,112	0.00%	
GNMA POOL 591286	6.50	09/15/2032	94,982	\$ 105,594	0.00%	
FHLMC POOL G04021	6.50	02/01/2038	95,157	\$ 105,342	0.00%	
GNMA POOL 003363	6.50	03/20/2033	90,830	\$ 104,632	0.00%	
FNMA POOL 677448	2.85	01/01/2033	100,849	\$ 104,354	0.00%	
FHLMC POOL C90504	6.50	12/01/2021	95,982	\$ 103,143	0.00%	
FNMA POOL 923787	2.26	06/01/2037	98,031	\$ 101,355	0.00%	
FHLMC POOL C15525	5.50	09/01/2028	91,794	\$ 100,617	0.00%	
GNMA II POOL 609187	3.50	09/20/2044	93,887	\$ 97,348	0.00%	
FNMA POOL 454827	5.50	12/01/2028	88,212	\$ 96,976	0.00%	
FHLMC POOL G08064	6.50	04/01/2035	82,979	\$ 94,812	0.00%	
FHLMC POOL C00784	6.00	06/01/2029	83,263	\$ 94,247	0.00%	
FHLMC POOL 781216	3.12	01/01/2034	90,247	\$ 91,890	0.00%	
FHLMC POOL D85984	7.00	02/01/2028	85,258	\$ 91,840	0.00%	
FNMA POOL 255771	6.00	07/01/2035	79,595	\$ 90,480	0.00%	
FHLMC POOL C00689	6.50	12/01/2028	78,846	\$ 87,323	0.00%	
FHLMC POOL C00701	6.50	01/01/2029	76,750	\$ 85,177	0.00%	
FHLMC POOL C01372	7.50	05/01/2032	74,378	\$ 85,122	0.00%	
GNMA POOL 739174	6.50	10/20/2038	80,419	\$ 84,998	0.00%	
GNMA POOL 003490	6.50	12/20/2033	71,798	\$ 83,255	0.00%	
FHLMC POOL C01175	7.00	05/01/2031	71,871	\$ 80,990	0.00%	
FHLMC POOL A96847	3.50	02/01/2041	77,117	\$ 79,449	0.00%	
FHLMC POOL D85944	7.00	02/01/2028	77,391	\$ 79,351	0.00%	
GNMA POOL 594431	6.50	10/15/2032	69,163	\$ 76,891	0.00%	
FNMA POOL 401129	7.00	04/01/2026	71,710	\$ 75,751	0.00%	
GNMA POOL 696186	6.00	08/15/2038	61,669	\$ 70,751	0.00%	
FNMA POOL AT7636	4.00	06/01/2028	64,022	\$ 66,797	0.00%	
FNMA POOL 983447	6.00	05/01/2038	58,506	\$ 65,526	0.00%	
FNMA POOL 693862	5.50	03/01/2033	57,057	\$ 62,979	0.00%	
FHLMC POOL C50192	8.00	04/01/2031	60,160	\$ 61,820	0.00%	
FHLMC GOLD POOL J14212	3.50	01/01/2026	59,047	\$ 61,332	0.00%	
FHLMC POOL 847247	3.61	02/01/2034	54,158	\$ 57,246	0.00%	
FNMA POOL 936546	6.00	07/01/2037	48,847	\$ 55,023	0.00%	
FHLMC POOL G01315	7.00	09/01/2031	48,658	\$ 54,967	0.00%	
FNMA POOL 831738	6.00	09/01/2036	48,675	\$ 54,762	0.00%	
FHLMC POOL D66483	6.50	12/01/2025	47,867	\$ 52,990	0.00%	

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SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
FHLMC POOL A34083	6.00	02/01/2035	46,438	\$ 52,368	0.00%	
FHLMC POOL G06409	6.00	11/01/2039	46,225	\$ 52,264	0.00%	
FHLMC POOL C49587	8.00	03/01/2031	50,018	\$ 52,227	0.00%	
FNMA POOL AB2002	4.50	02/01/2036	48,969	\$ 52,071	0.00%	
FHLMC POOL G08011	6.00	09/01/2034	45,831	\$ 51,766	0.00%	
FHLMC POOL C00550	7.50	09/01/2027	43,772	\$ 49,831	0.00%	
FHLMC POOL C00972	8.00	04/01/2030	40,743	\$ 48,999	0.00%	
FNMA POOL 254001	7.00	09/01/2021	46,775	\$ 48,931	0.00%	
FHLMC POOL C16320	5.50	10/01/2028	43,866	\$ 48,084	0.00%	
FNMA POOL 251191	7.50	09/01/2027	42,900	\$ 48,000	0.00%	
FHLMC POOL D32430	7.00	04/01/2023	47,156	\$ 47,917	0.00%	
GNMA POOL 555096	7.00	06/15/2031	46,438	\$ 47,335	0.00%	
FHLMC POOL C25849	6.00	04/01/2029	41,547	\$ 46,553	0.00%	
FHLMC POOL D40111	7.00	09/01/2023	43,688	\$ 44,718	0.00%	
FHLMC POOL C55996	7.00	01/01/2031	41,000	\$ 44,474	0.00%	
FNMA POOL 783891	5.50	12/01/2034	38,055	\$ 41,836	0.00%	
GNMA POOL 468156	6.50	08/15/2028	36,510	\$ 40,590	0.00%	
GNMA POOL 433774	7.00	05/15/2028	37,509	\$ 40,144	0.00%	
FHLMC POOL C35362	7.00	01/01/2030	35,997	\$ 38,605	0.00%	
FNMA POOL 779729	3.07	07/01/2034	36,397	\$ 38,212	0.00%	
FHLMC POOL C31336	6.50	09/01/2029	34,335	\$ 38,010	0.00%	
FNMA POOL 407314	5.50	01/01/2029	33,878	\$ 37,244	0.00%	
FHLMC POOL C27787	6.00	06/01/2029	32,318	\$ 36,212	0.00%	
FNMA POOL 869216	3.32	02/01/2036	34,905	\$ 36,047	0.00%	
FHLMC POOL D64446	6.50	09/01/2025	32,362	\$ 35,826	0.00%	
FNMA POOL 326381	6.75	04/01/2024	31,084	\$ 34,438	0.00%	
FHLMC POOL 1G1432	3.50	01/01/2037	32,438	\$ 34,213	0.00%	
FHLMC POOL C50812	7.00	04/01/2031	32,367	\$ 33,705	0.00%	
FHLMC POOL G12027	5.00	10/01/2018	32,062	\$ 32,700	0.00%	
FHLMC POOL C00228	7.00	04/01/2023	30,290	\$ 32,694	0.00%	
FHLMC POOL C01034	8.00	08/01/2030	27,005	\$ 31,258	0.00%	
FHLMC POOL C01025	8.00	07/01/2030	26,531	\$ 31,206	0.00%	
FHLMC POOL G01256	7.00	05/01/2031	27,532	\$ 30,061	0.00%	
FHLMC POOL C00710	5.50	11/01/2028	27,246	\$ 29,870	0.00%	
FHLMC POOL C00696	5.50	10/01/2028	26,130	\$ 28,642	0.00%	
GNMA POOL 003038	6.00	02/20/2031	24,818	\$ 27,925	0.00%	
GNMA POOL 676879	5.50	03/15/2038	24,551	\$ 27,659	0.00%	

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FNMA POOL 685182	5.00	02/01/2018	26,998	\$ 27,481	0.00%	
FHLMC POOL J07547	4.50	04/01/2023	25,831	\$ 27,171	0.00%	
FHLMC POOL C00682	5.50	09/01/2028	24,573	\$ 26,935	0.00%	
FHLMC POOL C35808	7.50	02/01/2030	25,906	\$ 26,505	0.00%	
FHLMC POOL D42696	7.00	07/01/2023	26,244	\$ 26,491	0.00%	
FNMA POOL 430807	5.50	05/01/2028	24,027	\$ 26,414	0.00%	
FHLMC POOL C79453	5.50	05/01/2033	22,755	\$ 25,272	0.00%	
FHLMC POOL D73104	7.50	07/01/2026	24,614	\$ 25,087	0.00%	
GNMA POOL 376091	7.00	05/15/2024	24,273	\$ 24,333	0.00%	
FHLMC POOL C00192	7.00	12/01/2022	22,325	\$ 24,005	0.00%	
FHLMC POOL C00646	5.50	06/01/2028	21,259	\$ 23,302	0.00%	
FNMA POOL 763653	5.00	04/01/2029	20,007	\$ 21,635	0.00%	
FNMA POOL 779143	5.50	06/01/2019	21,313	\$ 21,546	0.00%	
FHLMC POOL C80011	7.50	02/01/2023	20,213	\$ 21,456	0.00%	
FNMA POOL AD5088	4.00	08/01/2025	19,936	\$ 20,791	0.00%	
FHLMC POOL C45830	7.50	12/01/2030	19,641	\$ 20,666	0.00%	
FHLMC POOL D70924	6.50	05/01/2026	18,028	\$ 19,958	0.00%	
FHLMC POOL C00205	7.00	01/01/2023	18,690	\$ 19,852	0.00%	
FNMA POOL 710403	5.50	06/01/2033	17,497	\$ 19,235	0.00%	
FNMA POOL 766453	3.20	03/01/2034	18,852	\$ 19,054	0.00%	
FHLMC POOL 847281	3.53	08/01/2033	17,035	\$ 17,663	0.00%	
FNMA POOL 255359	5.50	09/01/2019	15,421	\$ 15,751	0.00%	
FHLMC POOL C01222	7.00	09/01/2031	12,921	\$ 14,848	0.00%	
FHLMC POOL J09210	4.50	01/01/2024	13,373	\$ 13,582	0.00%	
FNMA POOL 709049	3.09	06/01/2033	12,262	\$ 12,854	0.00%	
FHLMC POOL C90315	7.50	02/01/2020	12,366	\$ 12,750	0.00%	
GNMA POOL 781305	6.50	06/15/2031	10,789	\$ 12,493	0.00%	
FHLMC POOL A29373	5.50	01/01/2035	11,122	\$ 12,193	0.00%	
FHLMC POOL D39777	7.00	09/01/2023	11,633	\$ 11,873	0.00%	
FHLMC POOL C90334	7.50	05/01/2020	11,407	\$ 11,784	0.00%	
FHLMC POOL D40474	7.00	09/01/2023	11,593	\$ 11,620	0.00%	
FHLMC POOL C47218	7.50	02/01/2031	11,503	\$ 11,563	0.00%	
FNMA POOL 775953	5.50	07/01/2019	10,732	\$ 10,883	0.00%	
FNMA POOL 791991	5.50	09/01/2019	10,676	\$ 10,825	0.00%	
GNMA POOL 002794	6.00	08/20/2029	7,630	\$ 8,476	0.00%	
FHLMC POOL C00933	7.50	03/01/2030	6,767	\$ 7,674	0.00%	
GNMA POOL 002740	6.00	04/20/2029	5,827	\$ 6,603	0.00%	

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FNMA POOL 250529	6.50	04/01/2026	5,629	\$ 6,237	0.00%	
FHLMC POOL C32913	7.50	11/01/2029	5,410	\$ 5,562	0.00%	
FHLMC POOL C44963	7.00	11/01/2030	5,085	\$ 5,366	0.00%	
GNMA POOL 002753	6.00	05/20/2029	4,574	\$ 5,220	0.00%	
FHLMC POOL P50019	7.00	07/01/2024	4,582	\$ 4,929	0.00%	
FNMA POOL 871502	2.21	04/01/2036	4,609	\$ 4,743	0.00%	
FNMA POOL 340463	7.00	04/01/2026	4,540	\$ 4,583	0.00%	
FHLMC POOL G01228	7.00	04/01/2031	3,521	\$ 4,036	0.00%	
FNMA POOL 823231	6.00	06/01/2035	2,352	\$ 2,635	0.00%	
FNMA POOL 844720	6.50	12/01/2035	2,372	\$ 2,628	0.00%	
FNMA POOL 786397	5.50	07/01/2019	2,525	\$ 2,556	0.00%	
FHLMC POOL A62593	6.00	06/01/2037	2,254	\$ 2,526	0.00%	
FHLMC POOL A48982	6.50	05/01/2036	1,825	\$ 2,020	0.00%	
FNMA POOL 794544	5.50	10/01/2019	1,910	\$ 1,938	0.00%	
FHLMC POOL D46901	7.00	09/01/2023	1,851	\$ 1,854	0.00%	
FNMA POOL 344571	7.00	04/01/2026	1,249	\$ 1,316	0.00%	
FNMA POOL 782639	5.50	07/01/2019	1,193	\$ 1,210	0.00%	
FHLMC POOL G00424	6.00	11/01/2025	978	\$ 1,095	0.00%	
FNMA POOL 789004	5.50	07/01/2019	1,042	\$ 1,055	0.00%	
FNMA POOL 893027	6.00	10/01/2036	910	\$ 1,019	0.00%	
FNMA POOL 623613	6.50	03/01/2032	912	\$ 1,010	0.00%	
FNMA POOL 250820	7.00	01/01/2027	803	\$ 849	0.00%	
FNMA POOL 919466	6.00	05/01/2037	749	\$ 838	0.00%	
FNMA POOL 786192	5.50	07/01/2019	789	\$ 800	0.00%	
GNMA POOL 002780	6.00	07/20/2029	657	\$ 746	0.00%	
FNMA POOL 786092	5.50	07/01/2019	635	\$ 643	0.00%	
FNMA POOL 782555	5.50	06/01/2019	608	\$ 616	0.00%	
GNMA POOL 002562	6.00	03/20/2028	439	\$ 508	0.00%	
FHLMC POOL C48828	6.00	03/01/2031	314	\$ 351	0.00%	
FNMA POOL 918871	7.00	04/01/2037	270	\$ 284	0.00%	
FHLMC POOL D86320	7.00	02/01/2028	254	\$ 254	0.00%	
TOTAL	Mortgage Backed			\$ 759,014,466		
Preferred Stocks					0.31 %	
COBANK ACB SERIES H	0.00		40,000	\$ 4,240,000	0.11 %	
VERIZON COMMUNICATIONS INC	0.00		78,000	\$ 2,043,600	0.05 %	
SCE TRUST III	0.00		70,000	\$ 1,917,300	0.05 %	

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MORGAN STANLEY PREFERRED	0.00		50,000	\$ 1,409,000	0.04%
BANK OF AMERICA CORP Y	0.00		45,000	\$ 1,210,500	0.03%
STATE STREET CORP SERIES D	0.00		25,000	\$ 696,250	0.02%
TOTAL				\$ 11,516,650	
Preferred Stocks					

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
TOTAL SECURITIES			\$ 4,660,013,553	\$ 3,816,857,579	100.68%
DERIVATIVES				0	0.00
NET RECEIVABLE/PAYABLE AND OTHER				(\$192,496,671)	(5.08%)
CASH				\$166,760,389	4.40%
TOTAL PORTFOLIO				\$3,791,121,297	100.00%

While the underlying securities of this investment option may be guaranteed by the U.S. government as to timely payment of principal and interest, this investment option is not guaranteed.

Fixed-income investment options are subject to interest rate risk, and their value will decline as interest rates rise. Neither the principal of the bond investment options nor their yields are guaranteed by the U.S. government.

Portfolio holdings may not reflect the current portfolio composition. The holdings listed do not constitute a recommendation to purchase or sell a particular security.

Separate Accounts are available through a group annuity contract with Principal Life Insurance Company. Insurance products and plan administrative, if applicable, services are provided by Principal Life Insurance Company, a member of Principal Financial Group, Des Moines, IA 50392. See the fact sheet for the full name of the Separate Account. Certain investment options may not be available in all states or U.S. commonwealths. Principal Life Insurance Company reserves the right to defer payments or transfers from Principal Life Separate Accounts as described in the group annuity contracts providing access to the Separate Accounts or as required by applicable law. Such deferment will be based on factors that may include situations such as: unstable or disorderly financial markets; investment conditions which do not allow for orderly investment transactions; or investment, liquidity, and other risks inherent in real estate (such as those associated with general and local economic conditions). If you elect to allocate funds to a Separate Account, you may not be able to immediately withdraw them.

Before directing retirement funds to a separate account, investors should carefully consider the investment objectives, risks, charges and expenses of the separate account as well as their individual risk tolerance, time horizon and goals. For additional information contact us at 1-800-547-7754 or by visiting principal.com.

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<p>An investment option's unit value and investment return will vary with market conditions, and the principal value of an investment when you sell your shares may be more or less than the original cost.</p> <p>Fixed-income and asset allocation investment options that invest in mortgage securities are subject to increased risk due to real estate exposure.</p> <p>Information is current as of the creation of this piece. Keep in mind that portfolio holdings are subject to risk.</p>					

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