

# Core Plus Bond Separate Account

As of March 29, 2018



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
<b>Asset Backed</b>					<b>5.83 %</b>
WORLD FINANCIAL NETWORK CREDIT SERIE	2.26	02/15/2022	13,123,000	\$ 13,124,884	0.36%
HERTZ FLEET LEASE FUNDING LP SERIES 201	2.23	04/10/2031	12,500,000	\$ 12,515,743	0.34%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.06	01/21/2020	10,950,000	\$ 10,954,809	0.30%
SMB PRIVATE EDUCATION LOAN TRU SERIES	1.86	06/17/2024	9,381,394	\$ 9,379,968	0.26%
SANTANDER RETAIL AUTO LEASE TR SERIES	2.09	03/20/2020	8,000,000	\$ 7,999,994	0.22%
NAVIENT STUDENT LOAN TRUST SERIES 2017	2.18	12/16/2058	7,544,149	\$ 7,554,291	0.21%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.99	05/18/2021	7,440,000	\$ 7,440,609	0.20%
NAVIENT STUDENT LOAN TRUST SERIES 2017	2.17	07/26/2066	7,347,129	\$ 7,350,904	0.20%
HYUNDAI AUTO LEASE SECURITIZAT SERIES	1.76	03/16/2020	7,000,000	\$ 6,996,362	0.19%
DELL EQUIPMENT FINANCE TRUST SERIES 20	1.90	02/24/2020	6,000,000	\$ 6,003,902	0.16%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	2.38	02/25/2042	5,675,874	\$ 5,679,947	0.16%
ALLY AUTO RECEIVABLES TRUST SERIES 201	2.04	05/15/2020	5,325,000	\$ 5,310,990	0.15%
NISSAN AUTO LEASE TRUST SERIES 2017-A C	1.98	09/16/2019	4,679,266	\$ 4,679,733	0.13%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	2.37	11/26/2040	4,649,698	\$ 4,664,576	0.13%
CHESAPEAKE FUNDING II LLC SERIES 2016-1	2.74	03/15/2028	4,531,049	\$ 4,547,344	0.12%
NAVIENT STUDENT LOAN TRUST SERIES 2018	2.06	03/25/2067	4,314,489	\$ 4,312,875	0.12%
OPTION ONE MORTGAGE LOAN TRUST SERIE	2.65	11/25/2034	4,285,593	\$ 4,276,743	0.12%
NAVIENT STUDENT LOAN TRUST SERIES 2017	2.47	07/26/2066	4,000,000	\$ 4,024,698	0.11%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.18	06/08/2020	3,776,551	\$ 3,771,170	0.10%
DRIVE AUTO RECEIVABLES TRUST SERIES 20	2.23	04/15/2020	3,300,000	\$ 3,294,418	0.09%
DRIVE AUTO RECEIVABLE TRUST SERIES 201	2.51	01/15/2021	3,250,000	\$ 3,248,158	0.09%
DRIVE AUTO RECEIVABLES TRUST SERIES 2	2.37	11/16/2020	3,239,262	\$ 3,240,677	0.09%
ALLY AUTO RECEIVABLES TRUST SERIES 16-	1.35	05/15/2020	3,221,941	\$ 3,207,278	0.09%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.41	07/08/2022	3,250,000	\$ 3,196,172	0.09%
WORLD OMNI AUTOMOBILE LEASE SE SERIE	2.19	02/15/2019	3,113,728	\$ 3,115,263	0.09%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.58	05/16/2022	3,000,000	\$ 2,979,671	0.08%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.40	01/08/2021	2,878,000	\$ 2,867,755	0.08%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.48	08/20/2020	2,800,000	\$ 2,780,335	0.08%
CHASE ISSUANCE TRUST SERIES 2016-A1 CL	2.00	05/17/2021	2,730,000	\$ 2,737,644	0.08%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.87	11/08/2021	2,620,000	\$ 2,624,966	0.07%
DLL SECURITIZATION TRUST SERIES 2017-A	1.89	07/15/2020	2,500,000	\$ 2,486,088	0.07%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.74	08/20/2020	2,200,000	\$ 2,182,977	0.06%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.18	02/20/2019	2,136,493	\$ 2,136,822	0.06%
NAVIENT STUDENT LOAN TRUST SERIES 2017	2.37	09/27/2066	2,000,000	\$ 2,005,094	0.06%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.66	11/15/2021	2,000,000	\$ 1,995,360	0.05%

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AMERICREDIT AUTOMOBILE RECEIV SERIES 2	2.71	08/18/2022	2,000,000	\$ 1,975,389	0.05%
SBA TOWER TRUST SERIES 2014-1A CLASS C	2.90	10/15/2044	1,855,000	\$ 1,845,543	0.05%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.89	01/10/2022	1,740,000	\$ 1,741,683	0.05%
SANTANDER RETAIL AUTO LEASE TR SERIES	2.68	01/20/2022	1,750,000	\$ 1,733,368	0.05%
CNH EQUIPMENT TRUST SERIES 2014-C CLAS	1.65	09/15/2021	1,650,000	\$ 1,642,799	0.05%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	3.62	08/25/2036	1,502,662	\$ 1,552,124	0.04%
DRIVE AUTO RECEIVABLES TRUST SERIES 20	2.30	05/17/2021	1,525,000	\$ 1,518,220	0.04%
NAVIENT STUDENT LOAN TRUST SERIES 2015	3.28	01/16/2035	1,405,363	\$ 1,412,178	0.04%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.97	05/20/2020	1,400,000	\$ 1,386,915	0.04%
CHASE ISSUANCE TRUST SERIES 2015-A5 CL	1.36	04/15/2020	1,235,000	\$ 1,234,538	0.03%
GREAT AMERICA LEASING RECEIVA SERIES 2	1.73	06/20/2019	1,152,076	\$ 1,149,057	0.03%
NISSAN AUTO LEASE TRUST SERIES 16-B CLA	2.06	12/17/2018	1,055,964	\$ 1,056,069	0.03%
CAPITAL ONE MULTI-ASSET TRUST SERIES 20	2.41	02/15/2024	1,000,000	\$ 1,011,401	0.03%
CARMAX AUTO OWNER TRUST SERIES 2014-4	2.44	11/16/2020	1,000,000	\$ 997,923	0.03%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.11	01/08/2021	1,000,000	\$ 996,992	0.03%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.38	05/20/2020	1,000,000	\$ 992,015	0.03%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.46	06/15/2020	896,177	\$ 895,864	0.02%
NOMURA HOME EQUITY LOAN INC SERIES 20	2.04	03/25/2036	875,005	\$ 873,930	0.02%
COUNTRYWIDE ASSET-BACKED CERT SERIE	3.12	03/25/2033	846,014	\$ 844,234	0.02%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.33	11/15/2019	833,624	\$ 833,518	0.02%
MASTR ASSET BACKED SEC SERIES 2003-WM	4.10	08/25/2033	747,497	\$ 773,796	0.02%
SOCIAL PROFESSIONAL LOAN PROG SERIES	1.83	05/25/2040	757,665	\$ 752,912	0.02%
WORLD OMNI AUTO RECEIVABLES TR SERIES	1.14	01/15/2020	695,395	\$ 693,888	0.02%
ENTERPRISE FLEET FINANCING LLC SERIES 1	1.59	02/22/2021	628,799	\$ 628,263	0.02%
FIRST NLC TRUST SERIES 2005-1 CLASS M1	2.37	05/25/2035	652,229	\$ 608,822	0.02%
GM FINANCIAL AUTOMOBILIE LEASIN SERIES	2.01	11/20/2020	615,000	\$ 608,807	0.02%
DRIVE AUTO RECEIVABLES TRUST SERIES 20	1.86	08/15/2019	574,840	\$ 574,840	0.02%
TESLA AUTO LEASE TRUST SERIES 2018-A CL	3.30	05/20/2020	562,000	\$ 560,604	0.02%
AMERIQUEST MORTGAGE SECURITIES SERIE	3.15	08/25/2033	557,353	\$ 554,331	0.02%
KUBOTA CREDIT OWNER TRUST SERIES 2015	1.54	03/15/2019	546,055	\$ 545,629	0.01%
CAPITAL ONE MULTI-ASSET TRUST SERIES 20	2.29	09/16/2024	500,000	\$ 503,147	0.01%
TESLA AUTO LEASE TRUST SERIES 2018-A CL	2.97	04/20/2020	500,000	\$ 498,655	0.01%
SAXON ASSET SECURITIES TRUST SERIES 20	3.32	03/25/2035	853,339	\$ 491,050	0.01%
SPECIALTY UNDERWRITING & RESID SERIES	2.64	02/25/2035	422,045	\$ 417,645	0.01%
WORLD FINANCIAL NETWORK CREDIT SERIE	1.44	06/15/2022	410,000	\$ 408,288	0.01%
OPTION ONE MORTGAGE LOAN TRUST SERIE	3.27	01/25/2034	390,160	\$ 381,782	0.01%
DRIVE AUTO RECEIVABLES TRUST SERIES 20	1.92	05/15/2019	349,126	\$ 349,294	0.01%

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ARI FLEET LEASE TRUST SERIES 2016-A CLA	1.82	07/15/2024	296,546	\$ 295,938	0.01%	
SOCIAL PROFESSIONAL LOAN PROGR SERIE	1.68	03/25/2031	259,697	\$ 259,247	0.01%	
GENERAL MOTORS SERIES 2016-1 CLASS A1	1.96	05/17/2021	250,000	\$ 248,019	0.01%	
NAVIENT STUDENT LOAN TRUST 201 SERIES	2.17	09/26/2022	235,695	\$ 235,733	0.01%	
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.14	11/08/2019	229,694	\$ 229,718	0.01%	
NISSAN AUTO RECEIVABLES OWNER SERIES	1.05	10/15/2019	218,444	\$ 217,875	0.01%	
SMB PRIVATE EDUCATION LOAN TRU SERIES	2.43	11/15/2023	216,930	\$ 216,930	0.01%	
ONEMAIN DIRECT AUTO RECEIVABLE SERIES	2.04	01/15/2021	216,969	\$ 216,839	0.01%	
HYUNDAI AUTO RECEIVABLES TRUST SERIES	1.48	02/18/2020	180,196	\$ 179,512	0.00%	
CDC MORTGAGE CAPITAL TRUST SERIES 200	2.72	03/25/2034	163,809	\$ 159,751	0.00%	
FNMA SERIES 2003-T2 CLASS A1	2.15	03/25/2033	152,118	\$ 149,095	0.00%	
LONG BEACH MORTGAGE LOAN TRUST SERI	2.92	02/25/2034	147,387	\$ 146,116	0.00%	
CARMAX AUTO OWNER TRUST SERIES 2014-4	1.25	11/15/2019	139,614	\$ 139,430	0.00%	
WAMU ASSET-BACKED SERIES 2006-HE1 CLA	2.05	04/25/2036	95,157	\$ 95,140	0.00%	
MASTR ASSET BACKED SEC SERIES 2003-WM	4.62	08/25/2033	76,584	\$ 78,801	0.00%	
CHASE FUNDING MORTGAGE LOAN AS SERIE	2.05	05/25/2032	45,961	\$ 43,359	0.00%	
<b>TOTAL</b>	<b>Asset Backed</b>			<b>\$ 212,645,239</b>		
<b>Bonds &amp; Notes</b>					<b>63.09%</b>	
US TREASURY N/B	1.75	04/30/2022	97,275,000	\$ 94,409,948	2.59%	
US TREASURY N/B	3.00	11/15/2044	43,035,000	\$ 43,320,779	1.19%	
US TREASURY N/B	4.50	02/15/2036	32,675,000	\$ 40,375,323	1.11%	
INTESA SANPAOLO SPA SERIES 144A	5.71	01/15/2026	19,136,000	\$ 19,204,237	0.53%	
US TREASURY N/B	1.25	10/31/2021	19,200,000	\$ 18,401,250	0.50%	
US TREASURY N/B	3.88	08/15/2040	13,445,000	\$ 15,574,142	0.43%	
US TREASURY N/B	3.00	11/15/2045	14,900,000	\$ 14,983,813	0.41%	
ORACLE CORP	4.00	11/15/2047	12,545,000	\$ 12,365,717	0.34%	
BANK OF NEW YORK MELLON SERIES E	4.95		12,035,000	\$ 12,322,396	0.34%	
ROYAL BANK OF SCOTLND GRP PLC	5.13	05/28/2024	11,990,000	\$ 12,196,755	0.33%	
DOMINION ENERGY INC	2.58	07/01/2020	11,700,000	\$ 11,552,233	0.32%	
UBS GROUP FUNDING SWITZE SERIES 144A	2.79	08/15/2023	11,445,000	\$ 11,507,613	0.32%	
REYNOLDS AMERICAN INC SERIES WI	6.88	05/01/2020	10,315,000	\$ 11,062,575	0.30%	
ENCANA CORP	6.50	05/15/2019	10,485,000	\$ 10,870,350	0.30%	
US TREASURY N/B	1.50	01/31/2022	10,553,600	\$ 10,171,032	0.28%	
DAIMLER FINANCE NA LLC SERIES 144A	2.25	03/02/2020	10,285,000	\$ 10,123,566	0.28%	
NATIONWIDE BLDG SOCIETY SERIES 144A	4.13	10/18/2032	10,545,000	\$ 10,023,434	0.27%	
ALEXANDRIA REAL ESTATE EQUITIE	3.45	04/30/2025	10,280,000	\$ 9,944,816	0.27%	

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
CHARTER COMM OPT LLC CAP SERIES WI	6.48	10/23/2045	8,760,000	\$ 9,615,732	0.26%
US TREASURY N/B	1.50	08/15/2026	10,550,000	\$ 9,576,186	0.26%
BANK OF AMERICA CORP SERIES FF	5.88		9,455,000	\$ 9,514,646	0.26%
BANK OF AMERICA CORP SERIES MTN	4.20	08/26/2024	9,170,000	\$ 9,313,745	0.26%
US TREASURY N/B	1.25	07/31/2023	9,505,000	\$ 8,871,952	0.24%
ALTRIA GROUP INC	5.38	01/31/2044	7,720,000	\$ 8,868,296	0.24%
SANTANDER UK PLC SERIES 144A	5.00	11/07/2023	7,990,000	\$ 8,264,512	0.23%
CELGENE CORP	4.35	11/15/2047	8,530,000	\$ 8,119,896	0.22%
US TREASURY N/B	2.88	08/15/2045	7,980,000	\$ 7,836,609	0.21%
US TREASURY N/B	2.13	11/30/2023	8,020,000	\$ 7,812,295	0.21%
DISCOVERY COMMUNICATIONS	5.00	09/20/2037	7,745,000	\$ 7,718,856	0.21%
GE CAPITAL INTL FUNDING SERIES WI	4.42	11/15/2035	7,871,000	\$ 7,694,302	0.21%
BAT CAPITAL CORP SERIES 144A	3.22	08/15/2024	7,925,000	\$ 7,640,683	0.21%
US TREASURY N/B	1.63	10/31/2023	8,025,000	\$ 7,616,853	0.21%
COMCAST CORP	3.38	02/15/2025	7,740,000	\$ 7,597,315	0.21%
APPLE INC	3.35	02/09/2027	7,570,000	\$ 7,478,486	0.21%
GOLDMAN SACHS GROUP INC	6.75	10/01/2037	5,915,000	\$ 7,409,799	0.20%
BBVA	6.13		7,600,000	\$ 7,368,200	0.20%
HSBC HOLDINGS PLC	6.50		7,170,000	\$ 7,313,400	0.20%
GOLDMAN SACHS GROUP INC SERIES M	5.38		6,965,000	\$ 7,150,130	0.20%
ABBOTT LABORATORIES	2.35	11/22/2019	7,210,000	\$ 7,147,862	0.20%
GENERAL ELECTRIC CO SERIES D	5.00		7,215,000	\$ 7,142,850	0.20%
SKANDINAVISKA ENSKILDA SERIES EMTN	5.75		6,995,000	\$ 7,062,810	0.19%
BANK OF NEW YORK MELLON SERIES F	4.63		7,005,000	\$ 6,812,363	0.19%
BPCE SA SERIES 144A	4.88	04/01/2026	6,570,000	\$ 6,753,924	0.19%
WESTPAC BANKING CORP	5.00		7,300,000	\$ 6,751,482	0.19%
LLOYDS BANK PLC	4.65	03/24/2026	6,705,000	\$ 6,729,494	0.18%
BRIGHTHOUSE FINANCIAL INC SERIES 144A	3.70	06/22/2027	7,190,000	\$ 6,670,811	0.18%
RABOBANK NEDERLAND SERIES 144A	4.75	01/15/2020	6,470,000	\$ 6,661,901	0.18%
ENTERPRISE PRODUCTS OPER HYB	5.38	02/15/2078	6,930,000	\$ 6,637,404	0.18%
AT&T INC	4.90	08/14/2037	6,550,000	\$ 6,586,985	0.18%
ROYAL BANK OF SCOTLND GRP PLC	3.59	05/15/2023	6,495,000	\$ 6,551,764	0.18%
PETROBRAS GLOBAL FINANCE	7.38	01/17/2027	5,895,000	\$ 6,387,233	0.18%
PPL WEM HOLDINGS PLC SERIES 144A	5.38	05/01/2021	6,083,000	\$ 6,377,068	0.17%
COVIDIEN INTERNATIONAL FINANCE	4.20	06/15/2020	6,166,000	\$ 6,336,020	0.17%
CVS HEALTH CORP	5.05	03/25/2048	5,985,000	\$ 6,294,944	0.17%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.35	07/15/2046	4,955,000	\$ 6,293,743	0.17%

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IMPERIAL TOBACCO FINANCE SERIES 144A	4.25	07/21/2025	6,195,000	\$ 6,288,439	0.17%
BECTON DICKINSON & CO	3.70	06/06/2027	6,500,000	\$ 6,275,595	0.17%
SABINE PASS LIQUEFATION SERIES WI	5.75	05/15/2024	5,725,000	\$ 6,162,274	0.17%
ANHEUSER-BUSCH INBEV	5.38	01/15/2020	5,835,000	\$ 6,104,236	0.17%
CONTINENTAL RESOURCES SERIES WI	3.80	06/01/2024	6,340,000	\$ 6,102,250	0.17%
VERIZON COMMUNICATIONS INC	5.25	03/16/2037	5,655,000	\$ 6,097,843	0.17%
KRAFT HEINZ FOODS CO	2.80	07/02/2020	6,115,000	\$ 6,072,652	0.17%
LLOYDS BANKING GROUP PLC	4.58	12/10/2025	6,065,000	\$ 6,064,690	0.17%
DCP MIDSTREAM LLC SERIES 144A	5.35	03/15/2020	5,850,000	\$ 6,010,875	0.16%
GENERAL ELECTRIC CO	4.50	03/11/2044	6,015,000	\$ 5,921,219	0.16%
BPCE SA	2.50	07/15/2019	5,920,000	\$ 5,887,168	0.16%
DAIMLER FINANCE NA LLC SERIES 144A	2.70	08/03/2020	5,900,000	\$ 5,833,707	0.16%
CITIGROUP INC	3.52	10/27/2028	5,990,000	\$ 5,782,492	0.16%
INDONESIA REPUBLIC OF SERIES 144A	5.38	10/17/2023	5,375,000	\$ 5,777,932	0.16%
ONCOR ELECTRIC DELIVERY	2.15	06/01/2019	5,760,000	\$ 5,718,352	0.16%
ROYAL BANK OF SCOTLND GRP PLC	7.50		5,470,000	\$ 5,688,800	0.16%
AT&T INC SERIES 144A	4.30	02/15/2030	5,687,000	\$ 5,654,516	0.16%
ANHEUSER-BUSCH INBEV WOR	4.00	04/13/2028	5,550,000	\$ 5,617,752	0.15%
GENERAL MOTORS FINL CO	2.69	01/05/2023	5,570,000	\$ 5,596,989	0.15%
DISCOVERY COMMUNICATIONS	5.20	09/20/2047	5,550,000	\$ 5,538,134	0.15%
UBS AG STAMFORD CT SERIES MTN	2.35	03/26/2020	5,560,000	\$ 5,482,041	0.15%
APPLE INC	2.75	01/13/2025	5,680,000	\$ 5,466,726	0.15%
US TREASURY N/B	2.00	10/31/2021	5,545,000	\$ 5,455,760	0.15%
UBS GROUP AG	6.88		5,110,000	\$ 5,384,663	0.15%
APPLE INC	2.85	05/11/2024	5,510,000	\$ 5,371,080	0.15%
BRIGHTHOUSE FINANCIAL INC SERIES 144A	4.70	06/22/2047	5,860,000	\$ 5,370,538	0.15%
CITIGROUP INC	2.69	07/24/2023	5,265,000	\$ 5,285,676	0.14%
CVS CAREMARK CORP SERIES WI	5.00	12/01/2024	5,000,000	\$ 5,277,397	0.14%
ANHEUSER-BUSCH INBEV FIN	4.90	02/01/2046	4,865,000	\$ 5,246,956	0.14%
BPCE SA SERIES 144A	5.70	10/22/2023	4,885,000	\$ 5,232,133	0.14%
APPLE INC	4.65	02/23/2046	4,745,000	\$ 5,225,175	0.14%
CRH AMERICA FINANCE INC SERIES 144A	3.95	04/04/2028	5,235,000	\$ 5,218,545	0.14%
MICROSOFT CORP	3.70	08/08/2046	5,285,000	\$ 5,214,546	0.14%
CREDIT SUISSE GROUP AG	7.13		4,970,000	\$ 5,193,650	0.14%
BROOKFIELD FINANCE INC	4.70	09/20/2047	5,340,000	\$ 5,179,890	0.14%
US TREASURY N/B	4.38	05/15/2040	4,125,000	\$ 5,113,550	0.14%
ONEOK PARTNERS LP	3.80	03/15/2020	5,060,000	\$ 5,098,649	0.14%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
PACKAGING CORP OF AMERICA	4.50	11/01/2023	4,885,000	\$ 5,097,858	0.14%
COLUMBIA PIPELINE GROUP SERIES WI	3.30	06/01/2020	5,075,000	\$ 5,064,425	0.14%
CITIGROUP INC	3.50	05/15/2023	5,095,000	\$ 5,034,075	0.14%
GOLDMAN SACHS GROUP INC SERIES P	5.00		5,115,000	\$ 4,974,338	0.14%
ALTRIA GROUP INC	2.85	08/09/2022	5,065,000	\$ 4,959,282	0.14%
GENERAL MOTORS FINL CO	3.85	01/05/2028	5,200,000	\$ 4,946,363	0.14%
ING US INC	5.65	05/15/2053	4,780,000	\$ 4,875,600	0.13%
MORGAN STANLEY	5.75	01/25/2021	4,550,000	\$ 4,849,041	0.13%
MORGAN STANLEY	3.70	10/23/2024	4,820,000	\$ 4,796,473	0.13%
US TREASURY N/B	2.00	02/15/2025	5,000,000	\$ 4,784,180	0.13%
CVS HEALTH CORP	4.78	03/25/2038	4,695,000	\$ 4,758,525	0.13%
BANK OF AMERICA CORP SERIES MTN	4.25	10/22/2026	4,701,000	\$ 4,733,943	0.13%
CONCHO RESOURCES INC	4.38	01/15/2025	4,650,000	\$ 4,710,755	0.13%
STANDARD CHARTERED PLC SERIES 144A	3.89	03/15/2024	4,740,000	\$ 4,709,047	0.13%
ANHEUSER-BUSCH INBEV FIN	2.65	02/01/2021	4,745,000	\$ 4,707,837	0.13%
US TREASURY N/B	2.75	08/15/2042	4,855,000	\$ 4,690,764	0.13%
TURKEY REPUBLIC OF	5.75	03/22/2024	4,550,000	\$ 4,663,750	0.13%
MARATHON OIL CORP	6.60	10/01/2037	3,865,000	\$ 4,662,126	0.13%
WELLTOWER INC	4.00	06/01/2025	4,610,000	\$ 4,606,293	0.13%
VERIZON COMMUNICATIONS INC SERIES WI	5.01	08/21/2054	4,604,000	\$ 4,603,346	0.13%
APPLE INC	3.00	02/09/2024	4,635,000	\$ 4,582,712	0.13%
ENLINK MIDSTREAM PARTNER	4.40	04/01/2024	4,570,000	\$ 4,563,242	0.13%
AT&T INC	5.45	03/01/2047	4,290,000	\$ 4,553,419	0.12%
BROOKFIELD FINANCE LLC	4.00	04/01/2024	4,510,000	\$ 4,543,212	0.12%
VIMPELCOM HOLDINGS SERIES 144A	3.95	06/16/2021	4,600,000	\$ 4,531,000	0.12%
XILINX INC	2.95	06/01/2024	4,715,000	\$ 4,524,172	0.12%
SHIRE ACQ INV IRELAND DA	3.20	09/23/2026	4,825,000	\$ 4,499,064	0.12%
MORGAN STANLEY SERIES GMTN	2.62	05/08/2024	4,400,000	\$ 4,470,576	0.12%
PETROLEOS MEXICANOS SERIES WI	6.50	03/13/2027	4,120,000	\$ 4,400,160	0.12%
JP MORGAN CHASE & CO	5.63	08/16/2043	3,770,000	\$ 4,391,959	0.12%
CHARTER COMM OPT LLC CAP SERIES WI	4.20	03/15/2028	4,580,000	\$ 4,384,116	0.12%
MORGAN STANLEY SERIES GMTN	3.77	01/24/2029	4,445,000	\$ 4,376,200	0.12%
WELLS FARGO & CO	3.00	10/31/2023	4,285,000	\$ 4,347,270	0.12%
US TREASURY N/B	3.13	02/15/2042	4,191,000	\$ 4,330,154	0.12%
SHIRE ACQ INV IRELAND DA	2.88	09/23/2023	4,515,000	\$ 4,310,385	0.12%
AT&T INC	4.75	05/15/2046	4,435,000	\$ 4,307,468	0.12%
RECKITT BENCKISER TSY SERIES 144A	2.85	06/24/2022	4,325,000	\$ 4,302,456	0.12%

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# Core Plus Bond Separate Account

As of March 29, 2018



SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
ZIMMER BIOMET HOLDINGS INC	2.00	04/01/2018	4,265,000	\$ 4,265,000	0.12%	
AMER AIRLINES SERIES 2015-1 CLASS A	3.38	05/01/2027	4,362,523	\$ 4,258,913	0.12%	
RECKITT BENCKISER TSY SERIES 144A	2.75	06/26/2024	4,465,000	\$ 4,257,228	0.12%	
BNP PARIBAS SERIES 144A	6.75		4,040,000	\$ 4,236,950	0.12%	
ALIBABA GROUP HOLDING LTD	3.40	12/06/2027	4,400,000	\$ 4,176,062	0.11%	
CHUBB CORP	3.61	03/29/2067	4,155,000	\$ 4,153,754	0.11%	
US TREASURY N/B	1.38	04/30/2020	4,225,000	\$ 4,143,966	0.11%	
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2023	4,130,000	\$ 4,135,163	0.11%	
COMCAST CORP	3.55	05/01/2028	4,160,000	\$ 4,102,401	0.11%	
AMGEN INC	2.20	05/11/2020	4,093,000	\$ 4,035,255	0.11%	
WM WRIGLEY JR CO SERIES 144A	3.38	10/21/2020	4,000,000	\$ 4,033,881	0.11%	
GENERAL ELEC CAP CORP SERIES MTN	6.88	01/10/2039	3,110,000	\$ 4,028,238	0.11%	
AMERICAN INTERNATIONAL GROUP I	4.50	07/16/2044	4,080,000	\$ 4,027,095	0.11%	
BROOKFIELD FINANCE INC	3.90	01/25/2028	4,120,000	\$ 3,998,549	0.11%	
PACIFIC GAS & ELECTRIC SERIES 144A	3.30	12/01/2027	4,185,000	\$ 3,960,411	0.11%	
INTESA SANPAOLO SPA	3.13	07/14/2022	4,070,000	\$ 3,933,410	0.11%	
US TREASURY N/B	1.38	03/31/2020	4,000,000	\$ 3,927,812	0.11%	
STANDARD CHARTERED PLC SERIES 144A	4.87	03/15/2033	3,885,000	\$ 3,903,778	0.11%	
BAKER HUGHES LLC CO OBL SERIES WI	2.77	12/15/2022	3,985,000	\$ 3,902,087	0.11%	
MPLX LP SERIES WI	4.50	07/15/2023	3,722,000	\$ 3,852,681	0.11%	
ARGENTINA REPUBLIC OF	4.63	01/11/2023	3,995,000	\$ 3,851,220	0.11%	
PRUDENTIAL FINANCIAL INC	5.63	06/15/2043	3,655,000	\$ 3,833,181	0.11%	
BARCLAYS PLC	4.84	05/09/2028	3,870,000	\$ 3,805,598	0.10%	
BAT CAPITAL CORP SERIES 144A	4.54	08/15/2047	3,830,000	\$ 3,788,810	0.10%	
EL PASO PIPELINE PART OP	4.70	11/01/2042	4,065,000	\$ 3,782,537	0.10%	
MORGAN STANLEY	5.00	11/24/2025	3,585,000	\$ 3,748,876	0.10%	
ALLY FINANCIAL	5.75	11/20/2025	3,630,000	\$ 3,739,989	0.10%	
MORGAN STANLEY	6.38	07/24/2042	2,865,000	\$ 3,706,876	0.10%	
MARKEL CORP	5.00	04/05/2046	3,520,000	\$ 3,701,672	0.10%	
GOLDMAN SACHS GROUP INC	2.91	06/05/2023	3,795,000	\$ 3,693,425	0.10%	
FORTIS INC SERIES 144A	3.06	10/04/2026	3,970,000	\$ 3,679,193	0.10%	
COOPERATIEVE CENTRALE RAIFFEIS	5.25	08/04/2045	3,235,000	\$ 3,633,993	0.10%	
MACDONALD DETTWILER TERM LOAN	0.00	07/06/2024	3,605,963	\$ 3,607,765	0.10%	
AT&T INC	3.90	08/14/2027	3,580,000	\$ 3,604,647	0.10%	
ANDEAVOR LOGISTICS LP SERIES A HYB	6.88		3,520,000	\$ 3,536,280	0.10%	
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.45	06/15/2023	3,325,000	\$ 3,524,583	0.10%	
MPLX LP	4.00	03/15/2028	3,570,000	\$ 3,518,290	0.10%	

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JP MORGAN CHASE & CO	3.63	12/01/2027	3,665,000	\$ 3,514,295	0.10%
RUSSIAN FEDERATION SERIES REGS	4.75	05/27/2026	3,400,000	\$ 3,512,934	0.10%
SINOPEC GRP OVERSEAS DEV SERIES 144A	2.50	09/13/2022	3,675,000	\$ 3,502,896	0.10%
CC HOLDING GS V LLC	3.85	04/15/2023	3,485,000	\$ 3,499,993	0.10%
21ST CENTURY FOX AMERICA	6.40	12/15/2035	2,760,000	\$ 3,486,965	0.10%
US TREASURY N/B	4.75	02/15/2037	2,700,000	\$ 3,456,000	0.09%
AMERICAN INTERNATIONAL GROUP I	4.20	04/01/2028	3,410,000	\$ 3,455,847	0.09%
INTESA SANPAOLO SPA	3.88	07/14/2027	3,615,000	\$ 3,415,435	0.09%
US TREASURY N/B	3.00	05/15/2045	3,390,000	\$ 3,411,320	0.09%
XSTRATA FINANCE CANADA SERIES 144A	5.55	10/25/2042	3,225,000	\$ 3,399,247	0.09%
BARRICK NA FINANCE LLC	4.40	05/30/2021	3,272,000	\$ 3,379,890	0.09%
GOLDMAN SACHS GROUP INC	2.74	07/24/2023	3,375,000	\$ 3,375,000	0.09%
NXP BV/NXP FUNDING LLC SERIES 144A	3.88	09/01/2022	3,400,000	\$ 3,374,500	0.09%
ROCK-TENN CO	3.50	03/01/2020	3,335,000	\$ 3,360,899	0.09%
JPMORGAN CHASE & CO SERIES GMTN	2.56	01/10/2025	3,330,000	\$ 3,317,776	0.09%
BAKER HUGHES LLC CO OBL SERIES WI	3.34	12/15/2027	3,460,000	\$ 3,308,624	0.09%
DOMINION ENERGY GAS HOLDINGS	2.80	11/15/2020	3,315,000	\$ 3,283,013	0.09%
ANHEUSER-BUSCH INBEV FIN	4.70	02/01/2036	3,100,000	\$ 3,280,001	0.09%
CREDIT SUISSE GROUP AG SERIES 144A	3.31	12/14/2023	3,225,000	\$ 3,269,326	0.09%
US TREASURY N/B	3.75	11/15/2043	2,818,000	\$ 3,218,794	0.09%
MCCORMICK & CO INC	3.15	08/15/2024	3,315,000	\$ 3,216,917	0.09%
SUNCOR ENERGY INC	4.00	11/15/2047	3,280,000	\$ 3,216,099	0.09%
DTE ENERGY CO	6.38	04/15/2033	2,585,000	\$ 3,208,981	0.09%
ENCANA CORP	5.15	11/15/2041	3,070,000	\$ 3,206,435	0.09%
MORGAN STANLEY	4.10	05/22/2023	3,160,000	\$ 3,202,512	0.09%
JPMORGAN CHASE & CO SERIES CC	4.63		3,330,000	\$ 3,171,825	0.09%
SIEMENS FINANCIERINGSMAT SERIES 144A	2.70	03/16/2022	3,200,000	\$ 3,148,166	0.09%
BNP PARIBAS SERIES 144A	4.38	03/01/2033	3,210,000	\$ 3,139,669	0.09%
NATL RURAL UTILITY CFC	2.40	04/25/2022	3,215,000	\$ 3,106,971	0.09%
MEDTRONIC INC SERIES WI	4.38	03/15/2035	2,924,000	\$ 3,102,405	0.09%
GLENCORE FUNDING LLC SERIES 144A	3.88	10/27/2027	3,265,000	\$ 3,097,048	0.08%
AMERICAN CAMPUS COMMUNITIES OP	3.63	11/15/2027	3,230,000	\$ 3,072,773	0.08%
PHILIP MORRIS INTERNATIONAL	1.88	02/25/2021	3,135,000	\$ 3,031,603	0.08%
GENERAL MOTORS FINL CO	3.95	04/13/2024	3,055,000	\$ 3,029,061	0.08%
VALE OVERSEAS LIMITED	6.88	11/21/2036	2,575,000	\$ 3,028,715	0.08%
UNITED MEXICAN STATES	3.75	01/11/2028	3,100,000	\$ 2,997,700	0.08%
UNITED TECHNOLOGIES CORP	2.80	05/04/2024	3,130,000	\$ 2,988,484	0.08%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
ACTAVIS FUNDING SCS SERIES WI	4.85	06/15/2044	3,015,000	\$ 2,985,241	0.08%
21ST CENTURY FOX AMERICA	5.40	10/01/2043	2,545,000	\$ 2,985,155	0.08%
ARGENTINA REPUBLIC OF	5.88	01/11/2028	3,160,000	\$ 2,971,980	0.08%
ANHEUSER-BUSCH INBEV FIN	3.65	02/01/2026	2,970,000	\$ 2,952,324	0.08%
CVS CAREMARK CORP SERIES WI	4.75	12/01/2022	2,813,000	\$ 2,946,394	0.08%
REYNOLDS AMERICAN INC	5.70	08/15/2035	2,580,000	\$ 2,935,405	0.08%
CHARLES SCHWAB CORP	5.00		3,000,000	\$ 2,931,500	0.08%
APPLE INC	3.20	05/11/2027	2,990,000	\$ 2,921,609	0.08%
UNITEDHEALTH GROUP INC	4.63	07/15/2035	2,670,000	\$ 2,920,143	0.08%
HCA INC	5.00	03/15/2024	2,890,000	\$ 2,918,900	0.08%
BOSTON SCIENTIFIC CORP	4.00	03/01/2028	2,890,000	\$ 2,893,973	0.08%
KINDER MORGAN INC SERIES 144A	5.63	11/15/2023	2,695,000	\$ 2,883,466	0.08%
PETROBRAS GLOBAL FINANCE SERIES 144A	5.30	01/27/2025	2,905,000	\$ 2,868,688	0.08%
WILLIAMS PARTNERS LP	3.60	03/15/2022	2,850,000	\$ 2,837,100	0.08%
NAVIOS MARITIME ACQ CORP SERIES 144A	8.13	11/15/2021	3,450,000	\$ 2,820,375	0.08%
AMERICAN INTERNATIONAL GROUP I	3.30	03/01/2021	2,805,000	\$ 2,807,903	0.08%
ARGENTINA REPUBLIC OF SERIES WI	5.63	01/26/2022	2,760,000	\$ 2,800,020	0.08%
STATE GRID OVERSEAS INV SERIES REGS	3.50	05/04/2027	2,900,000	\$ 2,796,064	0.08%
ACTAVIS FUNDING SCS SERIES WI	3.85	06/15/2024	2,825,000	\$ 2,791,051	0.08%
US TREASURY N/B	3.38	05/15/2044	2,587,000	\$ 2,782,137	0.08%
NAVISTAR INTERNATIONAL SERIES 144A	6.63	11/01/2025	2,777,000	\$ 2,777,000	0.08%
AIA GROUP LTD SERIES 144A	3.90	04/06/2028	2,755,000	\$ 2,775,585	0.08%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	6.02	06/15/2026	2,570,000	\$ 2,767,688	0.08%
MICROSOFT CORP	2.00	08/08/2023	2,905,000	\$ 2,754,074	0.08%
ASURION TERM LOAN	0.00	07/14/2025	2,680,000	\$ 2,749,010	0.08%
VALEANT PHARMACEUTICALS SERIES 144A	6.75	08/15/2021	2,740,000	\$ 2,746,850	0.08%
US TREASURY STRIPS	0.00	05/15/2035	4,500,000	\$ 2,722,752	0.07%
QUALCOMM INC	2.90	05/20/2024	2,825,000	\$ 2,701,325	0.07%
AT&T INC SERIES 144A	4.10	02/15/2028	2,720,000	\$ 2,700,762	0.07%
TURKEY REPUBLIC OF	6.00	03/25/2027	2,650,000	\$ 2,683,337	0.07%
ENERGY TRANSFER PARTNERS	4.75	01/15/2026	2,646,000	\$ 2,675,367	0.07%
WELLS FARGO & COMPANY SERIES MTN	4.40	06/14/2046	2,730,000	\$ 2,649,688	0.07%
MORGAN STANLEY	5.55		2,565,000	\$ 2,644,566	0.07%
REPUBLIC SERVICES INC	3.80	05/15/2018	2,630,000	\$ 2,632,579	0.07%
MONSANTO CO	3.95	04/15/2045	2,907,000	\$ 2,619,630	0.07%
CELGENE CORP	5.00	08/15/2045	2,500,000	\$ 2,604,525	0.07%
AVAYA TERM LOAN	0.00	11/09/2024	2,578,538	\$ 2,594,653	0.07%

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ANHEUSER BUSCH INBEV WOR	4.75	04/15/2058	2,525,000	\$ 2,582,650	0.07%
ALIBABA GROUP HOLDING LTD	4.20	12/06/2047	2,680,000	\$ 2,570,936	0.07%
HALLIBURTON CO	4.75	08/01/2043	2,450,000	\$ 2,562,010	0.07%
ARCH CAPITAL FINANCE LLC	4.01	12/15/2026	2,535,000	\$ 2,550,806	0.07%
ACTAVIS FUNDING SCS	4.55	03/15/2035	2,605,000	\$ 2,550,246	0.07%
IMPERIAL TOBACCO FINANCE SERIES 144A	3.75	07/21/2022	2,540,000	\$ 2,549,934	0.07%
ABBOTT LABORATORIES	4.90	11/30/2046	2,320,000	\$ 2,543,779	0.07%
ECUADOR REPUBLIC OF SERIES REGS	10.50	03/24/2020	2,375,000	\$ 2,541,250	0.07%
ABBOTT LABORATORIES	2.90	11/30/2021	2,555,000	\$ 2,527,966	0.07%
KENTUCKY UTILITIES	3.30	10/01/2025	2,565,000	\$ 2,522,478	0.07%
QUALCOMM INC	2.50	01/30/2023	2,535,000	\$ 2,513,310	0.07%
PLAINS ALL AMER PIPELINE	4.50	12/15/2026	2,520,000	\$ 2,499,569	0.07%
HEALTHCARE TRUST OF AMER	3.75	07/01/2027	2,585,000	\$ 2,497,795	0.07%
SPRINT CORP	7.88	09/15/2023	2,435,000	\$ 2,483,700	0.07%
APOLLO MANAGEMENT HOLDIN SERIES 144A	5.00	03/15/2048	2,420,000	\$ 2,475,272	0.07%
KLA-TENCOR CORP	4.13	11/01/2021	2,405,000	\$ 2,473,413	0.07%
ANADARKO PETROLEUM CORP	6.60	03/15/2046	1,960,000	\$ 2,464,297	0.07%
WM WRIGLEY JR CO SERIES 144A	2.40	10/21/2018	2,465,000	\$ 2,462,063	0.07%
ARCOR SAIC SERIES 144A	6.00	07/06/2023	2,385,000	\$ 2,456,550	0.07%
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2026	2,400,000	\$ 2,455,200	0.07%
DOMTAR CORP	6.25	09/01/2042	2,320,000	\$ 2,452,595	0.07%
VEDANTA RESOURCES PLC SERIES 144A	6.13	08/09/2024	2,500,000	\$ 2,442,853	0.07%
UNIVERSAL HOSPITAL SERVI	7.63	08/15/2020	2,415,000	\$ 2,433,113	0.07%
PROVINCIA DE BUENOS AIRE	7.88	06/15/2027	2,345,000	\$ 2,432,938	0.07%
LIBERTY MUTUAL GROUP SERIES 144A	5.03	03/15/2037	2,470,000	\$ 2,429,863	0.07%
BANK OF AMERICA CORP SERIES MTN	2.56	02/05/2026	2,475,000	\$ 2,424,758	0.07%
BAIDU INC	2.88	07/06/2022	2,500,000	\$ 2,424,185	0.07%
MEREDITH CORP SERIES 144A	6.88	02/01/2026	2,360,000	\$ 2,421,950	0.07%
UNICREDIT SPA SERIES 144A	5.86	06/19/2032	2,380,000	\$ 2,414,082	0.07%
BANCO GENERAL SA SERIES 144A	4.13	08/07/2027	2,550,000	\$ 2,412,861	0.07%
INTERNATIONAL PAPER CO	4.40	08/15/2047	2,526,000	\$ 2,407,957	0.07%
INTESA SANPAOLO SPA	4.38	01/12/2048	2,585,000	\$ 2,402,685	0.07%
VALE SA	5.63	09/11/2042	2,250,000	\$ 2,374,875	0.07%
ANHEUSER-BUSCH INBEV WOR	4.60	04/15/2048	2,285,000	\$ 2,363,644	0.06%
PACIFICORP	2.95	06/01/2023	2,375,000	\$ 2,351,630	0.06%
MICROSOFT CORP	3.95	08/08/2056	2,365,000	\$ 2,350,711	0.06%
E TRADE FINANCIAL CORP SERIES B	5.30		2,385,000	\$ 2,340,281	0.06%

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SYNCHRONY BANK	3.00	06/15/2022	2,420,000	\$ 2,339,633	0.06%
MEXICHEM SAB DE CV SERIES 144A	4.88	09/19/2022	2,260,000	\$ 2,326,444	0.06%
FIRST DATA CORPORATION SERIES 144A	5.00	01/15/2024	2,325,000	\$ 2,325,000	0.06%
INTERNATIONAL PAPER CO	4.35	08/15/2048	2,450,000	\$ 2,324,344	0.06%
GENERAL MOTORS CO	5.15	04/01/2038	2,330,000	\$ 2,322,518	0.06%
CROATIA SERIES REGS	6.00	01/26/2024	2,100,000	\$ 2,317,938	0.06%
ARCELORMITTAL SA	7.25	10/15/2039	1,955,000	\$ 2,311,788	0.06%
SAUDI INTERNATIONAL BOND SERIES 144A	2.88	03/04/2023	2,400,000	\$ 2,309,290	0.06%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	7.13	06/15/2024	2,155,000	\$ 2,304,708	0.06%
DAIMLER FINANCE NA LLC SERIES 144A	2.85	01/06/2022	2,335,000	\$ 2,294,970	0.06%
UNITED AIR 2018 1 A PTT SERIES A	3.70	09/01/2031	2,315,000	\$ 2,293,357	0.06%
SOUTH AFRICA REPUBLIC OF	4.30	10/12/2028	2,450,000	\$ 2,292,367	0.06%
UNITED AIR 2018 1 AA PTT SERIES AA	3.50	09/01/2031	2,315,000	\$ 2,286,496	0.06%
FIRST REPUBLIC BANK	4.38	08/01/2046	2,285,000	\$ 2,266,698	0.06%
TRIUMPH GROUP INC SERIES WI	7.75	08/15/2025	2,205,000	\$ 2,260,125	0.06%
US TREASURY STRIPS	0.00	11/15/2044	5,000,000	\$ 2,259,323	0.06%
TIME WARNER INC	3.88	01/15/2026	2,290,000	\$ 2,243,334	0.06%
ALTRIA GROUP INC	4.50	05/02/2043	2,210,000	\$ 2,240,539	0.06%
ENTERPRISE PRODUCTS OPER	4.85	03/15/2044	2,135,000	\$ 2,236,028	0.06%
ENBRIDGE INC SERIES 16-A HYB	6.00	01/15/2077	2,270,000	\$ 2,235,950	0.06%
SOUTHERN CO GAS CAPITAL	4.40	05/30/2047	2,190,000	\$ 2,219,181	0.06%
CONSOLIDATED ENERGY FIN SERIES 144A	6.88	06/15/2025	2,115,000	\$ 2,215,463	0.06%
WESTERN GAS PARTNERS	4.50	03/01/2028	2,210,000	\$ 2,214,501	0.06%
QUALCOMM INC	4.30	05/20/2047	2,280,000	\$ 2,209,190	0.06%
HSBC HOLDINGS PLC	4.38	11/23/2026	2,215,000	\$ 2,205,933	0.06%
ELECTRICITE DE FRANCE SERIES 144A	5.63		2,205,000	\$ 2,205,000	0.06%
YPF SOCIEDAD ANONIMA SERIES 144A	6.95	07/21/2027	2,190,000	\$ 2,198,979	0.06%
CONTINENTAL RESOURCES SERIES WI	4.90	06/01/2044	2,295,000	\$ 2,197,463	0.06%
WESTERN GAS PARTNERS	4.65	07/01/2026	2,170,000	\$ 2,196,864	0.06%
NBC UNIVERSAL ENTERPRISE SERIES 144A	2.41	04/15/2018	2,190,000	\$ 2,190,218	0.06%
BHP BILLITON FIN USA LTD SERIES 144A	6.75	10/19/2075	1,950,000	\$ 2,188,875	0.06%
ENEL FINANCE INTL NV SERIES 144A	2.88	05/25/2022	2,240,000	\$ 2,186,061	0.06%
NATL RURAL UTILITY CFC	4.75	04/30/2043	2,135,000	\$ 2,181,853	0.06%
MICROSOFT CORP	2.00	11/03/2020	2,215,000	\$ 2,178,149	0.06%
SENIOR HOUSING PROPRTIE	4.75	02/15/2028	2,220,000	\$ 2,175,077	0.06%
BP CAPITAL MARKETS PLC	3.02	01/16/2027	2,270,000	\$ 2,164,204	0.06%
VALE OVERSEAS LIMITED	6.25	08/10/2026	1,930,000	\$ 2,161,600	0.06%

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HEALTHCARE TRUST OF AMER	3.50	08/01/2026	2,265,000	\$ 2,158,462	0.06%
COCA-COLA ICECEK URETIM SERIES 144A	4.75	10/01/2018	2,150,000	\$ 2,157,194	0.06%
NBC UNIVERSAL MEDIA LLC	4.45	01/15/2043	2,130,000	\$ 2,155,435	0.06%
ARAB REPUBLIC OF EGYPT SERIES 144A	5.58	02/21/2023	2,125,000	\$ 2,155,175	0.06%
VIRGINIA ELEC & POWER CO	4.45	02/15/2044	2,025,000	\$ 2,144,438	0.06%
YAMANA GOLD INC SERIES 144A	4.63	12/15/2027	2,160,000	\$ 2,126,998	0.06%
HCA INC	5.25	04/15/2025	2,075,000	\$ 2,121,065	0.06%
ORACLE CORP	2.95	11/15/2024	2,170,000	\$ 2,111,425	0.06%
COMCAST CORP	2.75	03/01/2023	2,150,000	\$ 2,093,192	0.06%
COLBUN SA SERIES 144A	3.95	10/11/2027	2,150,000	\$ 2,075,223	0.06%
BECTON DICKINSON & CO SERIES 5FRN	3.06	06/06/2022	2,065,000	\$ 2,071,376	0.06%
HSBC HOLDINGS PLC	3.60	05/23/2023	2,065,000	\$ 2,063,819	0.06%
AMERICAN AXLE & MFG INC SERIES WI	6.25	04/01/2025	2,065,000	\$ 2,059,838	0.06%
CITIGROUP INC	4.75	05/18/2046	2,020,000	\$ 2,052,610	0.06%
NATURA COSMETICOS SA SERIES 144A	5.38	02/01/2023	2,050,000	\$ 2,045,900	0.06%
BARRICK NA FINANCE LLC	7.50	09/15/2038	1,553,000	\$ 2,032,768	0.06%
ROCKWELL COLLINS INC	3.50	03/15/2027	2,100,000	\$ 2,026,071	0.06%
CATLIN INSURANCE CO LTD SERIES 144A	4.71		2,030,000	\$ 2,024,925	0.06%
REYNOLDS AMERICAN INC SERIES WI	7.00	08/04/2041	1,570,000	\$ 2,024,106	0.06%
VRIO 1 LLC VRIO 2 INC SERIES 144A	6.25	04/04/2023	2,000,000	\$ 2,020,000	0.06%
CANADIAN NATURAL RESOURCES LTD	3.85	06/01/2027	2,065,000	\$ 2,019,321	0.06%
WILLIAMS PARTNERS LP	5.10	09/15/2045	1,985,000	\$ 2,014,608	0.06%
UNITED AIRLINES SERIES 2014-2 CLASS A	3.75	09/03/2026	1,993,207	\$ 1,977,062	0.05%
NAVISTAR TERM LOAN	0.00	11/03/2024	1,965,000	\$ 1,974,000	0.05%
CENTURY COMMUNITIES SERIES WI	5.88	07/15/2025	2,070,000	\$ 1,971,675	0.05%
GENERAL MOTORS CO	6.60	04/01/2036	1,715,000	\$ 1,965,493	0.05%
NEWMONT MINING CORP	5.13	10/01/2019	1,900,000	\$ 1,955,130	0.05%
MIDAMERICAN ENERGY CO	4.25	05/01/2046	1,850,000	\$ 1,950,644	0.05%
COLOMBIA REPUBLIC OF	3.88	04/25/2027	1,975,000	\$ 1,949,325	0.05%
EXELON CORP	2.85	06/15/2020	1,966,000	\$ 1,948,360	0.05%
WELLCARE HEALTH PLANS INC	5.25	04/01/2025	1,940,000	\$ 1,947,275	0.05%
SIGNODE INDUSTRIAL GROUP SERIES 144A	6.38	05/01/2022	1,890,000	\$ 1,944,338	0.05%
GENZYME CORP	5.00	06/15/2020	1,863,000	\$ 1,941,406	0.05%
CENCOSUD SA SERIES 144A	4.38	07/17/2027	2,000,000	\$ 1,933,000	0.05%
CANADIAN NATURAL RESOURCES LTD	3.90	02/01/2025	1,929,000	\$ 1,921,608	0.05%
AMERICAN AIRLINES SERIES 2013-2 CLASS A	4.95	01/15/2023	1,845,911	\$ 1,919,748	0.05%
QATAR STATE OF SERIES REGS	3.25	06/02/2026	2,025,000	\$ 1,915,909	0.05%

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BAIDU INC	3.00	06/30/2020	1,925,000	\$ 1,912,068	0.05%
JACK OHIO FIN LLC/FIN 1 SERIES 144A	6.75	11/15/2021	1,850,000	\$ 1,910,125	0.05%
JP MORGAN CHASE & CO	4.95	06/01/2045	1,765,000	\$ 1,909,779	0.05%
CELGENE CORP	4.55	02/20/2048	1,945,000	\$ 1,906,719	0.05%
PPL ELECTRIC UTILITIES	3.95	06/01/2047	1,890,000	\$ 1,894,658	0.05%
CLOUD CRANE LLC SERIES 144A	10.13	08/01/2024	1,705,000	\$ 1,888,288	0.05%
TIME WARNER CABLE INC	5.88	11/15/2040	1,805,000	\$ 1,885,201	0.05%
WESTERN GAS PARTNERS	5.45	04/01/2044	1,860,000	\$ 1,879,352	0.05%
TENCENT HOLDINGS LTD SERIES 144A	3.60	01/19/2028	1,950,000	\$ 1,878,200	0.05%
FLORIDA POWER & LIGHT	3.95	03/01/2048	1,845,000	\$ 1,877,849	0.05%
NGL ENRGY PART LP/FIN CO	7.50	11/01/2023	1,860,000	\$ 1,866,975	0.05%
SOUTHERN CO	2.95	07/01/2023	1,915,000	\$ 1,860,047	0.05%
FANNIE MAE	6.63	11/15/2030	1,350,000	\$ 1,848,405	0.05%
EMERALD PERFORMANCE TERM LOAN	0.00	07/23/2022	1,850,000	\$ 1,847,114	0.05%
CMS ENERGY CORP	4.88	03/01/2044	1,675,000	\$ 1,846,430	0.05%
CALIFORNIA RESOURCES TERM LOAN	0.00	12/31/2021	1,635,000	\$ 1,844,999	0.05%
WILLIAMS PARTNERS LP	4.85	03/01/2048	1,855,000	\$ 1,836,222	0.05%
CISCO SYSTEMS INC	2.20	02/28/2021	1,870,000	\$ 1,836,188	0.05%
DEVON ENERGY CORP	5.60	07/15/2041	1,625,000	\$ 1,829,402	0.05%
DISH DBS CORP SERIES WI	6.75	06/01/2021	1,810,000	\$ 1,821,313	0.05%
PETROLEOS MEXICANOS SERIES WI	6.88	08/04/2026	1,650,000	\$ 1,813,350	0.05%
HUMANA INC	3.85	10/01/2024	1,805,000	\$ 1,811,647	0.05%
BAIDU INC	3.63	07/06/2027	1,900,000	\$ 1,806,243	0.05%
SOUTHERN COPPER CORP	6.75	04/16/2040	1,460,000	\$ 1,803,753	0.05%
GEO GROUP TERM LOAN B	0.00	03/09/2024	1,796,602	\$ 1,800,644	0.05%
ASCENT RESOURCES ARU FIN SERIES 144A	10.00	04/01/2022	1,665,000	\$ 1,798,200	0.05%
MHP LUX SA SERIES 144A	6.95	04/03/2026	1,800,000	\$ 1,796,076	0.05%
ANHEUSER-BUSCH INBEV WOR	4.38	04/15/2038	1,760,000	\$ 1,795,671	0.05%
PACIFIC GAS & ELECTRIC	5.13	11/15/2043	1,650,000	\$ 1,782,125	0.05%
SHELL INTERNATIONAL FIN	4.00	05/10/2046	1,780,000	\$ 1,781,499	0.05%
CALIFORNIA RESOURCES TERM LOAN	0.00	11/17/2022	1,755,000	\$ 1,778,587	0.05%
CHARTER TERM LOAN B	0.00	06/16/2022	2,236,711	\$ 1,778,185	0.05%
GTT COMMUNICATIONS INC TERM LOAN	0.00	01/09/2024	1,777,077	\$ 1,777,521	0.05%
KRAFT FOODS INC	6.13	08/23/2018	1,750,000	\$ 1,774,220	0.05%
ARDAGH PKG FIN/MP HD USA SERIES 144A	6.00	02/15/2025	1,745,000	\$ 1,753,725	0.05%
GENERAL MOTORS CO SERIES WI	6.25	10/02/2043	1,585,000	\$ 1,740,804	0.05%
CELGENE CORP	2.88	08/15/2020	1,745,000	\$ 1,738,090	0.05%

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MYRIAD INT HOLDING BV SERIES 144A	4.85	07/06/2027	1,700,000	\$ 1,731,919	0.05%
DISCOVERY COMMUNICATIONS	3.95	03/20/2028	1,805,000	\$ 1,731,436	0.05%
PERU LNG SRL SERIES 144A	5.38	03/22/2030	1,725,000	\$ 1,728,881	0.05%
COMCAST CORP	3.15	03/01/2026	1,790,000	\$ 1,723,394	0.05%
ENABLE MIDSTREAM PARTNERS LP	4.40	03/15/2027	1,755,000	\$ 1,717,619	0.05%
TECK RESOURCES LIMITED	6.25	07/15/2041	1,605,000	\$ 1,701,300	0.05%
GILEAD SCIENCES INC	2.55	09/01/2020	1,710,000	\$ 1,696,198	0.05%
SIGMA FINANCE NL SERIES 144A	4.88	03/27/2028	1,700,000	\$ 1,695,750	0.05%
CROWN CORK & SEAL	7.38	12/15/2026	1,519,000	\$ 1,693,685	0.05%
NEWMONT MINING CORP	4.88	03/15/2042	1,615,000	\$ 1,693,031	0.05%
CHESAPEAKE ENERGY TERM LOAN	0.00	08/16/2021	1,580,000	\$ 1,676,206	0.05%
US TREASURY N/B	2.50	05/15/2046	1,840,000	\$ 1,673,250	0.05%
CROWN AMER/CAP CORP VI SERIES 144A	4.75	02/01/2026	1,720,000	\$ 1,664,100	0.05%
FMG RESOURCES SERIES 144A	9.75	03/01/2022	1,510,000	\$ 1,663,831	0.05%
SOUTHWESTERN ENERGY CO	7.75	10/01/2027	1,635,000	\$ 1,663,613	0.05%
CHENIERE CORP CHRISTI HD	5.13	06/30/2027	1,675,000	\$ 1,662,438	0.05%
GOLDEN NUGGET INC SERIES 144A	6.75	10/15/2024	1,650,000	\$ 1,658,234	0.05%
OASIS PETROLEUM INC	6.88	01/15/2023	1,630,000	\$ 1,650,375	0.05%
POST TERM LOAN	0.00	05/24/2024	1,646,725	\$ 1,649,195	0.05%
CRC ESCROW ISSUER LLC SERIES 144A	5.25	10/15/2025	1,715,000	\$ 1,644,136	0.05%
TRANS CANADA PIPELINES	4.63	03/01/2034	1,550,000	\$ 1,642,990	0.05%
SYNCHRONY FINANCIAL	3.95	12/01/2027	1,735,000	\$ 1,640,746	0.05%
CNOOC FINANCE LTD SERIES 2013	3.00	05/09/2023	1,700,000	\$ 1,633,938	0.04%
MARKEL CORP	3.50	11/01/2027	1,705,000	\$ 1,626,903	0.04%
EXELON CORP	3.50	06/01/2022	1,640,000	\$ 1,624,246	0.04%
CONS EDISON CO OF NY	4.63	12/01/2054	1,475,000	\$ 1,623,908	0.04%
IRAQ REPUBLIC OF SERIES 144A	6.75	03/09/2023	1,600,000	\$ 1,622,400	0.04%
RUSSELL INVESTMENTS TERM LOAN	0.00	06/01/2023	1,609,757	\$ 1,616,470	0.04%
POST HOLDINGS INC SERIES 144A	5.00	08/15/2026	1,695,000	\$ 1,610,250	0.04%
ISTAR FINANCIAL TERM LOAN	0.00	10/15/2021	1,591,048	\$ 1,600,992	0.04%
DOMINION ENERGY INC	3.90	10/01/2025	1,600,000	\$ 1,600,052	0.04%
VALE OVERSEAS LIMITED	4.38	01/11/2022	1,552,000	\$ 1,592,352	0.04%
BWAY HOLDING CO SERIES 144A	7.25	04/15/2025	1,560,000	\$ 1,591,200	0.04%
CONTINENTAL RESOURCES SERIES 144A	4.38	01/15/2028	1,630,000	\$ 1,589,250	0.04%
MEG ENERGY CORP SERIES 144A	6.50	01/15/2025	1,635,000	\$ 1,585,950	0.04%
IAMGOLD CORP SERIES 144A	7.00	04/15/2025	1,550,000	\$ 1,584,875	0.04%
SOUTHERN CO	4.25	07/01/2036	1,555,000	\$ 1,583,754	0.04%

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SILVERSEA CRUISE FINANCE LTD SERIES 144	7.25	02/01/2025	1,495,000	\$ 1,580,963	0.04%	
BHARTI AIRTEL INTERNATIO SERIES 144A	5.13	03/11/2023	1,550,000	\$ 1,576,939	0.04%	
QATAR STATE OF SERIES REGS	2.38	06/02/2021	1,625,000	\$ 1,571,538	0.04%	
AT&T INC SERIES WI	6.38	03/01/2041	1,350,000	\$ 1,567,954	0.04%	
ZAYO GROUP LLC SERIES WI	6.00	04/01/2023	1,525,000	\$ 1,566,938	0.04%	
COMMONWEALTH EDISON	4.35	11/15/2045	1,485,000	\$ 1,566,799	0.04%	
WANT WANT CHINA FINANCE	2.88	04/27/2022	1,600,000	\$ 1,561,813	0.04%	
AHERN RENTALS INC SERIES 144A	7.38	05/15/2023	1,610,000	\$ 1,561,700	0.04%	
TENCENT HOLDINGS LTD SERIES 144A	2.99	01/19/2023	1,600,000	\$ 1,559,269	0.04%	
INTELSAT JACKSON SERIES 144A	8.00	02/15/2024	1,475,000	\$ 1,550,594	0.04%	
SLM CORP SERIES MTN	6.13	03/25/2024	1,545,000	\$ 1,539,206	0.04%	
TALENT YIELD INVESTMENTS SERIES 144A	4.50	04/25/2022	1,500,000	\$ 1,538,484	0.04%	
CEMEX SAB DE CV SERIES REGS	5.70	01/11/2025	1,500,000	\$ 1,538,250	0.04%	
NEWELL BRANDS INC SERIES WI	5.00	11/15/2023	1,495,000	\$ 1,534,461	0.04%	
IMS HEALTH INC SERIES 144A	5.00	10/15/2026	1,535,000	\$ 1,529,413	0.04%	
DISH DBS CORP SERIES WI	5.88	11/15/2024	1,715,000	\$ 1,528,494	0.04%	
ABU DHABI CRUDE OIL SERIES 144A	3.65	11/02/2029	1,600,000	\$ 1,527,200	0.04%	
COMMONWEALTH EDISON	3.80	10/01/2042	1,550,000	\$ 1,526,998	0.04%	
US AIRWAYS SERIES 2013-1 CLASS A PTT EE	3.95	05/15/2027	1,529,920	\$ 1,526,554	0.04%	
BOMBARDIER INC SERIES 144A	7.50	03/15/2025	1,485,000	\$ 1,523,981	0.04%	
HUNGARY REPUBLIC OF	5.38	02/21/2023	1,410,000	\$ 1,522,659	0.04%	
ZIGGO SECURED FINANCE BV SERIES 144A	5.50	01/15/2027	1,620,000	\$ 1,522,330	0.04%	
GTT COMMUNICATIONS INC SERIES 144A	7.88	12/31/2024	1,515,000	\$ 1,518,788	0.04%	
HALLIBURTON CO	3.80	11/15/2025	1,510,000	\$ 1,516,832	0.04%	
CREDIT ACCEPTANCE CORP SERIES 144A	7.38	03/15/2023	1,450,000	\$ 1,509,813	0.04%	
BRASKEM NETHERLANDS SERIES 144A	4.50	01/10/2028	1,550,000	\$ 1,508,770	0.04%	
SUNOCO LP FINANCE CORP SERIES 144A	4.88	01/15/2023	1,565,000	\$ 1,508,269	0.04%	
1011778 BC/ NEW RED FIN SERIES 144A	5.00	10/15/2025	1,580,000	\$ 1,504,476	0.04%	
CVS HEALTH CORP	3.70	03/09/2023	1,495,000	\$ 1,503,118	0.04%	
EQUINIX INC	5.38	04/01/2023	1,465,000	\$ 1,496,131	0.04%	
AVOLON TERM LOAN	0.00	04/03/2022	1,495,000	\$ 1,495,463	0.04%	
APPLE INC	3.00	06/20/2027	1,550,000	\$ 1,494,209	0.04%	
REYNOLDS GROUP HOLDINGS SERIES 144A	5.22	07/15/2021	1,475,000	\$ 1,493,438	0.04%	
MPH ACQUISITION HOLDINGS SERIES 144A	7.13	06/01/2024	1,445,000	\$ 1,491,963	0.04%	
REYNOLDS AMERICAN INC	3.25	06/12/2020	1,486,000	\$ 1,486,143	0.04%	
MGM RESORTS INTERNATIONAL	6.00	03/15/2023	1,415,000	\$ 1,485,750	0.04%	
PHILIP MORRIS INTERNATIONAL	2.38	08/17/2022	1,540,000	\$ 1,483,518	0.04%	

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BI-LO LLC / BI-LO FINANCE CORP SERIES 144	9.25	02/15/2019	1,475,000	\$ 1,476,844	0.04%
PROTECTION 1 TERM LOAN	0.00	05/02/2022	1,461,084	\$ 1,471,385	0.04%
CONTINENTAL AIRLINES INC SERIES 2007-1 C	5.98	04/19/2022	1,369,591	\$ 1,465,750	0.04%
GENERAL MOTORS FINL CO	3.45	01/14/2022	1,465,000	\$ 1,459,795	0.04%
ENTEL CHILE SA SERIES 144A	4.75	08/01/2026	1,450,000	\$ 1,458,865	0.04%
WYETH LLC	6.00	02/15/2036	1,150,000	\$ 1,455,192	0.04%
SABINE PASS LIQUEFATION	5.00	03/15/2027	1,395,000	\$ 1,449,280	0.04%
ENLINK MIDSTREAM PARTNER	5.05	04/01/2045	1,555,000	\$ 1,445,933	0.04%
MICROSOFT CORP	1.55	08/08/2021	1,505,000	\$ 1,445,166	0.04%
US TREASURY STRIPS	0.00	11/15/2036	2,500,000	\$ 1,445,164	0.04%
INDONESIA REPUBLIC OF	3.50	01/11/2028	1,500,000	\$ 1,435,044	0.04%
ARUBA INVESTMENT INC 144A	8.75	02/15/2023	1,380,000	\$ 1,431,750	0.04%
KRAFT HEINZ FOODS CO	5.20	07/15/2045	1,405,000	\$ 1,427,933	0.04%
BANQUE CENTRALE DE TUNISIE SA SERIES R	5.75	01/30/2025	1,500,000	\$ 1,426,875	0.04%
MOTORCITY CASINO TERM LOAN	0.00	08/09/2021	1,444,444	\$ 1,419,470	0.04%
TASEKO MINES LTD SERIES 144A	8.75	06/15/2022	1,360,000	\$ 1,417,800	0.04%
AMER AIRLINES SERIES 2014-1 CLASS A	3.70	10/01/2026	1,428,805	\$ 1,410,945	0.04%
NAKILAT INC	6.07	12/31/2033	1,255,000	\$ 1,408,989	0.04%
CF INDUSTRIES INC	5.15	03/15/2034	1,475,000	\$ 1,404,938	0.04%
DYNEGY INC SERIES WI	7.38	11/01/2022	1,330,000	\$ 1,401,488	0.04%
TIME WARNER INC	2.10	06/01/2019	1,410,000	\$ 1,397,313	0.04%
AMGEN INC SERIES WI	4.66	06/15/2051	1,350,000	\$ 1,393,562	0.04%
PINNACLE OPERATING CORP SERIES 144A	9.00	05/15/2023	1,476,119	\$ 1,387,552	0.04%
NIGERIA REPUBLIC OF SERIES 144A	7.70	02/23/2038	1,315,000	\$ 1,383,985	0.04%
TIME WARNER INC	4.05	12/15/2023	1,350,000	\$ 1,383,892	0.04%
CMS ENERGY CORP	4.70	03/31/2043	1,315,000	\$ 1,381,012	0.04%
INTRAWEST RESORTS HOLDINGS INC TERM L	0.00	06/29/2024	1,364,907	\$ 1,370,599	0.04%
OWENS CORNING	7.00	12/01/2036	1,070,000	\$ 1,369,643	0.04%
GEORGIA POWER COMPANY	4.30	03/15/2042	1,350,000	\$ 1,369,392	0.04%
FIRST QUANTUM MINERALS LTD SERIES 144A	7.50	04/01/2025	1,385,000	\$ 1,364,225	0.04%
BAKER HUGHES LLC CO OBL SERIES WI	4.08	12/15/2047	1,440,000	\$ 1,361,605	0.04%
KINDER MORGAN INC	3.05	12/01/2019	1,365,000	\$ 1,361,471	0.04%
NAVIOS SA LOGIST/FIN US SERIES 144A	7.25	05/01/2022	1,430,000	\$ 1,358,500	0.04%
RUMO LUXEMBOURG SARL SERIES 144A	5.88	01/18/2025	1,375,000	\$ 1,357,813	0.04%
BANC CREDITO INVERSIONES SERIES 144A	3.50	10/12/2027	1,450,000	\$ 1,355,931	0.04%
VIACOM INC	4.25	09/01/2023	1,330,000	\$ 1,349,802	0.04%
MARKEL CORP	4.30	11/01/2047	1,380,000	\$ 1,348,493	0.04%

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MICROSOFT CORP	4.50	02/06/2057	1,230,000	\$ 1,348,222	0.04%
LOUISVILLE GAS & ELECTRIC SERIES 45	3.30	10/01/2025	1,360,000	\$ 1,347,005	0.04%
CRESCENT COMMUNITIES LLC SERIES 144A	8.88	10/15/2021	1,278,000	\$ 1,345,095	0.04%
METHANOL HOLDINGS TRINIDAD TERM LOAN	0.00	06/02/2022	1,342,808	\$ 1,342,808	0.04%
DELL TERM LOAN	0.00	09/07/2023	1,320,190	\$ 1,321,286	0.04%
GW HONOS SECURITY CORP SERIES 144A	8.75	05/15/2025	1,260,000	\$ 1,319,850	0.04%
CONSTELLATION MERGER SUB SERIES 144A	8.50	09/15/2025	1,360,000	\$ 1,315,800	0.04%
FORD MOTOR CREDIT CO LLC	3.34	03/28/2022	1,335,000	\$ 1,313,579	0.04%
ICAHN ENTERPRISES/FIN	6.00	08/01/2020	1,280,000	\$ 1,305,600	0.04%
ENERGY TRANSFER PARTNERS	4.90	03/15/2035	1,375,000	\$ 1,297,124	0.04%
UNIVISION TERM LOAN	0.00	03/15/2024	1,309,547	\$ 1,287,180	0.04%
CCM MERGER INC SERIES 144A	6.00	03/15/2022	1,270,000	\$ 1,282,700	0.04%
KRAFT HEINZ FOODS CO	5.00	07/15/2035	1,235,000	\$ 1,280,516	0.04%
SOUTHERN CO SERIES B	5.50	03/15/2057	1,230,000	\$ 1,277,304	0.04%
ALTICE FINANCING SA SERIES 144A	6.63	02/15/2023	1,290,000	\$ 1,277,100	0.04%
PETROLEOS MEXICANOS SERIES 144A	5.35	02/12/2028	1,289,000	\$ 1,271,470	0.03%
L BRANDS INC SERIES WI	6.88	11/01/2035	1,310,000	\$ 1,270,700	0.03%
COBANK ACB SERIES I	6.25		1,190,000	\$ 1,270,068	0.03%
ANDEAVOR LOGIS LP CORP	3.50	12/01/2022	1,290,000	\$ 1,267,703	0.03%
WARNER MUSIC TERM LOAN	0.00	11/01/2023	1,261,968	\$ 1,265,653	0.03%
BAIDU INC	3.88	09/29/2023	1,250,000	\$ 1,249,153	0.03%
NUSTAR LOGISTICS LP	5.63	04/28/2027	1,285,000	\$ 1,246,450	0.03%
MGM GROWTH LP/MGP ESCROW SERIES WI	5.63	05/01/2024	1,210,000	\$ 1,246,300	0.03%
VIACOM INC	4.38	03/15/2043	1,390,000	\$ 1,245,599	0.03%
SOUTHWESTERN PUBLIC SERV	3.70	08/15/2047	1,295,000	\$ 1,244,208	0.03%
FLEX ACQUISITION CO INC SERIES 144A	6.88	01/15/2025	1,255,000	\$ 1,242,450	0.03%
NORBORD INC SERIES 144A	5.38	12/01/2020	1,185,000	\$ 1,241,288	0.03%
BRASKEM FINANCE LTD SERIES REGS	5.38	05/02/2022	1,200,000	\$ 1,240,500	0.03%
NEWMONT MINING CORP	6.25	10/01/2039	1,019,000	\$ 1,236,607	0.03%
CARAUSTAR TERM LOAN	0.00	03/09/2022	1,230,013	\$ 1,234,183	0.03%
ELDORADO RESORTS INC SERIES WI	7.00	08/01/2023	1,160,000	\$ 1,227,280	0.03%
T MOBILE USA INC	5.13	04/15/2025	1,220,000	\$ 1,226,100	0.03%
AMER AIRLINE 17 1 AA PTT SERIES AA	3.65	08/15/2030	1,234,885	\$ 1,224,080	0.03%
SENSATA TECH UK FIN CO SERIES 144A	6.25	02/15/2026	1,155,000	\$ 1,213,847	0.03%
MPLX LP	5.20	03/01/2047	1,160,000	\$ 1,212,187	0.03%
BOMBARDIER INC SERIES 144A	8.75	12/01/2021	1,105,000	\$ 1,211,356	0.03%
DISH DBS CORP	5.88	07/15/2022	1,255,000	\$ 1,200,094	0.03%

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ARBY'S TERM LOAN	0.00	01/19/2025	1,185,000	\$ 1,197,217	0.03%
CAESARS RESORT COLLECTIONS TERM LOAN	0.00	10/02/2024	1,187,025	\$ 1,194,574	0.03%
SAUDI INTERNATIONAL BOND SERIES 144A	4.63	10/04/2047	1,250,000	\$ 1,192,188	0.03%
TENET HEALTHCARE CORP SERIES 144A	4.63	07/15/2024	1,240,000	\$ 1,191,950	0.03%
CREDIT ACCEPTANCE CORP SERIES 144A	6.13	02/15/2021	1,170,000	\$ 1,178,424	0.03%
FORD MOTOR COMPANY	5.29	12/08/2046	1,205,000	\$ 1,178,365	0.03%
TMS INTERNATIONAL CORP SERIES 144A	7.25	08/15/2025	1,130,000	\$ 1,178,025	0.03%
BECTON DICKINSON & CO	4.67	06/06/2047	1,165,000	\$ 1,177,427	0.03%
GLP CAPITAL LP / FIN II	5.38	04/15/2026	1,160,000	\$ 1,177,400	0.03%
NETFLIX INC	4.38	11/15/2026	1,245,000	\$ 1,176,525	0.03%
CENT ELET BRASILEIRAS SA SERIES REGS	5.75	10/27/2021	1,150,000	\$ 1,175,875	0.03%
DOMINICAN REPUBLIC SERIES REGS	5.95	01/25/2027	1,125,000	\$ 1,175,625	0.03%
GILEAD SCIENCES INC	1.85	09/20/2019	1,190,000	\$ 1,175,153	0.03%
WILLIAMS SCOTSMAN INTL SERIES 144A	7.88	12/15/2022	1,130,000	\$ 1,168,844	0.03%
ACTAVIS FUNDING SCS	3.45	03/15/2022	1,175,000	\$ 1,164,954	0.03%
CANADIAN NATURAL RESOURCES LTD	4.95	06/01/2047	1,115,000	\$ 1,163,159	0.03%
BANK OF AMERICA CORP	4.24	04/24/2038	1,135,000	\$ 1,158,809	0.03%
BLUELINE RENTAL CRP LL SERIES 144A	9.25	03/15/2024	1,080,000	\$ 1,157,954	0.03%
CLUBCORP TERM LOAN	0.00	08/16/2024	1,150,640	\$ 1,157,015	0.03%
LEVEL 3 TERM LOAN	0.00	02/17/2024	1,155,000	\$ 1,156,987	0.03%
BECTON DICKINSON & CO	3.13	11/08/2021	1,175,000	\$ 1,156,136	0.03%
SRI LANKA GOVT SERIES 144A	6.20	05/11/2027	1,175,000	\$ 1,155,808	0.03%
COLOMBIA REPUBLIC OF	5.00	06/15/2045	1,140,000	\$ 1,155,675	0.03%
JBS USA TERM LOAN	0.00	10/30/2022	1,159,720	\$ 1,155,615	0.03%
MIRANT MID ATLANTIC TRUST SERIES 2001 C	10.06	12/30/2028	1,154,539	\$ 1,154,539	0.03%
ING GROEP NV	6.00		1,125,000	\$ 1,153,125	0.03%
SPRINT CORP SERIES WI	7.13	06/15/2024	1,180,000	\$ 1,150,500	0.03%
KENYA REPUBLIC OF SERIES 144A	7.25	02/28/2028	1,100,000	\$ 1,149,786	0.03%
TRUST F 1401 SERIES 144A	6.95	01/30/2044	1,100,000	\$ 1,146,750	0.03%
NAVIOS MARITIME HLDS FIN SERIES 144A	11.25	08/15/2022	1,145,000	\$ 1,146,431	0.03%
AT&T INC	2.72	02/14/2023	1,130,000	\$ 1,145,681	0.03%
NUMERICABLE GROUP SA SERIES 144A	6.00	05/15/2022	1,170,000	\$ 1,143,652	0.03%
ESAL GMBH SERIES REGS	6.25	02/05/2023	1,200,000	\$ 1,143,000	0.03%
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.00	06/01/2024	1,150,000	\$ 1,142,813	0.03%
TMS INTERNATIONAL TERM LOAN	0.00	08/14/2024	1,132,163	\$ 1,134,993	0.03%
GARDA WORLD SECURITY TERM LOAN	0.00	05/26/2024	1,125,713	\$ 1,134,865	0.03%
NAVIOS MARITIME HOLDINGS SERIES 144A	7.38	01/15/2022	1,435,000	\$ 1,131,856	0.03%

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ASURION TERM LOAN	0.00	11/03/2023	1,122,958	\$ 1,130,156	0.03%
GENWORTH FINANCIAL TERM LOAN	0.00	02/28/2023	1,110,000	\$ 1,128,737	0.03%
CROWNROCK LP CROWNROCK F SERIES 144	5.63	10/15/2025	1,140,000	\$ 1,128,600	0.03%
TIME WARNER CABLE INC	6.75	07/01/2018	1,110,000	\$ 1,120,460	0.03%
FREEMPORT MCMORAN INC	4.55	11/14/2024	1,140,000	\$ 1,120,050	0.03%
US TREASURY N/B	2.25	08/15/2046	1,300,000	\$ 1,119,777	0.03%
HP ENTERPRISE CO SERIES WI	2.85	10/05/2018	1,115,000	\$ 1,116,145	0.03%
MCDONALD'S CORP	2.75	12/09/2020	1,120,000	\$ 1,114,458	0.03%
BAT CAPITAL CORP SERIES 144A	2.42	08/14/2020	1,110,000	\$ 1,113,480	0.03%
AMC NETWORKS INC	4.75	08/01/2025	1,155,000	\$ 1,112,993	0.03%
ARCH CAPITAL FINANCE LLC	5.03	12/15/2046	1,005,000	\$ 1,110,832	0.03%
CHESAPEAKE ENERGY CORP SERIES WI	8.00	12/15/2022	1,048,000	\$ 1,109,570	0.03%
TENCENT HOLDINGS LTD SERIES 144A	3.80	02/11/2025	1,100,000	\$ 1,103,149	0.03%
FRONTIER COMMUNICATIONS CORP SERIES	8.50	04/01/2026	1,140,000	\$ 1,102,950	0.03%
PERU REPUBLIC OF	5.63	11/18/2050	916,000	\$ 1,101,490	0.03%
WEST CORP TERM LOAN	0.00	10/03/2024	1,090,881	\$ 1,100,273	0.03%
WYNN LAS VEGAS LLC/CORP SERIES 144A	5.25	05/15/2027	1,120,000	\$ 1,099,000	0.03%
US TREASURY N/B	3.50	02/15/2039	1,000,000	\$ 1,098,711	0.03%
T MOBILE USA INC	6.50	01/15/2026	1,032,000	\$ 1,096,500	0.03%
INTELSAT JACKSON	5.50	08/01/2023	1,355,000	\$ 1,090,775	0.03%
BRASKEM FINANCE LTD	6.45	02/03/2024	1,000,000	\$ 1,086,500	0.03%
SERBIA REPUBLIC OF SERIES REGS	7.25	09/28/2021	975,000	\$ 1,084,220	0.03%
LIONS GATE TERM LOAN	0.00	03/20/2025	1,080,000	\$ 1,080,896	0.03%
ELETSON HOLDINGS SERIES 144A	9.63	01/15/2022	2,015,000	\$ 1,078,025	0.03%
VIMPELCOM HOLDINGS SERIES 144A	4.95	06/16/2024	1,095,000	\$ 1,077,885	0.03%
CNTL AMR BOTTLING CORP SERIES REGS	5.75	01/31/2027	1,050,000	\$ 1,077,836	0.03%
GCP APPLIED TECHNOLOGIES SERIES 144A	5.50	04/15/2026	1,080,000	\$ 1,077,300	0.03%
WELLS FARGO & COMPANY SERIES MTN	4.75	12/07/2046	1,050,000	\$ 1,075,957	0.03%
FRONTIER COMMUNICATIONS CORP SERIES	11.00	09/15/2025	1,430,000	\$ 1,071,606	0.03%
UNITED MEXICAN STATES SERIES MTN	4.75	03/08/2044	1,100,000	\$ 1,069,750	0.03%
TIME WARNER CABLE INC	8.75	02/14/2019	1,020,000	\$ 1,068,088	0.03%
AMERICAN AIRLINES INC CLASS 2016-3 SERIE	3.25	04/15/2030	1,118,315	\$ 1,062,959	0.03%
CROATIA SERIES REGS	6.38	03/24/2021	975,000	\$ 1,053,688	0.03%
COVERIS HOLDINGS SA SERIES 144A	7.88	11/01/2019	1,050,000	\$ 1,052,625	0.03%
SCHLUMBERGER INV SERIES 144A	3.30	09/14/2021	1,045,000	\$ 1,050,740	0.03%
JPMORGAN CHASE & CO	3.96	11/15/2048	1,090,000	\$ 1,049,102	0.03%
PRESTIGE BRAND TERM LOAN	0.00	01/26/2024	1,040,182	\$ 1,042,044	0.03%

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POLARIS INTERMEDIATE SERIES 144A	8.50	12/01/2022	1,020,000	\$ 1,040,410	0.03%
REYNOLDS AMERICAN INC	5.85	08/15/2045	884,000	\$ 1,034,137	0.03%
PANAMA REPUBLIC OF	3.88	03/17/2028	1,025,000	\$ 1,032,688	0.03%
CEMEX SAB DE CV SERIES 144A	6.13	05/05/2025	990,000	\$ 1,029,798	0.03%
MHP SA SERIES 144A	7.75	05/10/2024	975,000	\$ 1,026,773	0.03%
ECOPETROL SA	7.38	09/18/2043	875,000	\$ 1,025,938	0.03%
ZIGGO BOND FINANCE BV SERIES 144A	6.00	01/15/2027	1,100,000	\$ 1,025,750	0.03%
GEORGIA POWER COMPANY	4.30	03/15/2043	1,000,000	\$ 1,021,771	0.03%
TUTOR PERINI CORP SERIES 144A	6.88	05/01/2025	990,000	\$ 1,019,700	0.03%
EXTRACTION OIL & GAS INC SERIES 144A	7.38	05/15/2024	975,000	\$ 1,018,875	0.03%
TREEHOUSE FOODS INC SERIES 144A	6.00	02/15/2024	1,010,000	\$ 1,016,313	0.03%
HOME DEPOT INC	3.90	06/15/2047	1,020,000	\$ 1,014,892	0.03%
MCDONALD'S CORP	2.10	12/07/2018	1,015,000	\$ 1,012,082	0.03%
BROOKSHIRE GROCERY CO	7.10	08/01/2019	977,266	\$ 1,010,621	0.03%
IRON MOUNTAIN INC SERIES 144A	4.38	06/01/2021	1,005,000	\$ 1,010,025	0.03%
EXTERRAN PARTNERS LP SERIES WI	6.00	10/01/2022	1,015,000	\$ 1,007,388	0.03%
GENERAL MOTORS CO SERIES WI	3.50	10/02/2018	1,004,000	\$ 1,005,470	0.03%
ALLIANCE RES OP FINANCE SERIES 144A	7.50	05/01/2025	955,000	\$ 1,002,750	0.03%
HBOS PLC SERIES EMTN	4.50	03/18/2030	700,000	\$ 1,001,679	0.03%
TRUST F 1401 SERIES 144A	5.25	12/15/2024	975,000	\$ 996,938	0.03%
MPLX LP	4.70	04/15/2048	1,020,000	\$ 993,580	0.03%
UBS GROUP AG	5.75		725,000	\$ 993,065	0.03%
WILDHORSE RESOURCE DEVELOPMENT SERI	6.88	02/01/2025	990,000	\$ 992,475	0.03%
GLOBAL PART/GLP FINANCE SERIES WI	7.00	06/15/2023	985,000	\$ 992,388	0.03%
INTESA SANPAOLO SPA SERIES EMTN	3.93	09/15/2026	750,000	\$ 991,166	0.03%
UNIT CORP	6.63	05/15/2021	990,000	\$ 990,000	0.03%
INGLES MARKETS INC	5.75	06/15/2023	990,000	\$ 989,703	0.03%
LIONS GATE CAP HLDGS LLC SERIES 144A	5.88	11/01/2024	950,000	\$ 985,625	0.03%
PHI INC SERIES WI	5.25	03/15/2019	1,005,000	\$ 984,970	0.03%
TENGIZCHEVROIL FIN CO IN SERIES 144A	4.00	08/15/2026	1,025,000	\$ 978,875	0.03%
LEVEL 3 FINANCING INC SERIES WI	5.13	05/01/2023	990,000	\$ 971,438	0.03%
CODELCO INC SERIES 144A	3.63	08/01/2027	1,000,000	\$ 971,290	0.03%
ALTICE SA SERIES 144A	7.75	05/15/2022	1,045,000	\$ 970,533	0.03%
UNITED AIR 2016-1 AA PTT SERIES AA	3.10	01/07/2030	1,007,692	\$ 970,378	0.03%
DOMINICAN REPUBLIC SERIES 144A	5.95	01/25/2027	925,000	\$ 966,625	0.03%
CONSOLIDATED ENERGY FIN SERIES 144A	6.75	10/15/2019	953,000	\$ 963,721	0.03%
AMERICAN INTERNATIONAL GROUP I	3.75	07/10/2025	975,000	\$ 960,067	0.03%

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SPRINGLEAF FINANCE CORP	6.88	03/15/2025	955,000	\$ 958,581	0.03%
WIDOPENWEST TERM LOAN	0.00	06/26/2022	954,569	\$ 957,910	0.03%
ENERGY TRANSFER EQUITY LP	5.88	01/15/2024	925,000	\$ 955,063	0.03%
ABBVIE INC	4.45	05/14/2046	960,000	\$ 954,693	0.03%
SUMMIT MIDSTREAM HOLDINGS LLC	5.75	04/15/2025	1,000,000	\$ 952,500	0.03%
MCCORMICK & CO INC	3.40	08/15/2027	995,000	\$ 952,272	0.03%
WELLS FARGO & CO	5.89		935,000	\$ 948,408	0.03%
LENNAR CORP	4.50	04/30/2024	961,000	\$ 941,780	0.03%
DAE FUNDING LLC SERIES 144A	4.50	08/01/2022	990,000	\$ 939,263	0.03%
AT&T INC	3.15	09/04/2036	750,000	\$ 936,435	0.03%
NOVA CHEMICALS CORP SERIES 144A	5.25	06/01/2027	980,000	\$ 931,000	0.03%
NEPTUNE FINCO CORP SERIES 144A	10.13	01/15/2023	835,000	\$ 926,850	0.03%
WHITING PETROLEUM CORP	5.75	03/15/2021	915,000	\$ 924,132	0.03%
CHUBB INA HOLDINGS INC	1.55	03/15/2028	750,000	\$ 923,900	0.03%
GRUMA SAB DE CV SERIES 144A	4.88	12/01/2024	891,000	\$ 922,185	0.03%
ALLISON TRANSMISSION INC SERIES 144A	5.00	10/01/2024	930,000	\$ 921,863	0.03%
ENERGY TRANSFER PARTNERS	5.30	04/15/2047	980,000	\$ 920,100	0.03%
DAE FUNDING LLC SERIES 144A	5.00	08/01/2024	970,000	\$ 917,863	0.03%
SPRINT NEXTEL CORP	6.00	11/15/2022	935,000	\$ 917,469	0.03%
WPX ENERGY INC	7.50	08/01/2020	856,000	\$ 915,920	0.03%
MASTEC INC	4.88	03/15/2023	925,000	\$ 915,750	0.03%
UNITED RENTALS NORTH AM	4.63	10/15/2025	940,000	\$ 914,150	0.03%
EQUINIX INC	5.88	01/15/2026	875,000	\$ 912,188	0.03%
PPL ELECTRIC UTILITIES	4.75	07/15/2043	800,000	\$ 909,500	0.02%
SABINE PASS LIQUEFATION SERIES 144A	4.20	03/15/2028	920,000	\$ 906,620	0.02%
MONSANTO CO	4.40	07/15/2044	925,000	\$ 899,650	0.02%
BANCO SANTANDER SA	6.25		700,000	\$ 896,192	0.02%
DJO FINANCE TERM LOAN	0.00	06/07/2020	885,914	\$ 889,608	0.02%
AMERICAN AXLE AND MANUFACTURI TERM	0.00	03/09/2024	877,665	\$ 881,509	0.02%
GULFPORT ENERGY CORP SERIES WI	6.38	05/15/2025	920,000	\$ 880,900	0.02%
WHITING PETROLEUM CORP SERIES WI	6.25	04/01/2023	870,000	\$ 880,875	0.02%
MULTIPLAN TERM LOAN B	0.00	05/25/2023	865,523	\$ 868,985	0.02%
SCIENTIFIC GAMES INTERNA SERIES 144A	5.00	10/15/2025	890,000	\$ 865,525	0.02%
NRG ENERGY INC	6.63	01/15/2027	845,000	\$ 864,013	0.02%
REYNOLDS GROUP HOLDINGS SERIES 144A	5.13	07/15/2023	855,000	\$ 863,294	0.02%
SOUTHERN CO	4.40	07/01/2046	858,000	\$ 858,800	0.02%
HILTON TERM LOAN	0.00	10/25/2023	853,043	\$ 857,146	0.02%

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SIGNODE INDUSTRIAL GROUP TERM B	0.00	04/09/2021	857,438	\$ 856,367	0.02%
IVORY COAST SERIES 144A	6.13	06/15/2033	900,000	\$ 855,216	0.02%
ELWOOD ENERGY LLC	8.16	07/05/2026	770,123	\$ 854,837	0.02%
SPRINT COMMUNICATIONS TERM LOAN	0.00	02/29/2024	850,358	\$ 850,001	0.02%
KINETICS CONCEPT KCI/USA SERIES 144A	7.88	02/15/2021	825,000	\$ 848,719	0.02%
DISCOVER BANK SERIES BKTN	3.10	06/04/2020	850,000	\$ 846,880	0.02%
ENCANA CORP	6.63	08/15/2037	695,000	\$ 841,392	0.02%
ANDEAVOR LOGIS LP CORP	4.25	12/01/2027	860,000	\$ 838,396	0.02%
DJO FINCO INC / DJO FINANCE LL SERIES 144	8.13	06/15/2021	835,000	\$ 837,088	0.02%
IRON MOUNTAIN US HLDNGS SERIES 144A	5.38	06/01/2026	875,000	\$ 836,719	0.02%
DISH DBS CORP	5.13	05/01/2020	830,000	\$ 829,046	0.02%
NEWELL BRANDS INC	3.85	04/01/2023	825,000	\$ 823,394	0.02%
DANA INCORPORATED	5.50	12/15/2024	810,000	\$ 822,150	0.02%
UKRAINE GOVERNMENT SERIES 144A	7.38	09/25/2032	850,000	\$ 819,400	0.02%
MSCI INC SERIES 144A	5.25	11/15/2024	800,000	\$ 816,800	0.02%
TENET HEALTHCARE CORP	8.13	04/01/2022	775,000	\$ 807,938	0.02%
HALCON RESOURCES CORP SERIES WI	6.75	02/15/2025	820,000	\$ 805,650	0.02%
LENNAR CORP	4.75	11/15/2022	800,000	\$ 805,000	0.02%
IRB HOLDING CORP SERIES 144A	6.75	02/15/2026	820,000	\$ 803,682	0.02%
STANDARD INDUSTRIES INC SERIES 144A	4.75	01/15/2028	850,000	\$ 799,808	0.02%
CONTINENTAL RESOURCES	4.50	04/15/2023	790,000	\$ 798,888	0.02%
LAMB WESTON HLD SERIES 144A	4.88	11/01/2026	805,000	\$ 797,956	0.02%
DOLLAR TREE TERM LOAN B2	0.00	07/06/2022	795,000	\$ 797,488	0.02%
ENCANA CORP	6.50	02/01/2038	660,000	\$ 797,378	0.02%
T MOBILE USA INC	4.00	04/15/2022	800,000	\$ 796,000	0.02%
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.25	06/01/2026	795,000	\$ 792,019	0.02%
SHIRE ACQ INV IRELAND DA	2.40	09/23/2021	820,000	\$ 791,728	0.02%
HUMANA INC	4.95	10/01/2044	750,000	\$ 790,228	0.02%
UNION PACIFIC CORP	4.38	11/15/2065	780,000	\$ 789,435	0.02%
TAYLOR MORRISON COMM/CON SERIES 144A	5.63	03/01/2024	785,000	\$ 784,765	0.02%
VEDANTA RESOURCES PLC SERIES 144A	6.38	07/30/2022	775,000	\$ 784,688	0.02%
QEP RESOURCES INC	5.25	05/01/2023	815,000	\$ 784,470	0.02%
KUWAIT INTL BOND SERIES 144A	3.50	03/20/2027	800,000	\$ 784,134	0.02%
B&G FOODS TERM LOAN	0.00	11/02/2022	778,582	\$ 782,716	0.02%
HESS INF PART FIN CORP SERIES 144A	5.63	02/15/2026	795,000	\$ 781,088	0.02%
JAGUAR LAND ROVER PLC SERIES 144A	4.50	10/01/2027	825,000	\$ 776,531	0.02%
BOMBARDIER INC SERIES 144A	7.50	12/01/2024	750,000	\$ 776,250	0.02%

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YUM BRANDS TERM LOAN	0.00	06/16/2023	774,099	\$ 775,555	0.02%	
BMC STOCK HOLDINGS INC SERIES 144A	5.50	10/01/2024	775,000	\$ 775,000	0.02%	
GOLDMAN SACHS GROUP INC SERIES EMTN	2.00	07/27/2023	600,000	\$ 774,029	0.02%	
ACELITY TERM LOAN	0.00	02/01/2024	769,188	\$ 772,072	0.02%	
EQUATE PETROCHEMICAL BV SERIES 144A	3.00	03/03/2022	800,000	\$ 772,000	0.02%	
MCAFFEE TERM LOAN	0.00	09/29/2024	757,135	\$ 764,389	0.02%	
MICROSOFT CORP	3.30	02/06/2027	760,000	\$ 754,505	0.02%	
UNITY MEDIA TERM LOAN	0.00	09/30/2025	750,000	\$ 748,125	0.02%	
NABORS INDUSTRIES INC SERIES 144A	5.75	02/01/2025	790,000	\$ 745,563	0.02%	
CVS CAREMARK CORP SERIES 144A	7.51	01/10/2032	628,838	\$ 745,275	0.02%	
DP WORLD	6.85	07/02/2037	610,000	\$ 740,723	0.02%	
HILL-ROM HOLDINGS INC SERIES 144A	5.75	09/01/2023	715,000	\$ 740,025	0.02%	
EP ENER EVEREST ACQ FIN SERIES 144A	9.38	05/01/2024	1,035,000	\$ 736,144	0.02%	
ULTRA RESOURCES INC SERIES 144A	6.88	04/15/2022	845,000	\$ 735,150	0.02%	
CONSTELLIUM NV SERIES 144A	6.63	03/01/2025	725,000	\$ 734,063	0.02%	
EPICOR SOFTWARE CORP	9.94	06/30/2023	719,000	\$ 732,949	0.02%	
MICROSOFT CORP	4.45	11/03/2045	660,000	\$ 730,662	0.02%	
CODELCO INC SERIES 144A	4.50	09/16/2025	700,000	\$ 729,070	0.02%	
ALLERGAN FUNDING SCS SERIES 7Y	1.25	06/01/2024	600,000	\$ 726,739	0.02%	
ICAHN ENTERPRISES FIN SERIES WI	6.38	12/15/2025	715,000	\$ 718,575	0.02%	
SPRINT CAPITAL CORP	6.90	05/01/2019	695,000	\$ 715,850	0.02%	
TRANSPRTDRA DE GAS INTL REGS	5.70	03/20/2022	700,000	\$ 710,500	0.02%	
NRG ENERGY INC SERIES WI	7.25	05/15/2026	670,000	\$ 708,726	0.02%	
AMERICAN INTERNATIONAL GROUP I	3.90	04/01/2026	715,000	\$ 707,658	0.02%	
TELECOM ITALIA SPA SERIES 144A	5.30	05/30/2024	695,000	\$ 707,163	0.02%	
INTERNATIONAL GAME TECH SERIES 144A	6.50	02/15/2025	660,000	\$ 707,025	0.02%	
EP ENER/EVEREST ACQ FIN SERIES 144A	8.00	11/29/2024	700,000	\$ 703,500	0.02%	
ASSUREDPARTNERS INC SERIES 144A	7.00	08/15/2025	705,000	\$ 696,188	0.02%	
PETSMART INC SERIES 144A	5.88	06/01/2025	960,000	\$ 693,600	0.02%	
MYRIAD INT HOLDING BV SERIES 144A	5.50	07/21/2025	650,000	\$ 689,202	0.02%	
AT&T INC	5.15	02/14/2050	680,000	\$ 686,916	0.02%	
BAT CAPITAL CORP SERIES 144A	4.39	08/15/2037	690,000	\$ 685,584	0.02%	
CREDIT SUISSE	5.75	09/18/2025	500,000	\$ 685,474	0.02%	
MORGAN STANLEY SERIES GMTN	1.88	04/27/2027	550,000	\$ 685,325	0.02%	
LISTRINDO CAPITAL BV SERIES 144A	4.95	09/14/2026	725,000	\$ 685,125	0.02%	
BECTON DICKINSON AND CO	1.00	12/15/2022	550,000	\$ 678,934	0.02%	
OLYMPUS MERGER SUB INC SERIES 144A	8.50	10/15/2025	700,000	\$ 677,250	0.02%	

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OOREDOO INTERNATIONAL FI SERIES REGS	3.88	01/31/2028	700,000	\$ 673,890	0.02%
KAZAKHSTAN TEMIR ZHOLY SERIES 144A	4.85	11/17/2027	675,000	\$ 672,496	0.02%
SAPPI PAPIER HOLDING AG SERIES 144A	7.50	06/15/2032	625,000	\$ 670,313	0.02%
GENERAL ELEC CAP CORP	5.30	02/11/2021	636,000	\$ 666,908	0.02%
CENTENE CORP SERIES WI	6.13	02/15/2024	635,000	\$ 660,845	0.02%
VIRGINIA ELEC & POWER CO SERIES D	4.65	08/15/2043	605,000	\$ 658,084	0.02%
CORP LINDLEY SA SERIES 144A	6.75	11/23/2021	613,000	\$ 657,443	0.02%
KINDER MORGAN INC	5.05	02/15/2046	670,000	\$ 655,609	0.02%
AT&T INC	5.15	03/15/2042	635,000	\$ 654,218	0.02%
REYNOLDS TERM LOAN	0.00	02/05/2023	648,434	\$ 651,442	0.02%
GILEAD SCIENCES INC	2.50	09/01/2023	675,000	\$ 650,600	0.02%
DYNEGY TERM LOAN	0.00	02/07/2024	644,376	\$ 648,030	0.02%
UNITED TECHNOLOGIES CORP	5.40	05/01/2035	565,000	\$ 644,458	0.02%
SEVEN GENERATIONS ENERGY SERIES 144A	5.38	09/30/2025	670,000	\$ 639,850	0.02%
SUNOCO LP FINANCE CORP SERIES 144A	5.50	02/15/2026	660,000	\$ 636,900	0.02%
VALEANT PHARMACEUTICALS INTERN SERIE	5.50	11/01/2025	650,000	\$ 632,775	0.02%
ROYAL BK SCOTLND GRP PLC SERIES EMTN	3.63	03/25/2024	500,000	\$ 631,800	0.02%
TYCO ELECTRONICS GROUP S	1.10	03/01/2023	500,000	\$ 631,712	0.02%
RABOBANK NEDERLAND	5.50		475,000	\$ 630,183	0.02%
NOVOLEX TERM LOAN	0.00	12/29/2023	625,275	\$ 627,914	0.02%
AK STEEL CORP	6.38	10/15/2025	665,000	\$ 626,763	0.02%
SVENSKA HANDELSBANKEN AB	2.66	01/15/2024	500,000	\$ 626,652	0.02%
DOLLAR TREE INC SERIES WI	5.75	03/01/2023	599,000	\$ 625,251	0.02%
RADIATE HOLDCO FINANCE SERIES 144A	6.88	02/15/2023	645,000	\$ 624,038	0.02%
DISH DBS CORP SERIES WI	7.75	07/01/2026	665,000	\$ 623,604	0.02%
DAVITA	0.00	06/24/2021	614,222	\$ 619,216	0.02%
BLUE CUBE SPINCO INC SERIES WI	9.75	10/15/2023	540,000	\$ 619,137	0.02%
BAT INTL FINANCE PLC SERIES EMTN	2.25	01/16/2030	500,000	\$ 617,408	0.02%
DORIC NIMROD AIR SERIES 144A	6.50	05/30/2021	608,343	\$ 617,233	0.02%
ALERIS INTERNATIONAL INC	7.88	11/01/2020	625,000	\$ 615,625	0.02%
BERRY PLASTICS TERM LOAN	0.00	10/01/2022	607,759	\$ 610,421	0.02%
JC PENNEY TERM LOAN	0.00	06/10/2023	623,157	\$ 609,236	0.02%
ACADIA HEALTHCARE TERM LOAN	0.00	02/16/2023	604,047	\$ 608,831	0.02%
CSC HOLDINGS LLC SERIES 144A	5.50	04/15/2027	635,000	\$ 608,013	0.02%
GLENCORE FUNDING LLC SERIES 144A	3.00	10/27/2022	630,000	\$ 607,667	0.02%
CVS HEALTH CORP	4.30	03/25/2028	605,000	\$ 607,578	0.02%
ADANI TRANSMISSION LTD SERIES 144A	4.00	08/03/2026	650,000	\$ 605,077	0.02%

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CLEAN HARBORS INC	5.13	06/01/2021	595,000	\$ 602,438	0.02%
CENTENE CORP	4.75	05/15/2022	595,000	\$ 602,438	0.02%
ARD FINANCE SA SERIES WI	7.13	09/15/2023	580,000	\$ 601,025	0.02%
LEVEL 3 FINANCING INC SERIES WI	5.38	01/15/2024	615,000	\$ 599,244	0.02%
CVS CAREMARK CORP	4.13	05/15/2021	585,000	\$ 597,996	0.02%
21ST CENTURY FOX AMERICA	6.15	02/15/2041	475,000	\$ 597,730	0.02%
WMG ACQUISITION CORP SERIES 144A	5.00	08/01/2023	595,000	\$ 595,744	0.02%
MGM GROWTH TERM LOAN	0.00	03/25/2025	594,449	\$ 595,656	0.02%
KAZAKHSTAN REPUBLIC OF SERIES REGS	5.13	07/21/2025	550,000	\$ 595,653	0.02%
JAMAICA GOVT OF	7.88	07/28/2045	500,000	\$ 595,500	0.02%
MICRON TERM LOAN	0.00	04/26/2022	590,506	\$ 594,014	0.02%
PENN NATIONAL GAMING INC SERIES 144A	5.63	01/15/2027	615,000	\$ 592,891	0.02%
ABC SUPPLY CO INC SERIES 144A	5.75	12/15/2023	575,000	\$ 590,813	0.02%
TRANSDIGM TERM LOAN	0.00	06/09/2023	588,521	\$ 589,993	0.02%
FIRST DATA TERM LOAN	0.00	07/10/2022	586,363	\$ 587,154	0.02%
SEQUA TERM LOAN	0.00	11/28/2021	578,045	\$ 584,791	0.02%
MICHAELS STORES TERM LOAN	0.00	01/28/2023	577,976	\$ 580,508	0.02%
FREDDIE MAC	6.25	07/15/2032	426,000	\$ 580,428	0.02%
CSC HOLDINGS TERM LOAN	0.00	01/12/2026	580,000	\$ 579,820	0.02%
CNH INDUSTRIAL CAPITAL L	4.88	04/01/2021	560,000	\$ 576,100	0.02%
PEPSICO INC	4.45	04/14/2046	535,000	\$ 575,438	0.02%
BEACON ROOFING SUPPLY TERM LOAN	0.00	01/02/2025	570,000	\$ 572,445	0.02%
APPLE INC	0.88	05/24/2025	460,000	\$ 567,821	0.02%
GRUPO TELEVISIA SA	5.00	05/13/2045	600,000	\$ 563,778	0.02%
LOWES COS INC	3.10	05/03/2027	585,000	\$ 563,534	0.02%
PLATFORM SPECIALTY PROD SERIES 144A	5.88	12/01/2025	575,000	\$ 562,063	0.02%
PRESTIGE BRANDS INC SERIES 144A	6.38	03/01/2024	545,000	\$ 558,625	0.02%
USA COMPRESSION PARTNERS SERIES 144A	6.88	04/01/2026	550,000	\$ 558,250	0.02%
OASIS PETROLEUM INC	6.88	03/15/2022	550,000	\$ 557,832	0.02%
HCA INC	4.75	05/01/2023	550,000	\$ 556,188	0.02%
A SCHULMAN INC TERM LOAN B	0.00	05/11/2022	551,370	\$ 551,370	0.02%
TELECOM ITALIA FIN SA SERIES EMTN	7.75	01/24/2033	300,000	\$ 549,745	0.02%
ALTICE FINANCING TERM LOAN	0.00	06/22/2025	560,389	\$ 548,481	0.02%
ZIMMER BIOMET HOLDINGS	2.43	12/13/2026	425,000	\$ 545,859	0.01%
AMERICAN INTERNATIONAL GROUP I	3.88	01/15/2035	585,000	\$ 545,611	0.01%
NRG ENERGY INC SERIES 144A	5.75	01/15/2028	555,000	\$ 542,513	0.01%
WIND TRE SPA	5.00	01/20/2026	640,000	\$ 542,157	0.01%

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ELECTRICITE DE FRANCE SERIES 144A	2.35	10/13/2020	550,000	\$ 540,891	0.01%
LENNAR CORP	4.88	12/15/2023	535,000	\$ 537,060	0.01%
ISTAR INC	5.25	09/15/2022	555,000	\$ 536,963	0.01%
HCA INC	4.50	02/15/2027	555,000	\$ 535,575	0.01%
CONSTELLIUM NV SERIES 144A	5.88	02/15/2026	540,000	\$ 531,900	0.01%
HCA HEALTHCARE INC	6.25	02/15/2021	505,000	\$ 530,250	0.01%
CSX CORP	3.70	10/30/2020	520,000	\$ 528,952	0.01%
ABU DHABI NATIONAL ENERG SERIES 144A	4.38	06/22/2026	525,000	\$ 523,163	0.01%
AK STEEL CORP	7.50	07/15/2023	495,000	\$ 522,225	0.01%
CIT GROUP INC SERIES A	5.80		520,000	\$ 520,000	0.01%
CCO HLDGS LLC/CAP CORP	5.25	09/30/2022	510,000	\$ 517,655	0.01%
ELECTRICITE DE FRANCE SA SERIES EMTN	4.25		400,000	\$ 517,152	0.01%
AMERICA MOVIL SAB DE CV	5.00	03/30/2020	500,000	\$ 516,054	0.01%
ILFC E-CAPITAL TRUST SERIES 144A	4.89	12/21/2065	525,000	\$ 513,188	0.01%
LENNAR CORP SERIES 144A	4.75	11/29/2027	530,000	\$ 507,475	0.01%
MGM RESORTS INTERNATIONAL	6.63	12/15/2021	470,000	\$ 504,517	0.01%
CHEVRON CORP	1.99	03/03/2020	510,000	\$ 504,235	0.01%
PETROLEOS MEXICANOS SERIES WI	6.75	09/21/2047	497,000	\$ 502,904	0.01%
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	06/15/2027	525,000	\$ 501,375	0.01%
ISTAR INC	4.63	09/15/2020	500,000	\$ 500,625	0.01%
BANQUE OUEST AFRICAINE D SERIES 144A	5.00	07/27/2027	500,000	\$ 497,500	0.01%
XL CAPITAL LTD SERIES E HYB	4.18		500,000	\$ 496,250	0.01%
AK STEEL CORP	7.00	03/15/2027	505,000	\$ 493,638	0.01%
ALLY FINANCIAL	3.25	11/05/2018	490,000	\$ 490,613	0.01%
KRAFT HEINZ FOODS CO SERIES WI	4.38	06/01/2046	535,000	\$ 490,587	0.01%
TENET HEALTHCARE CORP SERIES 144A	7.50	01/01/2022	465,000	\$ 489,994	0.01%
EXELON CORP	4.45	04/15/2046	480,000	\$ 489,631	0.01%
EXXON MOBIL CORP	2.22	03/01/2021	495,000	\$ 487,627	0.01%
COCA-COLA ICECEK AS SERIES 144A	4.22	09/19/2024	500,000	\$ 485,782	0.01%
ALERIS INTERNATIONAL INC SERIES 144A	9.50	04/01/2021	465,000	\$ 484,763	0.01%
WEATHERFORD BERMUDA	8.25	06/15/2023	555,000	\$ 483,943	0.01%
NOVA CHEMICALS CORP SERIES 144A	5.25	08/01/2023	480,000	\$ 483,000	0.01%
SANCHEZ ENERGY CORP SERIES 144A	7.25	02/15/2023	480,000	\$ 482,400	0.01%
US TREASURY N/B	2.13	12/31/2021	488,000	\$ 481,881	0.01%
TIME WARNER INC	3.60	07/15/2025	495,000	\$ 481,675	0.01%
VECTOR GROUP LTD SERIES 144A	6.13	02/01/2025	480,000	\$ 480,000	0.01%
21ST CENTURY FOX AMERICA SERIES WI	4.75	09/15/2044	445,000	\$ 479,585	0.01%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
CROWN AMER CAP CORP V SERIES 144A	4.25	09/30/2026	515,000	\$ 476,375	0.01%
MEDTRONIC INC SERIES WI	2.50	03/15/2020	475,000	\$ 472,405	0.01%
RADIATE HOLDCO FINANCE SERIES 144A	6.63	02/15/2025	510,000	\$ 469,200	0.01%
PIONEER NATURAL RESOURCES CO	3.45	01/15/2021	465,000	\$ 467,894	0.01%
TENET HEALTHCARE CORP	6.00	10/01/2020	450,000	\$ 465,188	0.01%
CNTL AMR BOTTLING CORP SERIES 144A	5.75	01/31/2027	450,000	\$ 461,930	0.01%
ISTAR INC	6.50	07/01/2021	450,000	\$ 459,563	0.01%
AMC NETWORKS INC	5.00	04/01/2024	465,000	\$ 459,499	0.01%
SPRINT CORP	7.63	03/01/2026	470,000	\$ 458,579	0.01%
WPX ENERGY INC	5.25	09/15/2024	465,000	\$ 458,025	0.01%
HOME DEPOT INC	5.88	12/16/2036	355,000	\$ 456,207	0.01%
AMER AIRLN 13-1 B PASS T SERIES 2013-1 CL	5.63	01/15/2021	443,580	\$ 454,980	0.01%
GENERAL ELECTRIC CO	2.70	10/09/2022	465,000	\$ 450,923	0.01%
SPRINGLEAF FINANCE CORP	5.25	12/15/2019	435,000	\$ 443,700	0.01%
AMERICAN TOWER CORP	3.60	01/15/2028	465,000	\$ 441,499	0.01%
BANK OF AMERICA CORP SERIES EMTN	1.78	05/04/2027	350,000	\$ 440,625	0.01%
VIRGIN MEDIA SECURED FIN SERIES 144A	5.25	01/15/2026	455,000	\$ 437,938	0.01%
CIT GROUP INC	3.88	02/19/2019	435,000	\$ 437,610	0.01%
CLAIRE'S STORES INC SERIES 144A	9.00	03/15/2019	757,000	\$ 437,168	0.01%
EXXON MOBIL CORP	4.11	03/01/2046	415,000	\$ 436,003	0.01%
CIT GROUP INC	6.13	03/09/2028	420,000	\$ 435,750	0.01%
SCIENTIFIC GAMES INC SERIES WI	10.00	12/01/2022	400,000	\$ 430,750	0.01%
COMCAST CORP	4.60	08/15/2045	415,000	\$ 430,043	0.01%
ALLY FINANCIAL	4.75	09/10/2018	425,000	\$ 428,273	0.01%
GENERAL ELECTRIC CO	1.25	05/26/2023	340,000	\$ 427,829	0.01%
CLEVELAND CLIFFS INC SERIES 144A	4.88	01/15/2024	440,000	\$ 426,800	0.01%
DISCOVERY COMMUNICATIONS	1.90	03/19/2027	350,000	\$ 425,284	0.01%
ALTRIA GROUP INC	4.00	01/31/2024	415,000	\$ 424,090	0.01%
WEATHERFORD INTL LTD	4.50	04/15/2022	515,000	\$ 421,013	0.01%
BARRICK NA FINANCE LLC	5.75	05/01/2043	360,000	\$ 419,208	0.01%
BANK OF AMERICA CORP	5.88	02/07/2042	335,000	\$ 417,913	0.01%
EXELON CORP SERIES WI	5.10	06/15/2045	375,000	\$ 417,843	0.01%
SES SA	4.63		325,000	\$ 415,689	0.01%
AVOLON HOLDINGS FNDG LTD SERIES 144A	5.50	01/15/2023	420,000	\$ 414,884	0.01%
CELGENE CORP	5.25	08/15/2043	380,000	\$ 414,058	0.01%
IMPERIAL TOBACCO FINANCE SERIES EMTN	4.88	06/07/2032	250,000	\$ 412,399	0.01%
BOMBARDIER INC SERIES 144A	6.13	01/15/2023	410,000	\$ 408,971	0.01%

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CORP FINANCIERA DE DESAR SERIES 144A	4.75	07/15/2025	400,000	\$ 407,000	0.01%
CIT GROUP INC	4.13	03/09/2021	400,000	\$ 402,000	0.01%
ARDAGH PKG FIN/MP HD USA SERIES 144A	4.63	05/15/2023	400,000	\$ 401,500	0.01%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.88	06/15/2021	390,000	\$ 400,725	0.01%
GOLDMAN SACHS GROUP INC	6.25	02/01/2041	315,000	\$ 399,426	0.01%
ENDEAVOR ENERGY RESOURCES LP SERIES	5.50	01/30/2026	400,000	\$ 398,000	0.01%
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	01/15/2025	410,000	\$ 396,675	0.01%
COOPERATIEVE RABOBANK UA SERIES EMTN	4.63	05/23/2029	250,000	\$ 395,225	0.01%
JBS USA LLC JBS USA FINA SERIES 144A	7.25	06/01/2021	390,000	\$ 392,925	0.01%
JBS USA LLC JBS USA FINA SERIES 144A	5.75	06/15/2025	420,000	\$ 391,650	0.01%
ALTICE US FINANCE I CORP SERIES 144A	5.50	05/15/2026	400,000	\$ 390,960	0.01%
ONCOR ELECTRIC DELIVERY	5.25	09/30/2040	325,000	\$ 388,340	0.01%
CCO HLDGS LLC/CAP CORP SERIES 144A	5.75	02/15/2026	390,000	\$ 388,054	0.01%
NMG FINCO PLC SERIES 144A	5.75	08/01/2022	385,000	\$ 387,406	0.01%
AMERICAN CAMPUS CMNTYS	3.35	10/01/2020	385,000	\$ 385,466	0.01%
SAUDI INTERNATIONAL BOND SERIES REGS	2.38	10/26/2021	400,000	\$ 385,200	0.01%
UNITED RENTALS NORTH AM	5.75	11/15/2024	370,000	\$ 385,189	0.01%
T MOBILE USA INC	4.50	02/01/2026	400,000	\$ 384,000	0.01%
BAT INTL FINANCE PLC SERIES EMTN	6.00	11/24/2034	200,000	\$ 383,013	0.01%
VIRGIN MEDIA FINANCE SERIES 144 A	5.75	01/15/2025	400,000	\$ 383,000	0.01%
CARRIZO OIL & GAS INC	8.25	07/15/2025	365,000	\$ 382,338	0.01%
MEREDITH TERM LOAN	0.00	01/18/2025	380,000	\$ 382,090	0.01%
KINDER MORGAN INC DELAWA	2.25	03/16/2027	300,000	\$ 381,337	0.01%
OI EUROPEAN GROUP BV SERIES 144A	4.00	03/15/2023	400,000	\$ 381,000	0.01%
BBVA SUB CAPITAL UNIPERS	3.50	04/11/2024	300,000	\$ 380,922	0.01%
ELDORADO RESORTS INC SERIES 144A	6.00	04/01/2025	375,000	\$ 380,625	0.01%
PACIFICORP	6.25	10/15/2037	290,000	\$ 380,550	0.01%
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2027	400,000	\$ 379,760	0.01%
ALIBABA GROUP HOLDING LTD	4.00	12/06/2037	400,000	\$ 378,484	0.01%
PACIFIC GAS & ELECTRIC	4.45	04/15/2042	380,000	\$ 378,075	0.01%
T MOBILE USA INC	6.50	01/15/2024	360,000	\$ 377,100	0.01%
ELECTRICITE DE FRANCE SA SERIES EMTN	4.63	09/11/2024	250,000	\$ 376,809	0.01%
MORGAN STANLEY SERIES GMTN	2.63	03/09/2027	270,000	\$ 374,549	0.01%
BOYNE USA INC SERIES 144A	7.25	05/01/2025	360,000	\$ 369,450	0.01%
ONEOK PARTNERS LP	4.90	03/15/2025	350,000	\$ 365,354	0.01%
EQUATE PETROCHEMICAL BV SERIES REGS	3.00	03/03/2022	375,000	\$ 361,875	0.01%
SUAM FINANCE BV SERIES 144A	4.88	04/17/2024	350,000	\$ 361,375	0.01%

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GLP CAPITAL LP / FIN II	4.38	04/15/2021	360,000	\$ 360,900	0.01%
TREEHOUSE FOODS INC	4.88	03/15/2022	355,000	\$ 353,669	0.01%
JELD WEN INC SERIES 144A	4.63	12/15/2025	370,000	\$ 352,425	0.01%
US TREASURY N/B	2.50	02/15/2045	385,000	\$ 351,538	0.01%
NAVIOS MARITIME PARTNERS TERM LOAN	0.00	09/14/2020	348,861	\$ 351,042	0.01%
ZIMMER BIOMET HOLDINGS INC	3.15	04/01/2022	355,000	\$ 349,912	0.01%
KB HOME	7.00	12/15/2021	326,000	\$ 349,228	0.01%
HYUNDAI CAPITAL AMERICA SERIES 144A	2.55	02/06/2019	350,000	\$ 349,035	0.01%
T MOBILE USA INC	6.00	04/15/2024	335,000	\$ 348,936	0.01%
FEDEX CORP	1.00	01/11/2023	275,000	\$ 343,951	0.01%
PACIFICORP	4.10	02/01/2042	335,000	\$ 343,906	0.01%
PACIFICORP	3.85	06/15/2021	332,000	\$ 340,356	0.01%
UBS AG SERIES EMTN	4.75	02/12/2026	250,000	\$ 338,209	0.01%
J2 CLOUD LLC GLOBAL INC SERIES 144A	6.00	07/15/2025	330,000	\$ 337,838	0.01%
AEGON NV SERIES EMTN	4.00	04/25/2044	250,000	\$ 337,437	0.01%
UNION PACIFIC CORP	3.75	03/15/2024	330,000	\$ 337,074	0.01%
NORTHWEST ACQ DOMINION SERIES 144A	7.13	11/01/2022	330,000	\$ 336,600	0.01%
TELECOM ITALIA CAPITAL	6.38	11/15/2033	310,000	\$ 336,350	0.01%
AMERICAN CAMPUS COMMUNITIES OP	4.13	07/01/2024	335,000	\$ 336,140	0.01%
US TREASURY N/B	2.00	05/31/2021	340,000	\$ 335,577	0.01%
RBS GLOBAL & REXNORD COR SERIES 144A	4.88	12/15/2025	345,000	\$ 334,650	0.01%
FEDERATED DEPT STORES INC	6.90	04/01/2029	310,000	\$ 333,530	0.01%
COOPERATIEVE CENTRALE RAIFFEIS	4.38	08/04/2025	330,000	\$ 333,316	0.01%
WMG ACQUISITION CORP SERIES 144A	4.88	11/01/2024	335,000	\$ 332,488	0.01%
BURLINGTON NORTHERN SANTA FE	5.40	06/01/2041	280,000	\$ 332,468	0.01%
BPCE SA	5.25	04/16/2029	200,000	\$ 330,984	0.01%
LLOYDS BANKING GROUP PLC	7.00		225,000	\$ 330,319	0.01%
WEATHERFORD BERMUDA SERIES WI	9.88	02/15/2024	360,000	\$ 328,500	0.01%
MALLINCKRODT FIN SB SERIES 144A	4.88	04/15/2020	345,000	\$ 327,750	0.01%
INDIANTOWN COGENERATION SERIES A 10	9.77	12/15/2020	310,667	\$ 326,685	0.01%
BLACKSTONE HOLDINGS FINA SERIES REGS	2.00	05/19/2025	250,000	\$ 326,255	0.01%
TIME WARNER INC	1.95	09/15/2023	250,000	\$ 325,899	0.01%
SKANDINAVISKA ENSKILDA SERIES GMTN	2.50	05/28/2026	250,000	\$ 324,388	0.01%
FEDEX CORP	5.10	01/15/2044	295,000	\$ 323,841	0.01%
GMS TERM LOAN	0.00	04/01/2023	321,981	\$ 323,324	0.01%
LOCKHEED MARTIN CORP	2.50	11/23/2020	325,000	\$ 322,028	0.01%
HSBC HOLDINGS PLC	6.50	05/02/2036	260,000	\$ 321,850	0.01%

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LOWES COMPANIES INC	4.05	05/03/2047	325,000	\$ 320,422	0.01%
NGL ENRGY PART LP/FIN CO SERIES WI	6.88	10/15/2021	320,000	\$ 319,200	0.01%
ALABAMA POWER CO	3.85	12/01/2042	320,000	\$ 319,046	0.01%
COMCAST CORP	4.00	03/01/2048	335,000	\$ 317,052	0.01%
PROLOGIS LP	1.38	10/07/2020	250,000	\$ 316,384	0.01%
ANHEUSER BUSH INBEV SERIES EMTN	4.00	09/24/2025	200,000	\$ 314,862	0.01%
CRH AMERICA FINANCE INC SERIES 144A	4.50	04/04/2048	315,000	\$ 313,876	0.01%
CENTENE CORP SERIES WI	5.63	02/15/2021	305,000	\$ 313,388	0.01%
CONCHO RESOURCES INC	4.88	10/01/2047	295,000	\$ 313,106	0.01%
TYCO ELECTRONICS GROUP SA	2.38	12/17/2018	310,000	\$ 309,209	0.01%
CROWN TERM LOAN	0.00	01/19/2025	305,000	\$ 307,620	0.01%
ARAB REPUBLIC OF EGYPT SERIES REGS	5.75	04/29/2020	300,000	\$ 307,281	0.01%
ENERGY TRANSFER PARTNERS	5.15	03/15/2045	335,000	\$ 306,144	0.01%
APPLE INC	4.25	02/09/2047	295,000	\$ 305,648	0.01%
PARK-OHIO INDUSTRIES INC SERIES 144A	6.63	04/15/2027	295,000	\$ 305,325	0.01%
SANTANDER UK GROUP HLDGS	7.38		200,000	\$ 305,179	0.01%
BAT INTL FINANCE PLC SERIES EMTN	0.88	10/13/2023	250,000	\$ 305,125	0.01%
UNITED RENTALS NORTH AM	4.88	01/15/2028	315,000	\$ 303,975	0.01%
VALE OVERSEAS LIMITED	6.88	11/10/2039	255,000	\$ 302,175	0.01%
CONTINENTAL RESOURCES	5.00	09/15/2022	295,000	\$ 299,056	0.01%
ENERGY TRANSFER PARTNERS	6.70	07/01/2018	295,000	\$ 298,083	0.01%
VALEANT PHARMACEUTICALS INTERN SERIE	5.63	12/01/2021	310,000	\$ 296,050	0.01%
MEDTRONIC INC SERIES WI	4.63	03/15/2045	270,000	\$ 295,529	0.01%
BANK OF AMERICA CORP SERIES EMTN	7.00	07/31/2028	150,000	\$ 291,621	0.01%
JC PENNEY CO INC SERIES 144A	8.63	03/15/2025	310,000	\$ 291,400	0.01%
PERNOD-RICHARD SA SERIES 144A	5.75	04/07/2021	270,000	\$ 289,614	0.01%
BARRICK GOLD CORP	5.25	04/01/2042	265,000	\$ 288,683	0.01%
BANCO DE CREDITO DEL PER SERIES 144A	4.25	04/01/2023	275,000	\$ 280,063	0.01%
PHILIP MORRIS INTERNATIONAL	4.38	11/15/2041	275,000	\$ 279,323	0.01%
AK STEEL CORP	7.63	10/01/2021	270,000	\$ 276,750	0.01%
SHELL INTERNATIONAL FIN	4.38	05/11/2045	260,000	\$ 276,303	0.01%
FIRSTENERGY CORP	7.38	11/15/2031	210,000	\$ 276,219	0.01%
CVS CAREMARK CORP	4.88	07/20/2035	265,000	\$ 274,975	0.01%
UNITED TECHNOLOGIES CORP	4.50	06/01/2042	270,000	\$ 274,265	0.01%
POST HOLDINGS INC SERIES 144A	5.75	03/01/2027	275,000	\$ 273,625	0.01%
ANADARKO PETROLEUM CORP	4.50	07/15/2044	285,000	\$ 273,524	0.01%
TECK RESOURCES LIMITED	3.75	02/01/2023	280,000	\$ 269,136	0.01%

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DOLPHIN ENERGY LTD REGS	5.50	12/15/2021	250,000	\$ 265,883	0.01%
GOLDMAN SACHS GROUP INC SERIES EMTN	2.50	10/18/2021	200,000	\$ 263,605	0.01%
DISCOVERY COMMUNICATIONS	2.38	03/07/2022	200,000	\$ 263,322	0.01%
ANADARKO PETROLEUM CORP	3.45	07/15/2024	270,000	\$ 262,127	0.01%
FORTIS INC SERIES 144A	2.10	10/04/2021	270,000	\$ 258,107	0.01%
MARATHON PETROLEUM CORP	4.75	09/15/2044	256,000	\$ 257,344	0.01%
AT&T INC	4.35	06/15/2045	281,000	\$ 256,786	0.01%
VIRGIN MEDIA FINANCE SERIES 144A	6.00	10/15/2024	255,000	\$ 252,450	0.01%
CORP LINDLEY SA	6.75	11/23/2021	234,000	\$ 250,965	0.01%
XCEL ENERGY INC	2.40	03/15/2021	255,000	\$ 250,099	0.01%
CONSOLIDATED ENERGY FIN SERIES 144A	5.87	06/15/2022	250,000	\$ 249,913	0.01%
COX COMMUNICATIONS INC SERIES 144A	3.15	08/15/2024	260,000	\$ 249,344	0.01%
ANGUS CHEMICAL TERM LOAN	0.00	02/02/2022	248,893	\$ 249,099	0.01%
ALIBABA GROUP HOLDING LTD SERIES WI	3.60	11/28/2024	250,000	\$ 248,071	0.01%
DCP MIDSTREAM LLC SERIES 144A	9.75	03/15/2019	235,000	\$ 247,925	0.01%
MOLSON COORS BREWING CO	1.25	07/15/2024	200,000	\$ 246,175	0.01%
VISA INC	2.20	12/14/2020	250,000	\$ 246,050	0.01%
RABOBANK NEDERLAND SERIES EMTN	5.25	09/14/2027	150,000	\$ 245,389	0.01%
EAGLE II ACQUISITION CO LLC TERM LOAN	0.00	04/17/2024	244,136	\$ 244,747	0.01%
NEPTUNE FINCO CORP SERIES 144A	6.63	10/15/2025	235,000	\$ 242,638	0.01%
ARCELORMITTAL SA	5.75	03/01/2021	230,000	\$ 242,075	0.01%
CNO FINANCIAL GROUP INC	4.50	05/30/2020	240,000	\$ 241,500	0.01%
WELLTOWER INC	4.50	12/01/2034	150,000	\$ 240,013	0.01%
TELECOM ITALIA SPA SERIES EMTN	5.88	05/19/2023	150,000	\$ 239,432	0.01%
TECK RESOURCES LIMITED SERIES 144A	8.50	06/01/2024	215,000	\$ 238,908	0.01%
ANIXTER INC	5.13	10/01/2021	230,000	\$ 235,750	0.01%
AIRCASTLE LTD	5.13	03/15/2021	230,000	\$ 235,750	0.01%
GLENCORE FINANCE EUROPE SERIES EMTN	1.88	09/13/2023	185,000	\$ 235,495	0.01%
VANTIV LLC ISSUER CORP SERIES 144A	4.38	11/15/2025	240,000	\$ 231,900	0.01%
ORANGE SA SERIES EMTN	5.75		150,000	\$ 231,682	0.01%
COCA COLA FEMSA SAB CV	5.25	11/26/2043	200,000	\$ 231,243	0.01%
IRON MOUNTAIN INC SERIES 144A	5.25	03/15/2028	245,000	\$ 230,606	0.01%
WESTERN POWER DIST WEST SERIES EMTN	5.75	04/16/2032	125,000	\$ 229,987	0.01%
CONCHO RESOURCES INC	3.75	10/01/2027	235,000	\$ 229,781	0.01%
CF INDUSTRIES INC	7.13	05/01/2020	215,000	\$ 229,513	0.01%
GOODMAN NETWORKS INC	8.00	05/11/2022	358,463	\$ 229,416	0.01%
SLM CORP SERIES MTN	5.50	01/15/2019	225,000	\$ 227,475	0.01%

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APPLE INC	3.05	07/31/2029	150,000	\$ 227,462	0.01%
LENNAR CORP	4.13	12/01/2018	225,000	\$ 225,844	0.01%
TELEFONICA EMISIONES SAU SERIES EMTN	5.38	02/02/2026	135,000	\$ 224,418	0.01%
LIMITED BRANDS INC	5.63	02/15/2022	215,000	\$ 223,063	0.01%
SHERWIN-WILLIAMS CO	3.13	06/01/2024	230,000	\$ 222,380	0.01%
REYNOLDS GROUP HOLDINGS	5.75	10/15/2020	218,049	\$ 220,775	0.01%
REPUBLICA ORIENT URUGUAY	5.10	06/18/2050	215,000	\$ 220,375	0.01%
KONINKLIJKE KPN NV SERIES GMTN	5.75	09/17/2029	125,000	\$ 218,241	0.01%
OASIS PETROLEUM INC	6.50	11/01/2021	215,000	\$ 218,225	0.01%
NETFLIX INC	5.38	02/01/2021	210,000	\$ 217,350	0.01%
JELD WEN INC SERIES 144A	4.88	12/15/2027	230,000	\$ 217,350	0.01%
BOISE CASCADE CO SERIES 144A	5.63	09/01/2024	210,000	\$ 214,725	0.01%
BUCKEYE PARTNERS LP	5.60	10/15/2044	215,000	\$ 214,272	0.01%
CSC HOLDINGS LLC	8.63	02/15/2019	205,000	\$ 213,850	0.01%
TECH DATA CORP	3.70	02/15/2022	215,000	\$ 213,473	0.01%
LLOYDS BANKING GROUP PLC SERIES WI	5.30	12/01/2045	200,000	\$ 213,278	0.01%
ALABAMA POWER CO	4.15	08/15/2044	205,000	\$ 213,107	0.01%
NAVIENT CORP	6.63	07/26/2021	205,000	\$ 212,944	0.01%
GRAINGER WW INC	4.20	05/15/2047	210,000	\$ 210,912	0.01%
ENERGY TRANSFER PARTNERS	4.05	03/15/2025	215,000	\$ 210,861	0.01%
AMER AIRLINES SERIES 2015-1 CLASS B	3.70	05/01/2023	213,859	\$ 210,116	0.01%
CIT GROUP INC	5.25	03/07/2025	205,000	\$ 209,883	0.01%
IMPERIAL TOBACCO FINANCE SERIES EMTN	3.38	02/26/2026	150,000	\$ 208,971	0.01%
SERBIA REPUBLIC OF SERIES REGS	4.88	02/25/2020	200,000	\$ 204,757	0.01%
CARRIZO OIL & GAS INC	7.50	09/15/2020	201,000	\$ 204,015	0.01%
NOBLE ENERGY INC	5.05	11/15/2044	195,000	\$ 203,830	0.01%
PUBLIC SERVICE ELECTRIC SERIES MTN	3.65	09/01/2042	210,000	\$ 203,260	0.01%
BARCLAYS PLC SERIES EMTN	3.25	01/17/2033	150,000	\$ 202,980	0.01%
AMERICA MOVIL SAB DE CV	4.38	07/16/2042	200,000	\$ 202,797	0.01%
MIDAMERICAN ENERGY CO	3.95	08/01/2047	200,000	\$ 202,766	0.01%
PHILIPPINES REPUBLIC OF	3.95	01/20/2040	200,000	\$ 200,384	0.01%
SMURFIT KAPPA ACQUISITIO SERIES 144A	4.88	09/15/2018	200,000	\$ 200,350	0.01%
AIG SUNAMER GOLB FIN X SERIES 144A	6.90	03/15/2032	150,000	\$ 197,210	0.01%
CELGENE CORP	3.90	02/20/2028	200,000	\$ 196,907	0.01%
PANAMA REPUBLIC OF	4.30	04/29/2053	200,000	\$ 196,500	0.01%
PEPSICO INC	3.00	10/15/2027	205,000	\$ 196,394	0.01%
OLIN CORP	5.00	02/01/2030	205,000	\$ 196,288	0.01%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
US TREASURY N/B	2.50	02/15/2046	215,000	\$ 195,675	0.01%	
LANDRY'S INC TERM LOAN	0.00	10/04/2023	193,525	\$ 195,196	0.01%	
CODELCO INC SERIES 144A	4.25	07/17/2042	200,000	\$ 195,106	0.01%	
CROWN CASTLE INTL CORP	3.80	02/15/2028	200,000	\$ 192,354	0.01%	
WMG ACQUISITION CORP SERIES 144A	5.50	04/15/2026	190,000	\$ 190,950	0.01%	
TENCENT HOLDINGS LTD SERIES 144A	3.93	01/19/2038	200,000	\$ 189,927	0.01%	
US AIRWAYS PT TRUST SERIES 2001-1G	7.08	03/20/2021	177,420	\$ 188,620	0.01%	
METLIFE CAPITAL TRUST IV SERIES 144A	7.88	12/15/2037	150,000	\$ 188,250	0.01%	
PLATFORM SPECIALTY PRODUCTS CO SERIE	6.50	02/01/2022	185,000	\$ 188,006	0.01%	
LLOYDS BANKING GROUP PLC	4.34	01/09/2048	200,000	\$ 186,380	0.01%	
AMERICAN INTERNATIONAL GROUP I	4.75	04/01/2048	180,000	\$ 185,400	0.01%	
JOHNSON CONTROLS INTL PL	5.13	09/14/2045	165,000	\$ 185,096	0.01%	
ADT CORP SERIES WI	6.25	10/15/2021	175,000	\$ 182,438	0.01%	
FORD MOTOR COMPANY	7.45	07/16/2031	150,000	\$ 181,742	0.00%	
DEVON ENERGY CORP	5.00	06/15/2045	170,000	\$ 180,681	0.00%	
ORACLE CORP	2.50	10/15/2022	185,000	\$ 180,374	0.00%	
ELECTRICITE DE FRANCE SA SERIES EMTN	5.50	10/17/2041	100,000	\$ 178,690	0.00%	
ALLY FINANCIAL	4.25	04/15/2021	175,000	\$ 175,438	0.00%	
TOYOTA MOTOR CREDIT CORP SERIES FRN	2.12	01/17/2019	175,000	\$ 175,345	0.00%	
ARD SECURITIES FINANCE SERIES 144A	8.75	01/31/2023	165,000	\$ 172,838	0.00%	
MONSANTO CO	3.38	07/15/2024	175,000	\$ 172,815	0.00%	
DUKE ENERGY CAROLINAS	4.00	09/30/2042	170,000	\$ 171,190	0.00%	
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	3.48	06/01/2019	170,000	\$ 170,769	0.00%	
TRANS CANADA PIPELINES	5.00	10/16/2043	155,000	\$ 170,409	0.00%	
SAN DIEGO G & E	3.95	11/15/2041	170,000	\$ 169,876	0.00%	
AT&T INC	5.20	11/18/2033	100,000	\$ 168,922	0.00%	
IMPERIAL TOBACCO FINANCE SERIES EMTN	5.50	09/28/2026	100,000	\$ 167,946	0.00%	
PIONEER NATURAL RESOURCES CO	4.45	01/15/2026	160,000	\$ 166,690	0.00%	
KERR-MCGEE CORP	7.88	09/15/2031	125,000	\$ 165,062	0.00%	
SANMINA CORP SERIES 144A	4.38	06/01/2019	160,000	\$ 161,200	0.00%	
CORNING INC	4.38	11/15/2057	175,000	\$ 161,152	0.00%	
REYNOLDS GRP ISS/REYNOLD SERIES 144A	7.00	07/15/2024	150,000	\$ 157,031	0.00%	
AT&T INC	4.38	09/14/2029	100,000	\$ 156,576	0.00%	
TRI POINTE HOMES INC	4.88	07/01/2021	155,000	\$ 156,015	0.00%	
GOLDMAN SACHS GROUP INC SERIES EMTN	4.25	01/29/2026	100,000	\$ 155,835	0.00%	
TIME WARNER CABLE INC	5.25	07/15/2042	100,000	\$ 155,393	0.00%	
AERCAP IRELAND CAP LTD/A	4.63	10/30/2020	150,000	\$ 154,399	0.00%	

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VIRGINIA ELEC & POWER CO	4.00	01/15/2043	155,000	\$ 153,918	0.00%
ABBVIE INC	4.50	05/14/2035	150,000	\$ 153,630	0.00%
ROYAL BANK OF SCOTLND GRP PLC	6.13	12/15/2022	145,000	\$ 153,600	0.00%
DAIMLER FINANCE NA LLC SERIES 144A	3.88	09/15/2021	150,000	\$ 152,997	0.00%
VEREIT OPERATING PARTNER	4.13	06/01/2021	150,000	\$ 152,957	0.00%
GILEAD SCIENCES INC	4.80	04/01/2044	140,000	\$ 151,131	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	\$ 149,795	0.00%
SIEMENS FINANCIERINGSMAT SERIES EMTN	2.75	09/10/2025	100,000	\$ 148,550	0.00%
US TREASURY N/B	2.75	11/15/2047	155,000	\$ 148,176	0.00%
NATIONWIDE BLDG SOCIETY SERIES EMTN	6.88		100,000	\$ 145,891	0.00%
ELECTRICITE DE FRANCE SA SERIES EMTN	6.00		100,000	\$ 145,868	0.00%
TRANSDIGM TERM LOAN	0.00	08/22/2024	144,638	\$ 145,040	0.00%
AIR 2 US SERIES 1999 CLASS B 144A ETC	8.63	10/01/2020	140,259	\$ 144,818	0.00%
DOMINION ENERGY GAS HOLDINGS SERIES	4.80	11/01/2043	135,000	\$ 144,562	0.00%
PRUDENTIAL FINANCIAL INC SERIES 144A	3.94	12/07/2049	152,000	\$ 142,667	0.00%
ALLISON TRANSMISSION INC SERIES 144A	4.75	10/01/2027	150,000	\$ 141,375	0.00%
WESTPAC BANKING CORP SERIES EMTN	2.13	05/02/2025	100,000	\$ 139,938	0.00%
AMERICAN WATER CAPITAL C	3.75	09/01/2047	145,000	\$ 138,695	0.00%
CISCO SYSTEMS INC	5.50	01/15/2040	110,000	\$ 138,001	0.00%
TYCO ELECTRONICS GROUP SA	7.13	10/01/2037	96,000	\$ 133,528	0.00%
MORGAN STANLEY SERIES 30YR	4.38	01/22/2047	130,000	\$ 133,033	0.00%
BHP BILLITON FIN USA LTD	5.00	09/30/2043	115,000	\$ 132,848	0.00%
DISCOVERY COMMUNICATIONS	2.91	09/20/2019	130,000	\$ 130,614	0.00%
MASS MUTUAL LIFE INS CO SERIES 144A	4.50	04/15/2065	135,000	\$ 130,479	0.00%
COMMONWEALTH EDISON	3.70	03/01/2045	135,000	\$ 128,476	0.00%
SANTANDER ISSUANCES SERIES EMTN	2.50	03/18/2025	100,000	\$ 128,189	0.00%
PFIZER INC	2.20	12/15/2021	130,000	\$ 127,963	0.00%
COMMONWEALTH EDISON	3.65	06/15/2046	135,000	\$ 127,596	0.00%
AMC NETWORKS INC	4.75	12/15/2022	125,000	\$ 125,938	0.00%
BOSTON GAS CO SERIES 144A	3.15	08/01/2027	130,000	\$ 124,571	0.00%
CVS CAREMARK CORP	2.80	07/20/2020	125,000	\$ 124,108	0.00%
LIBERTY MUTUAL GROUP SERIES 144A	7.80	03/07/2087	100,000	\$ 123,750	0.00%
DTE ELECTRIC CO	3.75	08/15/2047	125,000	\$ 122,325	0.00%
DUKE ENERGY CORP	3.75	09/01/2046	135,000	\$ 121,766	0.00%
KB HOME	4.75	05/15/2019	120,000	\$ 121,152	0.00%
PHILLIPS 66	4.65	11/15/2034	115,000	\$ 120,686	0.00%

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MEIJER INC	9.00	12/01/2019	113,972	\$ 120,647	0.00%
HOME DEPOT INC	4.88	02/15/2044	105,000	\$ 120,222	0.00%
CAROLINA POWER & LIGHT	2.80	05/15/2022	121,000	\$ 119,513	0.00%
KINDER MORGAN INC	5.30	12/01/2034	115,000	\$ 117,962	0.00%
JPMORGAN CHASE & CO SERIES V	5.00		115,000	\$ 116,024	0.00%
MEIJER INC	9.00	12/01/2019	109,494	\$ 115,906	0.00%
PETSMART TERM LOAN	0.00	03/10/2022	144,628	\$ 115,752	0.00%
MEIJER INC	9.00	12/01/2019	109,270	\$ 115,669	0.00%
LAMB WESTON HLD SERIES 144A	4.63	11/01/2024	115,000	\$ 113,994	0.00%
WESTERN GAS PARTNERS	5.30	03/01/2048	115,000	\$ 113,895	0.00%
CONS EDISON CO OF NY	4.20	03/15/2042	110,000	\$ 113,255	0.00%
PFIZER INC	4.40	05/15/2044	105,000	\$ 112,923	0.00%
TIME WARNER INC	5.38	10/15/2041	105,000	\$ 112,861	0.00%
EQUINIX INC	5.38	05/15/2027	110,000	\$ 111,650	0.00%
SEALED AIR CORP SERIES 144A	6.88	07/15/2033	100,000	\$ 111,000	0.00%
PHILLIPS 66 PARTNERS LP	4.90	10/01/2046	110,000	\$ 110,425	0.00%
QORVO INC SERIES WI	7.00	12/01/2025	100,000	\$ 108,583	0.00%
TIME WARNER INC	6.50	11/15/2036	90,000	\$ 108,133	0.00%
UNITEDHEALTH GROUP INC	3.95	10/15/2042	110,000	\$ 108,009	0.00%
VANDERBILT UNIV MED CNTR SERIES 2017	4.17	07/01/2037	107,710	\$ 107,757	0.00%
CHOICE HOTELS INTL INC	5.75	07/01/2022	100,000	\$ 106,750	0.00%
TESCO PLC SERIES 144A	6.15	11/15/2037	100,000	\$ 105,699	0.00%
MAGELLAN HEALTH SRVCS	4.40	09/22/2024	106,000	\$ 105,343	0.00%
HUGHES SATELLITE SYSTEMS	6.50	06/15/2019	102,000	\$ 105,060	0.00%
BUCKEYE PARTNERS LP HYB	6.38	01/22/2078	106,000	\$ 104,913	0.00%
HCA INC	6.50	02/15/2020	100,000	\$ 104,875	0.00%
MGIC INVESTMENT CORP	5.75	08/15/2023	100,000	\$ 104,750	0.00%
PTC INC	6.00	05/15/2024	100,000	\$ 104,750	0.00%
ORBITAL ATK INC SERIES WI	5.50	10/01/2023	100,000	\$ 104,500	0.00%
US CELLULAR	6.70	12/15/2033	100,000	\$ 104,250	0.00%
AIRCASTLE LTD	6.25	12/01/2019	100,000	\$ 104,000	0.00%
MPT OPER PARTNERSP/FINL	5.00	10/15/2027	106,000	\$ 103,912	0.00%
SERVICE CORP INTERNATIONAL	5.38	05/15/2024	100,000	\$ 103,905	0.00%
BLUESCOPE STEEL LTD FIN SERIES 144A	6.50	05/15/2021	100,000	\$ 103,697	0.00%
PHILIP MORRIS INTERNATIONAL	4.50	03/20/2042	100,000	\$ 103,543	0.00%
LENNAR CORP SERIES 144A	5.88	11/15/2024	100,000	\$ 103,500	0.00%
KAISER ALUMINUM CORP SERIES WI	5.88	05/15/2024	100,000	\$ 103,500	0.00%

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MATCH GROUP INC SERIES 144A	5.00	12/15/2027	105,000	\$ 103,425	0.00%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.10	07/15/2036	85,000	\$ 103,341	0.00%
VERSUM MATERIALS INC SERIES 144A	5.50	09/30/2024	100,000	\$ 103,250	0.00%
WASHINGTON POST CO	7.25	02/01/2019	100,000	\$ 102,950	0.00%
BANKUNITED INC	4.88	11/17/2025	100,000	\$ 102,917	0.00%
MURPHY OIL USA INC SERIES WI	6.00	08/15/2023	100,000	\$ 102,875	0.00%
OPEN TEXT CORP SERIES 144A	5.88	06/01/2026	100,000	\$ 102,845	0.00%
SIRIUS XM RADIO INC SERIES 144A	6.00	07/15/2024	100,000	\$ 102,812	0.00%
CHENIERE ENERGY PARTNERS SERIES 144A	5.25	10/01/2025	104,000	\$ 102,570	0.00%
POLYONE CORP	5.25	03/15/2023	100,000	\$ 102,500	0.00%
ENTEGRIS INC SERIES 144A	4.63	02/10/2026	105,000	\$ 102,387	0.00%
GRACE WR & CO CONN SERIES 144A	5.13	10/01/2021	100,000	\$ 102,375	0.00%
CIT GROUP INC	5.00	08/15/2022	100,000	\$ 102,375	0.00%
INTERVAL ACQUISITION CORP SERIES WI	5.63	04/15/2023	100,000	\$ 102,250	0.00%
PATTERN ENERGY GROUP INC SERIES 144A	5.88	02/01/2024	100,000	\$ 102,250	0.00%
E TRADE FINANCIAL CORP SERIES A	5.88		100,000	\$ 102,250	0.00%
WILLIAM CARTER SERIES WI	5.25	08/15/2021	100,000	\$ 102,125	0.00%
SPECTRUM BRANDS INC SERIES WI	5.75	07/15/2025	100,000	\$ 102,000	0.00%
STARWOOD PROPERTY TRUST INC SERIES	5.00	12/15/2021	100,000	\$ 102,000	0.00%
WYNN LAS VEGAS LLC/CORP SERIES 144A	4.25	05/30/2023	104,000	\$ 101,920	0.00%
GLP CAPITAL LP FIN II	4.88	11/01/2020	100,000	\$ 101,815	0.00%
TALLGRASS NRG PRTRN/FIN SERIES 144A	5.50	09/15/2024	100,000	\$ 101,750	0.00%
GRAPHIC PACKAGING INTL	4.75	04/15/2021	100,000	\$ 101,630	0.00%
BALL CORP	4.38	12/15/2020	100,000	\$ 101,625	0.00%
STEEL DYNAMICS INC SERIES WI	5.13	10/01/2021	100,000	\$ 101,620	0.00%
ASHLAND INC	4.75	08/15/2022	100,000	\$ 101,500	0.00%
IHS MARKIT LTD SERIES 144A	4.75	02/15/2025	100,000	\$ 101,500	0.00%
LEIDOS HLDGS INC	4.45	12/01/2020	100,000	\$ 101,500	0.00%
AMERICAN EQUITY INVESTMENT	5.00	06/15/2027	100,000	\$ 101,351	0.00%
PULTE HOMES INC	4.25	03/01/2021	100,000	\$ 101,110	0.00%
IRON MOUNTAIN INC SERIES 144A	4.88	09/15/2027	109,000	\$ 101,098	0.00%
USG CORP SERIES 144A	4.88	06/01/2027	100,000	\$ 101,000	0.00%
NOKIA CORP	5.38	05/15/2019	100,000	\$ 101,000	0.00%
SYMANTEC CORP SERIES 144A	5.00	04/15/2025	100,000	\$ 100,855	0.00%
LAMAR MEDIA CORP	5.00	05/01/2023	100,000	\$ 100,845	0.00%
ENERGIZER SPINCO INC SERIES 144A	5.50	06/15/2025	100,000	\$ 100,750	0.00%
WILLIAMS COS INC	4.55	06/24/2024	100,000	\$ 100,697	0.00%

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MEDNAX INC SERIES 144A	5.25	12/01/2023	100,000	\$ 100,500	0.00%
WEX INC SERIES 144A	4.75	02/01/2023	100,000	\$ 100,470	0.00%
TOLL BROS FINANCE CORP	4.88	03/15/2027	103,000	\$ 100,425	0.00%
COGECO CABLE INC SERIES 144A	4.88	05/01/2020	100,000	\$ 100,250	0.00%
LOUISVILLE GAS & ELECTRIC	4.38	10/01/2045	95,000	\$ 100,128	0.00%
KENTUCKY UTILITIES	4.38	10/01/2045	95,000	\$ 100,128	0.00%
CYRUSONE LP CYRUSONE FIN SERIES WI	5.00	03/15/2024	100,000	\$ 100,125	0.00%
GMAC INC SERIES *	8.00	11/01/2031	82,000	\$ 100,040	0.00%
LADDER CAP FIN LLLP SERIES 144A	5.25	03/15/2022	100,000	\$ 100,000	0.00%
HILTON WORLDWIDE FIN LLC SERIES WI	4.63	04/01/2025	100,000	\$ 99,875	0.00%
VERISIGN INC	4.63	05/01/2023	100,000	\$ 99,845	0.00%
CNO FINANCIAL GROUP INC	5.25	05/30/2025	100,000	\$ 99,500	0.00%
LKQ CORP	4.75	05/15/2023	100,000	\$ 99,500	0.00%
TELEFLEX INC	4.88	06/01/2026	100,000	\$ 99,000	0.00%
ILFC E-CAPITAL TRUST I SERIES 144A	4.64	12/21/2065	101,000	\$ 98,475	0.00%
INTL LEASE FINANCE CORP	6.25	05/15/2019	95,000	\$ 98,261	0.00%
EDGEWELL PERSONAL CARE	4.70	05/19/2021	100,000	\$ 98,250	0.00%
RADIAN GROUP INC	4.50	10/01/2024	100,000	\$ 97,750	0.00%
EMERA US FINANCE LP SERIES WI	2.70	06/15/2021	100,000	\$ 97,728	0.00%
VOLVOLUME INC SERIES WI	4.38	08/15/2025	100,000	\$ 97,125	0.00%
TENNECO INC	5.00	07/15/2026	100,000	\$ 97,030	0.00%
HILTON DOMESTIC OPERATING	4.25	09/01/2024	100,000	\$ 97,000	0.00%
AMERIGAS PART FIN CORP	5.50	05/20/2025	100,000	\$ 96,500	0.00%
CDK GLOBAL INC SERIES 144A	4.88	06/01/2027	100,000	\$ 96,250	0.00%
RHP HOTEL PPTY/RHP FINAN	5.00	04/15/2021	95,000	\$ 95,713	0.00%
POLAND REP	3.25	04/06/2026	95,000	\$ 94,215	0.00%
BANK OF AMERICA CORP SERIES MTN	4.44	01/20/2048	90,000	\$ 93,955	0.00%
BRINKS CO THE SERIES 144A	4.63	10/15/2027	100,000	\$ 92,750	0.00%
MDC HOLDINGS INC	6.00	01/15/2043	100,000	\$ 92,000	0.00%
BP CAPITAL MARKETS PLC	3.72	11/28/2028	90,000	\$ 90,590	0.00%
ELECTRICITE DE FRANCE SA SERIES EMTN	6.25	05/30/2028	50,000	\$ 90,577	0.00%
UNDER ARMOUR INC	3.25	06/15/2026	100,000	\$ 88,179	0.00%
JPMORGAN CHASE & CO	3.88	07/24/2038	90,000	\$ 87,448	0.00%
WHITING PETROLEUM CORP SERIES 144A	6.63	01/15/2026	85,000	\$ 85,638	0.00%
MCDONALD'S CORP SERIES MTN	4.45	03/01/2047	80,000	\$ 82,457	0.00%
NRG ENERGY INC SERIES WI	6.25	05/01/2024	80,000	\$ 82,400	0.00%
HCA INC	5.50	06/15/2047	85,000	\$ 82,131	0.00%

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OHIO ST UNIV GEN RCPTS	4.91	06/01/2040	70,000	\$ 82,030	0.00%
BAXALTA INC SERIES WI	5.25	06/23/2045	75,000	\$ 81,901	0.00%
TOYOTA MOTOR CREDIT CORP SERIES MTN	2.00	10/24/2018	80,000	\$ 79,734	0.00%
ELECTRICITE DE FRANCE SERIES 144A	2.15	01/22/2019	80,000	\$ 79,623	0.00%
MARATHON OIL CORP	5.20	06/01/2045	75,000	\$ 78,868	0.00%
NYU HOSPITAL CENTER	4.37	07/01/2047	75,000	\$ 78,232	0.00%
SPRINT NEXTEL CORP	7.00	08/15/2020	75,000	\$ 78,000	0.00%
LOS ANGELES CA DEPT WTR & PWR	5.72	07/01/2039	60,000	\$ 76,815	0.00%
NCL CORP LTD SERIES 144A	4.75	12/15/2021	75,000	\$ 75,750	0.00%
H&E EQUIPMENT SERVICES SERIES WI	5.63	09/01/2025	75,000	\$ 75,656	0.00%
AMAZON.COM INC SERIES 144A	4.05	08/22/2047	75,000	\$ 75,060	0.00%
PETROLEOS MEXICANOS	6.50	06/02/2041	75,000	\$ 74,438	0.00%
SUMTER LANDING FL CDD RECREATI	4.17	10/01/2047	70,000	\$ 73,795	0.00%
HAWAII ST ARPTS SYS CUSTOMER F SERIIES	4.14	07/01/2047	71,000	\$ 72,221	0.00%
MIAMI DADE CNTY FL TRANSIT SAL SERIES B	5.62	07/01/2040	60,000	\$ 71,850	0.00%
CANAVERAL FL PORT AUTH SERIES D	4.65	06/01/2046	70,000	\$ 71,176	0.00%
CELGENE CORP	3.45	11/15/2027	75,000	\$ 71,095	0.00%
MONSANTO CO	4.20	07/15/2034	70,000	\$ 70,201	0.00%
TEACHERS INSURANCE AND ANNUITY SERIE	4.27	05/15/2047	70,000	\$ 70,011	0.00%
NEW JERSEY ST TRANSPRTN TRUST SERIES	6.56	12/15/2040	55,000	\$ 69,940	0.00%
INTERNATIONAL PAPER CO	3.00	02/15/2027	75,000	\$ 69,364	0.00%
AHS HOSPITAL CORP	5.02	07/01/2045	60,000	\$ 69,258	0.00%
CSX CORP	4.75	05/30/2042	65,000	\$ 68,940	0.00%
KENTUCKY ST PROPERTY & BLDGS C SERIES	3.86	05/01/2030	70,000	\$ 68,814	0.00%
DUKE ENERGY CORP	2.65	09/01/2026	75,000	\$ 68,448	0.00%
RWJ BARNABAS HEALTH	3.95	07/01/2046	70,000	\$ 68,158	0.00%
LOS ANGELES CALIF UNI SCH DIST	5.75	07/01/2034	55,000	\$ 68,108	0.00%
PENNSYLVANIA ST TURNPIKE COMMI	6.38	12/01/2037	51,000	\$ 67,831	0.00%
PACKAGING CORP OF AMERICA	3.40	12/15/2027	70,000	\$ 66,963	0.00%
UNIV OF TEXAS TX UNIV REVENUES SERIES A	3.35	08/15/2047	70,000	\$ 66,753	0.00%
AMERICAN MUNI PWR-OHIO INC SERIES E	6.27	02/15/2050	50,000	\$ 64,957	0.00%
GOLDMAN SACHS GROUP INC	4.80	07/08/2044	60,000	\$ 64,677	0.00%
COMMERCIAL METALS CO	4.88	05/15/2023	65,000	\$ 64,664	0.00%
APACHE CORP	4.25	01/15/2044	70,000	\$ 64,195	0.00%
KAISER FOUNDATION HOSIPTAL	4.88	04/01/2042	55,000	\$ 63,743	0.00%
UNIV OF CALIFORNIA CA REVENUES	5.95	05/15/2045	50,000	\$ 63,677	0.00%
ERP OPERATING LP	4.50	06/01/2045	60,000	\$ 62,525	0.00%

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ILLINOIS ST TOLL HIGHWAY	5.85	12/01/2034	50,000	\$ 62,116	0.00%
MET TRANSPRTN AUTH NY REVENUE	5.87	11/15/2039	50,000	\$ 61,853	0.00%
NEW YORK ST DORM AUTH REVENUES	4.80	12/01/2034	55,000	\$ 61,808	0.00%
HCA INC	5.25	06/15/2026	60,000	\$ 60,780	0.00%
HOME DEPOT INC	3.35	09/15/2025	60,000	\$ 59,762	0.00%
FMG RESOURCES SERIES 144A	5.13	03/15/2023	60,000	\$ 59,589	0.00%
BAT INTL FINANCE PLC SERIES 144A	2.75	06/15/2020	60,000	\$ 59,488	0.00%
CHICAGO IL SERIES B	5.43	01/01/2042	64,000	\$ 58,543	0.00%
NEXEN INC	5.88	03/10/2035	50,000	\$ 58,395	0.00%
HUNGARY REPUBLIC OF	7.63	03/29/2041	40,000	\$ 57,705	0.00%
NEW YORK CITY MUN WTR FIN AUTH SERIES	5.88	06/15/2044	41,900	\$ 55,748	0.00%
NEW YORK ST DORM AUTH REVENUES SERIE	4.00	07/01/2039	55,000	\$ 55,674	0.00%
ACCO BRANDS CORP SERIES 144A	5.25	12/15/2024	55,000	\$ 55,275	0.00%
MASCO CORP	3.50	04/01/2021	55,000	\$ 55,232	0.00%
US TREASURY N/B	2.88	05/15/2043	55,000	\$ 54,214	0.00%
TULSA OK ARPTS IMPT TRUST	3.98	06/01/2037	55,000	\$ 54,210	0.00%
ECOPETROL SA	5.88	09/18/2023	50,000	\$ 53,500	0.00%
T MOBILE USA INC	6.00	03/01/2023	50,000	\$ 52,000	0.00%
LOS ANGELES CA DEPT OF ARPTS A SERIES	3.89	05/15/2038	50,000	\$ 51,081	0.00%
T MOBILE USA INC	5.38	04/15/2027	50,000	\$ 50,375	0.00%
JOHNS HOPKINS HEALTH SYSTEM	3.84	05/15/2046	50,000	\$ 50,015	0.00%
WISCONS ST GEN FUND ANNUAL APP SERIES	3.29	05/01/2037	55,000	\$ 49,997	0.00%
CALIFORNIA ST EDUCTNL FACS AUT SERIES	3.79	04/01/2042	50,000	\$ 48,644	0.00%
AT&T INC	3.40	05/15/2025	50,000	\$ 48,177	0.00%
CSC HOLDINGS LLC	6.75	11/15/2021	45,000	\$ 46,856	0.00%
CIT GROUP INC	5.38	05/15/2020	45,000	\$ 46,406	0.00%
GEORGE WASHINGTON UNIVER	4.87	09/15/2045	40,000	\$ 46,159	0.00%
SAN ANTONIO TEXAS ELEC AND GAS	5.99	02/01/2039	35,000	\$ 45,551	0.00%
ANHEUSER-BUSCH INBEV WOR SERIES 5FRN	2.45	01/12/2024	45,000	\$ 45,265	0.00%
MIAMI DADE CNTY FL AVIATION RE SERIES D	3.98	10/01/2041	45,000	\$ 45,161	0.00%
LEVEL 3 COMMUNICATIONS	5.75	12/01/2022	45,000	\$ 44,888	0.00%
NORTHWELL HEALTHCARE INC	4.26	11/01/2047	45,000	\$ 44,393	0.00%
FT SAM HOUSTON MILIT HSG	5.63	03/15/2035	40,000	\$ 43,961	0.00%
POST HOLDINGS INC SERIES 144A	5.63	01/15/2028	45,000	\$ 42,975	0.00%
PUBLIC SERVICE ELECTRIC SERIES MTN	2.30	09/15/2018	40,000	\$ 39,952	0.00%
CHICAGO IL TRANSIT AUTH SALES	6.90	12/01/2040	30,000	\$ 39,585	0.00%
CHICAGO IL MET WTR RECLAMATION	5.72	12/01/2038	30,000	\$ 37,883	0.00%

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BOYD GAMING CORP	6.88	05/15/2023	35,000	\$ 36,925	0.00%
LOS ANGELES CA MET TRANSPRTN A	5.74	06/01/2039	30,000	\$ 36,878	0.00%
FEDEX CORP	4.75	11/15/2045	35,000	\$ 36,560	0.00%
WASHINGTON ST HLTH CARE FACS A SERIES	4.20	08/15/2047	35,000	\$ 35,305	0.00%
OHIO ST HOSP FAC REVENUE SERIES B	3.70	01/01/2043	35,000	\$ 34,736	0.00%
AUSTIN TX	3.48	09/01/2037	35,000	\$ 34,088	0.00%
UTAH TRANSIT AUTHORITY	5.94	06/15/2039	25,000	\$ 32,578	0.00%
TRANS CANADA PIPELINES	7.13	01/15/2019	30,000	\$ 31,057	0.00%
DUKE ENERGY CORP	3.75	04/15/2024	30,000	\$ 30,029	0.00%
AEP TRANSMISSION CO LLC	4.00	12/01/2046	30,000	\$ 29,998	0.00%
DYNEGY INC SERIES 144A	8.13	01/30/2026	27,000	\$ 29,801	0.00%
SALES TAX SECURITIZATION CORP SERIES B	3.59	01/01/2043	30,000	\$ 28,691	0.00%
CLEARWATER SEAFOODS INC SERIES 144A	6.88	05/01/2025	30,000	\$ 28,688	0.00%
QEP RESOURCES INC	5.63	03/01/2026	30,000	\$ 28,350	0.00%
PORT OF SEATTLE WA REVENUE SERIES B	3.76	05/01/2036	27,000	\$ 27,029	0.00%
SPRINT NEXTEL CORP SERIES 144A	9.00	11/15/2018	26,000	\$ 26,813	0.00%
NAVIENT CORP	5.88	03/25/2021	25,000	\$ 25,563	0.00%
ANTERO MIDSTREAM PART/FI SERIES 144A	5.38	09/15/2024	25,000	\$ 25,188	0.00%
ILLINOIS ST SALES TAX REVENUE	3.45	06/15/2029	25,000	\$ 24,664	0.00%
MIAMI DADE CNTY FL AVIATION RE SERIES D	3.73	10/01/2037	25,000	\$ 24,482	0.00%
OMAHA NE PUBLIC FACS CORP LEAS	4.35	02/01/2047	20,000	\$ 21,175	0.00%
HCA INC	5.88	03/15/2022	20,000	\$ 21,075	0.00%
MSCI INC SERIES 144A	5.75	08/15/2025	20,000	\$ 20,894	0.00%
UNITED RENTALS NORTH AM	5.88	09/15/2026	20,000	\$ 20,800	0.00%
ASCENSION HEALTH	3.95	11/15/2046	20,000	\$ 20,299	0.00%
FMG RESOURCES SERIES 144A	5.13	05/15/2024	20,000	\$ 19,725	0.00%
CHEVRON CORP	2.36	12/05/2022	20,000	\$ 19,409	0.00%
UNIVERSITY CALIFORNIA	5.77	05/15/2043	15,000	\$ 19,136	0.00%
LEHIGH UNIVERSITY	3.48	11/15/2046	20,000	\$ 18,481	0.00%
RUTGERS NJ ST UNIV	5.67	05/01/2040	15,000	\$ 17,991	0.00%
SALT RIVER AZ PROJ AGRIC IMPT	4.84	01/01/2041	15,000	\$ 17,415	0.00%
AMERICAN UNIVERSITY	3.86	10/01/2047	17,000	\$ 16,812	0.00%
FREEMONT MCMORAN INC	6.88	02/15/2023	15,000	\$ 16,088	0.00%
DENVER CO PUBLIC SCHS COPS SERIES B	4.24	12/15/2037	15,000	\$ 15,828	0.00%
CONSTELLATION BRANDS INC	3.88	11/15/2019	15,000	\$ 15,202	0.00%
TRI POINTE GROUP INC	5.25	06/01/2027	16,000	\$ 15,040	0.00%
SCHAEFFLER VERWALTUNG ZW SERIES 144A	4.75	09/15/2026	15,000	\$ 14,456	0.00%

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FRONTIER COMMUNICATIONS CORP	7.13	01/15/2023	20,000	\$ 13,494	0.00%
PUBLIC PWR GENERATION AGY NE R	7.24	01/01/2041	10,000	\$ 12,849	0.00%
WELLTOWER INC	6.50	03/15/2041	10,000	\$ 12,635	0.00%
COOK CNTY IL D	6.23	11/15/2034	10,000	\$ 12,445	0.00%
NAVIENT CORP	6.75	06/25/2025	10,000	\$ 10,138	0.00%
ICAHN ENTERPRISES/FIN SERIES WI	5.88	02/01/2022	10,000	\$ 10,025	0.00%
DISH DBS CORP	4.25	04/01/2018	5,000	\$ 5,000	0.00%
TESORO LOGISTICS LP / CORP SERIES WI	6.25	10/15/2022	4,000	\$ 4,195	0.00%
KFC HLD/PIZZA HUT/TACO SERIES 144A	4.75	06/01/2027	2,000	\$ 1,925	0.00%
PENNEY J C CORP	5.65	06/01/2020	1,000	\$ 1,025	0.00%
<b>TOTAL</b>				<b>\$ 2,299,683,454</b>	
<b>Bonds &amp; Notes</b>					<b>9.62%</b>
<b>CMO</b>					<b>9.62%</b>
JPMBB COMMERCIAL MORTGAGE SECU SERI	3.63	02/15/2048	10,000,000	\$ 9,956,975	0.27%
FANNIE MAE-CAS SERIES 2018-C01 CLASS 1M	2.47	07/25/2030	9,873,220	\$ 9,869,634	0.27%
FHLMC STACR SERIES 2017-HQA3 CLASS M1	2.42	04/25/2030	9,109,219	\$ 9,109,224	0.25%
JP MORGAN MORTGAGE TRUST SERIES 16-2	2.86	06/25/2046	7,331,696	\$ 7,286,238	0.20%
HomeBANC MORTGAGE TRUST SERIES 2005-	2.30	01/25/2036	7,080,351	\$ 7,055,963	0.19%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.72	03/15/2050	6,350,000	\$ 6,431,304	0.18%
GS MORTGAGE SECURITIES TRUST SERIES 2	3.73	11/10/2048	6,250,000	\$ 6,368,245	0.17%
JP MORGAN MORTGAGE TRUST SERIES 2016-	3.50	10/25/2046	6,092,205	\$ 6,112,193	0.17%
JPMBB COMMERCIAL MORTGAGE SECUR SERI	3.99	10/15/2048	5,500,000	\$ 5,422,006	0.15%
BARCLAYS COMMERCIAL MORTGAGE S SERI	3.67	02/15/2050	5,200,000	\$ 5,247,379	0.14%
BENCHMARK MORTGAGE TRUST SERIES 201	4.03	04/10/2051	5,000,000	\$ 5,186,872	0.14%
WF-RBS COMMERCIAL MORTGAGE SERIES 20	4.07	09/15/2057	5,000,000	\$ 5,136,020	0.14%
MORGAN STANLEY BAML TRUST SERIES 2014	3.83	12/15/2047	5,000,000	\$ 5,028,555	0.14%
WELLS FARGO COMMERCIAL MORTGAG SERI	3.63	01/15/2060	5,000,000	\$ 5,021,884	0.14%
FANNIE MAE-CAS SERIES 2018-C02 CLASS 2M	2.52	08/25/2030	4,965,320	\$ 4,967,893	0.14%
WELLS FARGO COMMERCIAL MORTGAG SERI	3.45	07/15/2050	5,000,000	\$ 4,958,791	0.14%
MORGAN STANLEY BAML TRUST SERIES 2016	3.10	10/15/2026	5,000,000	\$ 4,844,234	0.13%
FHLMC STACR SERIES 2016-DNA4 CLASS M1	2.67	03/25/2029	4,786,338	\$ 4,795,188	0.13%
COMM MORTGAGE TRUST SERIES 2015-LC23	3.77	10/10/2053	4,505,000	\$ 4,574,864	0.13%
JP MORGAN CHASE COMMERCIAL MTG SERIE	4.83	02/15/2047	4,500,000	\$ 4,549,689	0.12%
FNMA CONN AVE SEC SERIES 2016-C04 CLAS	3.07	01/25/2029	4,473,163	\$ 4,508,892	0.12%
CFCRE COMMERCIAL MORTGAGE SERIES 201	5.75	12/15/2047	4,200,000	\$ 4,493,948	0.12%
MORGAN STANLEY BAML TRUST SERIES 2015	3.89	11/15/2048	4,350,000	\$ 4,440,829	0.12%
WELLS FARGO COMMERCIAL MORTGAG SERI	4.19	12/15/2047	4,500,000	\$ 4,403,458	0.12%

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FHLMC STACR SERIES 15-DNA3 CLASS M2	4.72	04/25/2028	4,106,325	\$ 4,256,377	0.12%
GS MORTGAGE SECURITIES TRUST SERIES 2	5.33	11/10/2046	4,200,000	\$ 4,253,301	0.12%
COMM MORTGAGE TRUST SERIES 2014-CR17	4.74	05/10/2047	4,150,000	\$ 4,221,057	0.12%
JP MORGAN MORTGAGE TRUST SERIES 2017-	3.50	01/25/2048	3,847,133	\$ 3,847,733	0.11%
JP MORGAN MORTGAGE TRUST SERIES 2018-	3.50	06/25/2048	3,842,187	\$ 3,841,585	0.11%
SEQUOIA MORTGAGE TRUST SERIES 2016-3	3.50	11/25/2046	3,618,859	\$ 3,671,948	0.10%
JP MORGAN MORTGAGE TRUST SERIES 2017-	3.50	11/25/2047	3,604,112	\$ 3,604,674	0.10%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.29	09/10/2045	3,400,000	\$ 3,473,140	0.10%
MORGAN STANLEY BAML TRUST SERIES 2016	3.72	12/15/2049	3,375,000	\$ 3,419,852	0.09%
JP MORGAN MORTGAGE TRUST SERIES 2017-	3.50	08/25/2047	3,334,903	\$ 3,335,423	0.09%
JPMBB COMMERCIAL MORTGAGE SECURI	0.98	08/15/2048	63,802,544	\$ 3,208,215	0.09%
BANC OF AMERICA COMMERCIAL MOR SERIE	4.91	06/15/2049	3,000,000	\$ 3,099,521	0.09%
JP MORGAN CHASE COMMERCIAL MTG SERIE	3.35	12/15/2047	3,050,000	\$ 3,023,935	0.08%
MORGAN STANLEY BANK OF AMERICA SERIE	3.61	02/15/2048	3,000,000	\$ 3,012,193	0.08%
COMMERCIAL MORTGAGE PASS THROU SERI	4.05	04/10/2047	2,900,000	\$ 3,008,728	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.15	04/10/2048	3,000,000	\$ 2,979,486	0.08%
GNMA SERIES 2017-130 CLASS HS	4.38	08/20/2047	14,527,412	\$ 2,971,235	0.08%
GNMA SERIES 2015-116 CLASS SA	4.66	08/16/2045	16,425,111	\$ 2,955,045	0.08%
COMM MTG TR SERIES 2015-PC1 CLASS AM	4.29	07/10/2050	2,850,000	\$ 2,939,174	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.14	02/10/2048	2,924,400	\$ 2,875,446	0.08%
MORGAN STANLEY BANK OF AMERICA SERIE	1.08	04/15/2047	61,757,783	\$ 2,669,110	0.07%
GS MORTGAGE SECURITIES TRUST SERIES 2	4.27	11/10/2046	2,500,000	\$ 2,621,540	0.07%
MORGAN STANLEY BAML TRUST SERIES 2015	3.64	10/15/2028	2,544,500	\$ 2,569,352	0.07%
BANK SERIES 2017-BNK5 CLASS A5	3.39	06/15/2060	2,500,000	\$ 2,467,489	0.07%
GNMA SERIES 2012-128 CLASS IA	3.50	10/20/2042	12,254,257	\$ 2,438,660	0.07%
GNMA SERIES 2015-165 CLASS S	4.66	06/20/2044	17,425,055	\$ 2,353,235	0.06%
GNMA SERIES 2017-117 CLASS SM	4.38	08/20/2047	11,362,584	\$ 2,267,126	0.06%
GS MORTGAGE SECURITIES TRUST SERIES 2	1.39	11/10/2046	59,820,393	\$ 2,248,589	0.06%
GNMA SERIES 2016-108 CLASS SM	4.51	08/20/2046	11,310,993	\$ 2,150,849	0.06%
COMM MORTGAGE TRUST SERIES 2013-CR8	3.97	06/10/2046	2,150,000	\$ 2,144,989	0.06%
FHLMC SERIES 3117 CLASS FH	2.08	02/15/2036	2,140,383	\$ 2,134,671	0.06%
GNMA SERIES 2016-120 CLASS NS	4.51	09/20/2046	10,062,147	\$ 2,102,701	0.06%
COMMERCIAL MORTGAGE PASS THROU SERI	4.12	03/10/2048	2,100,000	\$ 2,058,130	0.06%
JP MORGAN CHASE COMMERCIAL MTG SERIE	0.96	02/15/2047	52,416,302	\$ 2,055,547	0.06%
GNMA SERIES 2017-134 CLASS SD	4.38	09/20/2047	9,806,687	\$ 2,041,990	0.06%
BANK SERIES 2017-BNK9 CLASS B	4.03	11/15/2054	2,000,000	\$ 2,038,455	0.06%
GE CAPITAL COMMERCIAL MORTGAGE SERIE	5.61	12/10/2049	2,000,000	\$ 2,018,567	0.06%

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WF-RBS COMMERCIAL MORTGAGE SERIES 20	4.37	09/15/2057	2,000,000	\$ 2,001,561	0.05%
MORGAN STANLEY BANK OF AMERICA SERIE	4.16	02/15/2048	1,975,000	\$ 1,993,270	0.05%
COMM MORTGAGE TRUST SERIES 2012-CR5	3.22	12/10/2045	2,000,000	\$ 1,981,659	0.05%
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.08	03/10/2046	2,150,000	\$ 1,929,477	0.05%
MORGAN STANLEY BAML TRUST SERIES 2016	3.18	09/15/2049	2,000,000	\$ 1,899,980	0.05%
FNMA SERIES 2017-66 CLASS SA	4.28	09/25/2047	9,607,738	\$ 1,828,976	0.05%
GNMA SERIES 2016-80 CLASS SD	4.51	06/20/2046	10,088,660	\$ 1,822,304	0.05%
MORGAN STANLEY BAML TRUST SERIES 2012	1.09	10/15/2030	44,924,626	\$ 1,817,152	0.05%
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.56	12/15/2047	32,347,547	\$ 1,730,772	0.05%
GNMA SERIES 2010-167 CLASS SL	5.06	12/20/2040	9,172,063	\$ 1,720,995	0.05%
GNMA II SERIES 2017-101 CLASS TS	4.38	07/20/2047	8,058,177	\$ 1,710,882	0.05%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.58	04/10/2049	1,750,000	\$ 1,703,371	0.05%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.82	11/10/2048	1,650,000	\$ 1,683,725	0.05%
GNMA SERIES 2017-141 CLASS KS	4.43	09/20/2047	8,913,409	\$ 1,681,356	0.05%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.66	09/15/2050	1,750,000	\$ 1,658,424	0.05%
WELLS FARGO MORT-BACKED SEC SERIES 2	3.93	03/25/2035	1,649,867	\$ 1,638,471	0.04%
GNMA SERIES 2017-56 CLASS SQ	4.56	04/20/2047	7,822,518	\$ 1,613,656	0.04%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.65	12/15/2049	1,600,000	\$ 1,611,610	0.04%
GNMA SERIES 2016-83 CLASS SA	4.28	06/20/2046	8,534,589	\$ 1,597,935	0.04%
GNMA SERIES 2016-20 CLASS BS	4.28	02/20/2046	8,502,795	\$ 1,571,534	0.04%
GS MORTGAGE SECURITIES CORP SERIES 20	2.22	05/10/2045	27,117,034	\$ 1,538,602	0.04%
GNMA SERIES 2017-130 CLASS GS	4.38	08/20/2047	6,824,017	\$ 1,520,543	0.04%
MORGAN STANLEY CAPITAL I TRUST SERIES	3.59	03/15/2049	1,500,000	\$ 1,508,700	0.04%
GS MORTGAGE SECURITIES TRUST SERIES 2	3.51	10/10/2048	1,500,000	\$ 1,500,875	0.04%
UBS-BARCLAYS COMMERCIAL MORT SERIES	1.65	12/10/2045	25,083,456	\$ 1,498,064	0.04%
GNMA SERIES 2012-97 CLASS AS	4.46	08/20/2042	8,299,382	\$ 1,483,981	0.04%
JP MORGAN CHASE COMMERCIAL MOR SERI	5.95	06/15/2043	1,500,000	\$ 1,481,851	0.04%
FHLMC STACR SERIES 16-HQA3 CLASS M1	2.67	03/25/2029	1,460,074	\$ 1,462,999	0.04%
WELLS FARGO COMMERCIAL MORTGAG SERI	4.49	09/15/2057	1,400,000	\$ 1,424,233	0.04%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.46	12/15/2049	1,500,000	\$ 1,397,039	0.04%
GNMA SERIES 2017-103 CLASS LS	4.38	07/20/2047	6,982,579	\$ 1,384,615	0.04%
GNMA SERIES 2017-161 CLASS DS	4.43	10/20/2047	6,416,147	\$ 1,348,097	0.04%
COMM MORTGAGE TRUST SERIES 2013-LC6 C	4.30	01/10/2046	1,470,000	\$ 1,345,243	0.04%
FHLMC SERIES 15-DNA CLASS M1	2.77	10/25/2027	1,322,457	\$ 1,323,284	0.04%
GNMA SERIES 2017-167 CLASS SE	4.38	11/20/2047	6,643,564	\$ 1,320,547	0.04%
GS MORTGAGE SECURITIES CORP SERIES 20	1.35	08/10/2044	36,353,870	\$ 1,300,127	0.04%
GS MORTGAGE SECURITIES TRUST SERIES 2	1.06	11/10/2047	24,505,607	\$ 1,235,612	0.03%

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GNMA SERIES 2015-117 CLASS ES	3.86	08/16/2045	10,052,749	\$ 1,220,861	0.03%
GS MORTGAGE SECURITIES TRUST SERIES 2	3.78	06/10/2046	1,180,000	\$ 1,174,527	0.03%
FNMA SERIES 2017-9 CLASS SK	4.43	03/25/2047	6,277,270	\$ 1,170,566	0.03%
MORGAN STANLEY BAML TRUST SERIES 2014	1.16	02/15/2047	33,078,805	\$ 1,150,683	0.03%
GNMA SERIES 2013-5 CLASS IP	3.50	01/20/2043	5,142,928	\$ 1,148,395	0.03%
JP MORGAN MORTGAGE TRUST SERIES 14-1	3.50	01/25/2044	1,126,227	\$ 1,128,489	0.03%
GNMA SERIES 2015-53 CLASS SA	4.01	04/20/2045	7,679,675	\$ 1,107,662	0.03%
MORGAN STANLEY BAML TRUST SERIES 2014	1.15	06/15/2047	24,809,510	\$ 1,103,217	0.03%
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.08	03/10/2046	1,100,000	\$ 1,091,749	0.03%
GNMA SERIES 2015-158 CLASS SK	4.38	11/20/2045	6,216,795	\$ 1,054,040	0.03%
JP MORGAN CHASE COMMERCIAL MTG SERIE	4.83	02/15/2047	1,000,000	\$ 1,039,411	0.03%
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.40	05/10/2045	1,006,667	\$ 1,016,136	0.03%
COMM MORTGAGE TRUST SERIES 2013-CR11	1.12	10/10/2046	24,192,732	\$ 1,002,961	0.03%
MORGAN STANLEY CAPITAL I TRUST SERIES	3.59	12/15/2050	1,000,000	\$ 1,000,157	0.03%
CITIGROUP COMMERCIAL MORTGAGE SERIE	1.12	10/12/2050	12,972,177	\$ 993,884	0.03%
MORGAN STANLEY BAML TRUST SERIES 2013	3.46	05/15/2046	1,000,000	\$ 991,582	0.03%
FGLMC SERIES 4257 CLASS PA	2.00	02/15/2036	992,077	\$ 957,169	0.03%
GNMA SERIES 2016-61 CLASS QS	4.46	05/20/2046	5,595,136	\$ 943,211	0.03%
GNMA SERIES 2013-130 CLASS SB	3.39	09/16/2043	9,312,238	\$ 885,635	0.02%
FNMA SERIES 2016-65 CLASS BS	4.48	09/25/2046	5,667,627	\$ 873,259	0.02%
FNMA SERIES 2013-6 CLASS SA	4.48	02/25/2043	5,082,694	\$ 862,141	0.02%
GNMA SERIES 2013-86 CLASS MI	4.50	05/16/2043	4,108,996	\$ 852,406	0.02%
JPMBB COMMERCIAL MORTGAGE SECURI	3.92	11/15/2047	1,000,000	\$ 839,429	0.02%
FNMA SERIES 2017-54 CLASS NS	4.53	07/25/2047	4,043,121	\$ 836,408	0.02%
GNMA SERIES 2017-120 CLASS ES	4.38	08/20/2047	3,916,805	\$ 817,211	0.02%
GNMA SERIES 2012-48 CLASS SM	5.06	04/16/2042	3,972,273	\$ 775,020	0.02%
FHLMC SERIES 4109 CLASS LI	3.50	03/15/2041	5,551,329	\$ 742,829	0.02%
WELLS FARGO COMMERCIAL MORTGAG SERI	3.07	11/15/2059	750,000	\$ 725,132	0.02%
GNMA SERIES 2011-151 CLASS GS	4.28	11/20/2041	4,015,832	\$ 695,062	0.02%
FNMA SERIES 2005-W2 CLASS A1	2.07	05/25/2035	672,816	\$ 669,976	0.02%
MORGAN STANLEY CAPITAL INC SERIES 2012	2.09	03/15/2045	10,214,424	\$ 660,203	0.02%
FNMA SERIES 2005-T1 CLASS A2	1.97	05/25/2035	655,909	\$ 653,642	0.02%
WF-RBS COMMERCIAL MORTGAGE TR SERIE	4.79	12/15/2046	625,000	\$ 648,883	0.02%
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.09	12/15/2046	16,192,217	\$ 643,994	0.02%
FNMA SERIES 2012-93 CLASS DI	3.50	09/25/2027	5,733,024	\$ 620,900	0.02%
GNMA SERIES 2017-117 CLASS SB	4.38	08/20/2047	2,941,706	\$ 619,345	0.02%
GNMA SERIES 2015-162 CLASS SA	5.16	11/20/2045	3,128,246	\$ 596,434	0.02%

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GNMA SERIES 2010-149 CLASS SA	4.46	11/20/2040	3,775,792	\$ 595,794	0.02%
GNMA SERIES 2014-119 CLASS JS	4.56	08/20/2044	2,983,212	\$ 560,067	0.02%
GNMA SERIES 2013-113 CLASS SB	4.38	08/20/2042	3,574,100	\$ 553,916	0.02%
GNMA SERIES 2015-162 CLASS IH	4.00	09/20/2040	3,270,261	\$ 536,412	0.01%
GNMA SERIES 2011-168 CLASS B	1.75	10/16/2037	527,487	\$ 520,584	0.01%
UBS-BARCLAYS COMMERCIAL MORT SERIES	5.04	08/10/2049	500,000	\$ 513,648	0.01%
COMM MORTGAGE TRUST SERIES 2013-CR6	4.07	03/10/2046	565,000	\$ 509,928	0.01%
FHLMC SERIES 4349 CLASS DI	3.00	02/15/2029	6,045,891	\$ 491,977	0.01%
GNMA SERIES 2015-116 CLASS CI	4.00	03/16/2039	3,196,775	\$ 443,707	0.01%
WF-RBS COMMERCIAL MORTGAGE TR SERIE	1.28	03/15/2048	8,532,369	\$ 423,784	0.01%
FHLMC SERIES 4417 CLASS EI	3.50	01/15/2040	3,865,399	\$ 420,910	0.01%
GNMA SERIES 2015-123 CLASS AI	3.50	02/20/2040	2,962,812	\$ 396,510	0.01%
JPMBB COMMERCIAL MORTGAGE SECU SERI	1.05	11/15/2047	9,265,253	\$ 372,662	0.01%
FHLMC MULTIFAMILY STRUCTURED P SERIES	3.00	05/15/2027	5,234,794	\$ 362,026	0.01%
GNMA SERIES 2011-70 CLASS MK	5.34	04/20/2041	1,901,196	\$ 357,775	0.01%
FHLMC SERIES 4164 CLASS ID	3.50	02/15/2028	3,810,571	\$ 323,711	0.01%
FHLMC STACR SERIES 16-DNA3 CLASS M1	2.97	12/25/2028	315,051	\$ 315,346	0.01%
FNMA SERIES 2015-25 CLASS NI	3.50	03/25/2031	3,981,201	\$ 315,235	0.01%
FNMA SERIES 2012-36 CLASS AI	3.00	04/25/2027	3,336,354	\$ 306,304	0.01%
FHLMC SERIES 4115 CLASS IM	3.00	10/15/2027	3,044,312	\$ 276,228	0.01%
GNMA SERIES 2014-58 CLASS IH	4.50	04/16/2044	1,406,229	\$ 269,213	0.01%
FNMA SERIES 2012-128 CLASS EI	3.50	11/25/2027	2,747,653	\$ 261,249	0.01%
JP MORGAN CHASE COMMERCIAL MTG SERIE	5.41	08/15/2046	250,000	\$ 258,874	0.01%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.01	03/10/2051	250,000	\$ 258,845	0.01%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.14	08/15/2049	250,000	\$ 239,545	0.01%
FHLMC SERIES 3907 CLASS SM	4.87	05/15/2026	2,469,953	\$ 218,064	0.01%
FNMA SERIES 2007-35 CLASS PF	2.12	04/25/2037	217,146	\$ 216,539	0.01%
FNMA SERIES 2013-45 CLASS AI	3.50	05/25/2028	2,058,194	\$ 186,049	0.01%
FNMA SERIES 2010-81 CLASS PA	2.25	07/25/2040	177,579	\$ 171,009	0.00%
SEQUOIA MORTGAGE TRUST SERIES 2003-8	3.70	01/20/2034	378,998	\$ 164,449	0.00%
FNMA SERIES 2015-91 CLASS CI	4.00	04/25/2043	762,198	\$ 118,676	0.00%
FHLMC SERIES 3879 CLASS BI	3.50	03/15/2025	2,676,890	\$ 112,896	0.00%
FNMA SERIES 2007-70 CLASS SA	4.78	07/25/2037	719,665	\$ 105,510	0.00%
MORGAN STANLEY BAML TRUST SERIES 2015	3.75	12/15/2047	100,000	\$ 101,756	0.00%
FHLMC SERIES 3924 CLASS DI	3.00	09/15/2025	2,393,639	\$ 93,546	0.00%
GNMA SERIES 2006-51 CLASS IO	0.94	08/16/2046	2,939,053	\$ 87,814	0.00%
JP MORGAN CHASE COMMERCIAL MTG SERIE	5.75	02/15/2051	62,165	\$ 62,042	0.00%

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FHLMC SERIES 3050 CLASS SI	4.97	09/15/2034	891,821	\$ 60,657	0.00%
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.09	08/10/2049	40,000	\$ 39,887	0.00%
FNMA SERIES 2010-83 CLASS AK	3.00	11/25/2018	38,207	\$ 38,175	0.00%
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.18	03/10/2046	35,000	\$ 35,024	0.00%
IMPAC CMB TRUST SERIES 2003-11 CLASS 1M	4.12	10/25/2033	35,782	\$ 33,994	0.00%
FNMA SERIES 2006-114 CLASS SI	4.63	12/25/2021	699,968	\$ 31,250	0.00%
FNMA SERIES 2007-15 CLASS NI	4.63	03/25/2022	557,532	\$ 30,951	0.00%
FHLMC SERIES 3924 CLASS BI	3.00	09/15/2026	394,380	\$ 28,090	0.00%
FNMA SERIES 2003-130 CLASS FA	2.19	01/25/2034	25,198	\$ 25,248	0.00%
FHLMC SERIES 4018 CLASS NI	3.50	03/15/2027	243,363	\$ 23,619	0.00%
FHLMC SERIES 3510 CLASS LG	6.69	03/15/2038	16,992	\$ 16,767	0.00%
COUNTRYWIDE ALT LOAN TR SERIES 2006-O	2.13	07/25/2046	18,679	\$ 15,594	0.00%
FHLMC SERIES 3649 CLASS EA	2.25	12/15/2018	10,944	\$ 10,924	0.00%
FHLMC SERIES 2802 CLASS PF	2.18	09/15/2033	10,292	\$ 10,292	0.00%
FHLMC SERIES 2806 CLASS MS	5.37	06/15/2019	111,543	\$ 1,701	0.00%
FNMA SERIES 2005-69 CLASS CS	21.29	08/25/2035	12,295	\$ 1,674	0.00%
FHLMC SERIES 2626 CLASS NF	2.23	06/15/2023	420	\$ 420	0.00%
CS FIRST BOSTON MORTGAGE SECUR SERIE	0.57	12/15/2039	6,178,492	\$ 293	0.00%
COUNTRYWIDE ALTERNATIVE LOAN T SERIE	2.04	05/25/2036	26	\$ 26	0.00%
CHASE COMMERCIAL MORT SEC SERIES 1998	1.00	11/18/2030	160,015	\$ 9	0.00%
<b>TOTAL CMO</b>				<b>\$ 350,660,662</b>	
<b>Commercial Mortgage</b>					<b>0.36 %</b>
North Carolina	6.00	12/15/2017	6,838,024	\$ 6,825,920	0.19%
Maryland	8.55	11/17/2022	3,818,751	\$ 4,248,666	0.12%
Pennsylvania	5.71	05/01/2021	1,091,756	\$ 1,119,956	0.03%
Georgia	7.31	06/15/2019	363,179	\$ 373,533	0.01%
South Carolina	5.68	06/01/2019	270,269	\$ 273,388	0.01%
Alabama	7.34	10/10/2018	217,479	\$ 220,293	0.01%
Nebraska	7.38	07/15/2018	96,909	\$ 97,618	0.00%
<b>TOTAL Commercial Mortgage</b>				<b>\$ 13,159,376</b>	
<b>Common Stocks</b>					<b>6.39 %</b>
SEPARATE ACCOUNT LI-MM	0.00		13,273,697	\$ 228,982,020	6.28%
PATTERSON-UTI ENERGY INC	0.00		88,266	\$ 1,545,538	0.04%
CHAPARRAL ENERGY INC	0.00		57,320	\$ 1,017,430	0.03%
PINNACLE OPER CORP	0.00		1,007,512	\$ 1,007,512	0.03%

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CHAPARRAL ENERGY INC	0.00		12,053	\$ 207,914	0.01%
GOODMAN NETWORK WARRENT	0.00		23,488	\$ 23,488	0.00%
CHAPARRAL ENERGY INC NPV	0.00		438	\$ 7,775	0.00%
<b>TOTAL</b>				<b>\$ 232,791,676</b>	
<b>Common Stocks</b>					<b>19.94%</b>
<b>Mortgage Backed</b>					<b>19.94%</b>
FNMA TBA	3.00	04/15/2044	53,575,000	\$ 52,252,367	1.43%
GNMA TBA	3.50	04/15/2044	46,500,000	\$ 46,951,376	1.29%
FNMA POOL AS9785	4.00	06/01/2047	28,537,455	\$ 29,448,241	0.81%
GNMA II POOL 784427C	4.00	01/20/2048	27,675,944	\$ 28,756,999	0.79%
FNMA TBA	4.00	04/01/2040	22,500,000	\$ 23,089,390	0.63%
FHLMC GOLD POOL G60862	3.00	01/01/2047	22,771,821	\$ 22,308,857	0.61%
FHLMC TBA	3.50	04/15/2043	22,170,000	\$ 22,221,727	0.61%
FNMA POOL AS3935	3.50	12/01/2044	20,699,278	\$ 20,831,360	0.57%
GNMA TBA	3.50	04/15/2043	20,000,000	\$ 20,192,968	0.55%
FNMA POOL BE9598	4.00	05/01/2047	17,534,105	\$ 18,014,187	0.49%
FHLMC GOLD POOL Q40087	3.50	04/01/2046	17,315,739	\$ 17,420,941	0.48%
GNMA I POOL AV1849	3.50	10/15/2047	15,454,782	\$ 15,711,392	0.43%
FNMA POOL AL6842	4.00	05/01/2045	14,993,408	\$ 15,456,434	0.42%
FNMA POOL AS7544	3.50	07/01/2046	13,066,111	\$ 13,110,405	0.36%
FNMA POOL AU8043	4.00	09/01/2043	12,215,269	\$ 12,618,243	0.35%
FNMA POOL AS6183	3.50	11/01/2045	12,445,004	\$ 12,538,269	0.34%
FNMA GOLD POOL AX2532	3.50	11/01/2044	11,394,689	\$ 11,470,341	0.31%
FHLMC GOLD POOL G07830	4.50	09/01/2044	10,320,005	\$ 10,854,630	0.30%
FNMA TBA	3.00	04/15/2027	10,000,000	\$ 9,986,980	0.27%
GNMA II POOL MA2520	3.00	01/20/2045	9,674,275	\$ 9,554,577	0.26%
FNMA POOL BE2915	3.50	12/01/2046	8,983,936	\$ 9,029,794	0.25%
FNMA POOL BC9080	3.50	12/01/2046	8,723,812	\$ 8,759,111	0.24%
FHLMC POOL G07558	4.50	12/01/2043	8,290,395	\$ 8,744,850	0.24%
FNMA POOL AS7387	3.50	06/01/2046	8,606,288	\$ 8,635,443	0.24%
FNMA POOL AL6582	3.50	04/01/2030	8,393,105	\$ 8,578,795	0.24%
FNMA POOL BM1877	4.00	10/01/2047	8,027,889	\$ 8,249,358	0.23%
FNMA POOL BC0793	3.50	04/01/2046	8,020,777	\$ 8,046,496	0.22%
GNMA II POOL BA3282	4.00	06/20/2047	7,760,965	\$ 8,029,019	0.22%
FNMA POOL AS3604	3.00	10/01/2029	8,000,360	\$ 8,013,777	0.22%
FNMA POOL AS6092	3.00	10/01/2030	7,678,244	\$ 7,676,959	0.21%
FHLMC POOL Q01775	5.00	07/01/2041	7,093,254	\$ 7,641,974	0.21%

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FNMA POOL AL6439	3.50	02/01/2045	7,108,546	\$ 7,153,877	0.20%
GNMA II POOL MA3375	3.00	01/20/2046	7,029,759	\$ 6,950,564	0.19%
FNMA POOL AS3952	4.50	12/01/2044	6,472,063	\$ 6,814,552	0.19%
FNMA POOL AW1804	3.00	10/01/2029	6,566,641	\$ 6,577,615	0.18%
FHLMC GOLD POOL V81234	3.50	06/01/2044	6,392,249	\$ 6,440,718	0.18%
FNMA POOL AL7617	4.00	11/01/2045	5,958,066	\$ 6,151,573	0.17%
FNMA POOL AL7927	3.50	01/01/2046	6,025,462	\$ 6,077,438	0.17%
FNMA TBA	3.50	04/15/2043	6,000,000	\$ 6,012,539	0.16%
FNMA POOL AD4501	5.00	05/01/2040	5,499,653	\$ 5,957,465	0.16%
FNMA POOL AY8429	3.50	08/01/2045	5,859,778	\$ 5,887,809	0.16%
FNMA POOL AJ2226	4.50	09/01/2041	4,950,218	\$ 5,221,892	0.14%
FHLMC GOLD POOL Q44014	3.50	11/01/2046	5,169,539	\$ 5,202,572	0.14%
FNMA POOL BD6433	3.50	10/01/2046	4,967,748	\$ 4,992,941	0.14%
FNMA POOL AS9467	4.00	04/01/2047	4,628,387	\$ 4,791,791	0.13%
FNMA POOL AS3260	2.50	09/01/2029	4,771,307	\$ 4,695,342	0.13%
GNMA POOL 781769	5.00	11/15/2033	4,293,020	\$ 4,612,913	0.13%
FHLMC POOL Q51878	4.00	11/01/2047	4,120,821	\$ 4,246,287	0.12%
FHLMC GOLD POOL G60952	4.00	04/01/2047	4,031,774	\$ 4,162,491	0.11%
FNMA POOL AS1960	4.00	03/01/2034	3,848,759	\$ 4,017,005	0.11%
FHLMC GOLD POOL V81181	3.50	05/01/2044	3,921,527	\$ 3,948,987	0.11%
GNMA II POOL 784371	4.00	08/15/2045	3,802,712	\$ 3,922,453	0.11%
FNMA POOL AL6513	5.00	07/01/2044	3,414,198	\$ 3,685,594	0.10%
FNMA POOL AS4794	3.50	04/01/2045	3,459,936	\$ 3,476,970	0.10%
FHLMC GOLD POOL Q13205	3.00	11/01/2042	3,475,047	\$ 3,416,049	0.09%
GNMA II POOL AV5049	3.50	10/20/2046	3,296,006	\$ 3,333,797	0.09%
FHLMC GOLD POOL Q26208	4.50	05/01/2044	3,012,786	\$ 3,164,055	0.09%
GNMA II POOL 737664	4.50	11/15/2040	2,973,280	\$ 3,143,537	0.09%
FNMA POOL AB9786	3.50	07/01/2043	3,069,672	\$ 3,094,806	0.08%
GNMA POOL 794571	3.50	02/15/2042	2,750,088	\$ 2,792,091	0.08%
FNMA POOL AL4242	5.00	10/01/2041	2,578,623	\$ 2,788,019	0.08%
FNMA POOL AD0831	6.00	11/01/2035	2,375,725	\$ 2,667,962	0.07%
GNMA POOL 778870	4.00	02/15/2042	2,252,373	\$ 2,330,636	0.06%
GNMA POOL 770478	4.50	08/15/2041	1,970,843	\$ 2,072,808	0.06%
FHLMC GOLD POOL A93057	5.50	07/01/2040	1,853,424	\$ 2,013,773	0.06%
GNMA II POOL BB3613	3.50	09/20/2047	1,955,465	\$ 1,983,846	0.05%
FNMA POOL AS9721	4.00	06/01/2047	1,898,354	\$ 1,950,328	0.05%
GNMA POOL 778958	3.50	03/15/2042	1,832,471	\$ 1,866,112	0.05%

Not FDIC Insured

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May Lose Value, Not a Deposit, No Bank Guarantee

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# Core Plus Bond Separate Account

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
FNMA POOL 931559	4.50	07/01/2039	1,726,982	\$ 1,828,113	0.05%
FNMA POOL AS0727	3.50	10/01/2033	1,763,069	\$ 1,801,429	0.05%
FNMA POOL AC3707	5.50	11/01/2039	1,593,586	\$ 1,743,718	0.05%
FNMA POOL AU1227	3.50	07/01/2043	1,612,255	\$ 1,625,622	0.04%
FNMA POOL AH0898	5.00	12/01/2040	1,391,512	\$ 1,504,631	0.04%
GNMA POOL 794921	3.50	04/15/2042	1,473,835	\$ 1,496,348	0.04%
GNMA POOL 003726	6.50	06/20/2035	1,303,651	\$ 1,469,532	0.04%
FNMA POOL 929736	5.50	07/01/2038	1,305,082	\$ 1,438,731	0.04%
FNMA POOL 725376	3.35	07/01/2033	1,355,618	\$ 1,416,752	0.04%
FNMA POOL AE7895	4.50	11/01/2040	1,269,909	\$ 1,343,303	0.04%
FNMA POOL 993739	6.00	09/01/2038	1,181,414	\$ 1,327,006	0.04%
GNMA POOL 721758	5.00	08/15/2040	1,224,178	\$ 1,319,129	0.04%
FHLMC GOLD POOL Q39443	4.50	03/01/2046	1,193,265	\$ 1,268,715	0.03%
GNMA II POOL MA1175	2.75	07/20/2043	1,213,609	\$ 1,236,245	0.03%
FNMA POOL 985121	6.00	07/01/2038	1,076,521	\$ 1,221,713	0.03%
FNMA POOL AE6376	4.50	01/01/2041	1,120,232	\$ 1,185,412	0.03%
FNMA POOL AL5379	4.50	06/01/2044	1,024,998	\$ 1,085,176	0.03%
GNMA POOL 003517	6.00	02/20/2034	931,740	\$ 1,051,979	0.03%
FHLMC POOL G04351	6.00	01/01/2038	911,687	\$ 1,038,060	0.03%
FNMA POOL AB5650	3.00	07/01/2042	1,050,982	\$ 1,034,595	0.03%
GNMA II POOL AS4324	4.00	06/20/2046	902,732	\$ 937,733	0.03%
FNMA POOL BD2969	3.50	06/01/2046	932,414	\$ 936,182	0.03%
GNMA POOL 003625	6.00	10/20/2034	699,112	\$ 788,804	0.02%
FNMA POOL 985713	5.00	06/01/2023	699,815	\$ 730,143	0.02%
FNMA POOL AR4407	2.50	02/01/2028	726,895	\$ 717,553	0.02%
FNMA POOL 993360	5.50	05/01/2039	645,427	\$ 708,390	0.02%
FNMA POOL AI9111	3.00	06/01/2027	649,644	\$ 657,243	0.02%
FHLMC GOLD POOL J10348	4.50	07/01/2024	628,967	\$ 649,687	0.02%
FHLMC GOLD POOL Q16477	3.00	03/01/2043	616,086	\$ 605,633	0.02%
FNMA POOL AB1358	4.00	08/01/2020	582,113	\$ 598,874	0.02%
FHLMC POOL A56911	5.50	02/01/2037	525,528	\$ 577,195	0.02%
FNMA POOL 984846	6.00	07/01/2038	516,801	\$ 576,451	0.02%
FNMA POOL AA9382	6.00	07/01/2039	516,810	\$ 574,517	0.02%
FHLMC POOL A27484	6.00	10/01/2034	508,453	\$ 567,333	0.02%
FHLMC GOLD POOL G07981	5.00	03/01/2041	501,781	\$ 542,528	0.01%
FNMA POOL 985526	5.50	06/01/2038	487,773	\$ 534,033	0.01%
FNMA POOL 970298	6.50	02/01/2038	459,342	\$ 532,407	0.01%

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SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
FNMA POOL 704522	5.50	06/01/2033	467,072	\$ 516,614	0.01%	
GNMA II POOL 748877	5.50	09/20/2040	440,337	\$ 472,072	0.01%	
FNMA POOL AD3055	4.50	04/01/2040	441,033	\$ 465,611	0.01%	
FHLMC POOL G01092	8.00	12/01/2029	388,641	\$ 446,250	0.01%	
FNMA POOL AK9530	2.22	07/01/2043	437,514	\$ 439,575	0.01%	
FNMA POOL 686906	5.50	02/01/2023	403,672	\$ 438,218	0.01%	
FNMA POOL 915482	6.00	03/01/2037	387,842	\$ 435,534	0.01%	
FNMA POOL 932846	3.00	12/01/2040	443,181	\$ 435,472	0.01%	
GNMA I POOL BD4813	3.50	11/15/2047	402,434	\$ 407,003	0.01%	
GNMA POOL 004854	4.50	11/20/2040	383,282	\$ 402,952	0.01%	
FNMA POOL 604062	6.50	09/01/2031	359,144	\$ 400,797	0.01%	
GNMA POOL 005057	5.50	05/20/2041	360,859	\$ 391,311	0.01%	
FNMA POOL 932771	5.50	05/01/2040	356,447	\$ 389,769	0.01%	
FNMA POOL 257307	6.00	08/01/2038	344,190	\$ 386,547	0.01%	
FHLMC POOL A75436	5.50	04/01/2038	341,824	\$ 379,311	0.01%	
GNMA POOL 782119	6.00	08/15/2036	334,456	\$ 379,192	0.01%	
GNMA II POOL MA0222	4.50	07/20/2042	358,889	\$ 377,576	0.01%	
GNMA POOL 782016	5.00	12/15/2035	349,696	\$ 375,584	0.01%	
FNMA POOL 872266	6.00	05/01/2036	329,594	\$ 370,050	0.01%	
GNMA POOL 004559	5.00	10/20/2039	341,150	\$ 366,925	0.01%	
FNMA POOL 868513	3.39	04/01/2036	348,523	\$ 363,573	0.01%	
FNMA POOL AD4674	4.00	05/01/2025	349,896	\$ 359,971	0.01%	
GNMA POOL 603370	6.00	01/15/2033	319,255	\$ 358,994	0.01%	
GNMA POOL 002766	6.00	06/20/2029	318,034	\$ 358,071	0.01%	
GNMA POOL 004804	6.00	09/20/2040	307,134	\$ 346,957	0.01%	
GNMA POOL 622383	6.00	12/15/2033	305,039	\$ 344,880	0.01%	
FNMA POOL 766582	5.50	03/01/2034	297,010	\$ 332,491	0.01%	
GNMA POOL 569569	6.00	01/15/2032	277,662	\$ 312,320	0.01%	
FNMA POOL 993357	6.00	05/01/2039	278,824	\$ 310,266	0.01%	
FNMA POOL 936869	6.50	07/01/2037	273,490	\$ 305,208	0.01%	
GNMA POOL AD1718	3.00	02/15/2043	291,876	\$ 288,532	0.01%	
GNMA POOL 551093	7.00	11/15/2031	253,535	\$ 284,998	0.01%	
GNMA POOL 782273	5.50	02/15/2038	258,740	\$ 284,122	0.01%	
GNMA II POOL 004560	5.50	10/20/2039	261,179	\$ 283,202	0.01%	
FNMA POOL 905807	6.00	01/01/2037	252,107	\$ 282,203	0.01%	
GNMA POOL 521362	5.50	06/15/2035	250,560	\$ 279,712	0.01%	
FNMA POOL AA4420	5.50	03/01/2039	254,796	\$ 278,803	0.01%	

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
GNMA POOL 587219	6.50	08/15/2032	241,264	\$ 269,869	0.01%
FNMA POOL 911246	3.76	03/01/2035	243,906	\$ 259,736	0.01%
GNMA POOL 781811	5.00	10/15/2034	240,954	\$ 258,890	0.01%
FNMA POOL AS9462	3.50	04/01/2047	257,179	\$ 258,770	0.01%
FNMA POOL 829888	3.49	08/01/2035	244,827	\$ 257,339	0.01%
FNMA POOL 254587	5.50	12/01/2022	235,646	\$ 255,813	0.01%
FNMA POOL 703694	3.76	04/01/2033	243,244	\$ 255,181	0.01%
FNMA POOL 928913	6.00	11/01/2037	205,032	\$ 227,833	0.01%
FNMA POOL 933164	6.00	11/01/2037	198,274	\$ 224,377	0.01%
FNMA POOL 254375	6.50	07/01/2022	186,838	\$ 208,507	0.01%
GNMA POOL 002714	6.50	02/20/2029	177,158	\$ 200,266	0.01%
FNMA POOL 735834	2.99	10/01/2034	193,535	\$ 200,220	0.01%
FNMA POOL BM3122	3.50	10/01/2047	196,668	\$ 197,833	0.01%
FHLMC POOL 1B7328	3.93	04/01/2037	184,926	\$ 197,417	0.01%
FHLMC POOL D95805	5.00	02/01/2023	181,529	\$ 193,930	0.01%
FNMA POOL 983335	6.00	07/01/2038	173,008	\$ 193,645	0.01%
FNMA POOL AB1155	4.50	06/01/2025	191,783	\$ 193,219	0.01%
FNMA POOL 660136	7.50	08/01/2032	174,045	\$ 191,467	0.01%
FNMA POOL 624842	7.00	02/01/2032	172,982	\$ 187,768	0.01%
FNMA POOL 928078	6.00	01/01/2037	154,827	\$ 173,769	0.00%
GNMA POOL 002781	6.50	07/20/2029	153,677	\$ 172,954	0.00%
FHLMC POOL C75361	5.50	12/01/2032	154,045	\$ 169,428	0.00%
FNMA POOL 972466	6.50	03/01/2038	151,666	\$ 169,256	0.00%
FHLMC POOL A66717	6.00	10/01/2037	147,401	\$ 163,718	0.00%
FNMA POOL AA9592	6.00	01/01/2039	136,231	\$ 151,381	0.00%
FNMA POOL 815065	5.50	04/01/2035	139,013	\$ 150,910	0.00%
FHLMC POOL C01103	7.50	12/01/2030	124,584	\$ 146,798	0.00%
FNMA POOL 624330	7.00	02/01/2032	131,988	\$ 143,403	0.00%
GNMA POOL 004523	6.50	08/20/2039	124,189	\$ 136,224	0.00%
FNMA POOL 939566	6.50	07/01/2037	120,698	\$ 134,696	0.00%
FHLMC POOL G01131	7.50	09/01/2030	118,119	\$ 133,636	0.00%
FHLMC POOL A63078	6.00	07/01/2037	116,598	\$ 132,667	0.00%
FHLMC POOL C58770	7.00	10/01/2031	112,799	\$ 128,035	0.00%
GNMA POOL 003068	6.50	04/20/2031	108,416	\$ 123,589	0.00%
GNMA POOL 002728	6.00	03/20/2029	107,096	\$ 120,379	0.00%
FHLMC POOL G08088	6.50	10/01/2035	106,634	\$ 120,089	0.00%
FNMA POOL MA0641	4.00	02/01/2031	115,035	\$ 118,930	0.00%

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SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
GNMA POOL 594928	6.50	09/15/2032	106,284	\$ 118,885	0.00%	
FNMA POOL 753499	3.22	11/01/2033	108,764	\$ 113,142	0.00%	
FNMA POOL 751522	3.03	04/01/2034	106,674	\$ 112,512	0.00%	
GNMA POOL 570455	7.00	11/15/2031	102,239	\$ 111,074	0.00%	
FNMA POOL 905141	5.50	02/01/2037	98,510	\$ 108,211	0.00%	
FHLMC POOL C01005	8.00	06/01/2030	92,469	\$ 107,048	0.00%	
FHLMC POOL G04021	6.50	02/01/2038	94,265	\$ 106,159	0.00%	
FNMA POOL 822787	5.00	04/01/2035	97,587	\$ 105,995	0.00%	
FHLMC POOL G03246	6.00	05/01/2037	90,124	\$ 102,841	0.00%	
GNMA POOL 591286	6.50	09/15/2032	91,630	\$ 102,494	0.00%	
FNMA POOL 677448	3.60	01/01/2033	99,015	\$ 101,630	0.00%	
GNMA POOL 003363	6.50	03/20/2033	88,778	\$ 100,905	0.00%	
FHLMC POOL C15525	5.50	09/01/2028	89,714	\$ 97,268	0.00%	
GNMA POOL 579702	6.00	07/15/2032	86,549	\$ 96,586	0.00%	
GNMA POOL 704194	5.50	01/15/2039	86,656	\$ 95,550	0.00%	
FNMA POOL 454827	5.50	12/01/2028	86,213	\$ 93,591	0.00%	
GNMA II POOL 609187	3.50	09/20/2044	92,098	\$ 93,394	0.00%	
FHLMC POOL G08064	6.50	04/01/2035	81,847	\$ 93,167	0.00%	
FNMA POOL 923787	2.51	06/01/2037	88,813	\$ 91,578	0.00%	
FHLMC POOL 781216	3.12	01/01/2034	88,886	\$ 90,150	0.00%	
FHLMC POOL C00784	6.00	06/01/2029	77,994	\$ 87,754	0.00%	
FNMA POOL 255771	6.00	07/01/2035	76,408	\$ 85,922	0.00%	
FHLMC POOL C90504	6.50	12/01/2021	80,445	\$ 85,670	0.00%	
GNMA POOL 739174	6.50	10/20/2038	79,365	\$ 83,206	0.00%	
FHLMC POOL C00689	6.50	12/01/2028	73,616	\$ 82,905	0.00%	
FHLMC POOL C01372	7.50	05/01/2032	71,408	\$ 80,976	0.00%	
GNMA POOL 003490	6.50	12/20/2033	68,041	\$ 77,433	0.00%	
FHLMC POOL D85944	7.00	02/01/2028	75,635	\$ 77,254	0.00%	
FHLMC POOL C00701	6.50	01/01/2029	68,364	\$ 76,990	0.00%	
GNMA POOL 594431	6.50	10/15/2032	68,186	\$ 76,270	0.00%	
FHLMC POOL A96847	3.50	02/01/2041	75,609	\$ 76,182	0.00%	
FHLMC POOL C01175	7.00	05/01/2031	65,297	\$ 73,173	0.00%	
FNMA POOL 401129	7.00	04/01/2026	68,542	\$ 71,870	0.00%	
GNMA POOL 696186	6.00	08/15/2038	61,173	\$ 69,677	0.00%	
FNMA POOL 983447	6.00	05/01/2038	58,039	\$ 64,494	0.00%	
FNMA POOL AT7636	4.00	06/01/2028	60,172	\$ 62,478	0.00%	
FNMA POOL 693862	5.50	03/01/2033	55,546	\$ 60,947	0.00%	

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
FHLMC POOL C50192	8.00	04/01/2031	59,200	\$ 60,673	0.00%	
FHLMC GOLD POOL J14212	3.50	01/01/2026	56,378	\$ 57,566	0.00%	
FHLMC POOL 847247	3.61	02/01/2034	53,338	\$ 55,942	0.00%	
FNMA POOL 831738	6.00	09/01/2036	48,190	\$ 53,842	0.00%	
FHLMC POOL D85984	7.00	02/01/2028	52,864	\$ 53,700	0.00%	
FHLMC POOL G01315	7.00	09/01/2031	46,586	\$ 52,520	0.00%	
FHLMC POOL D66483	6.50	12/01/2025	46,332	\$ 52,178	0.00%	
FNMA POOL AB2002	4.50	02/01/2036	48,291	\$ 50,581	0.00%	
FNMA POOL 936546	6.00	07/01/2037	43,108	\$ 48,189	0.00%	
FHLMC POOL C00972	8.00	04/01/2030	39,950	\$ 47,559	0.00%	
FHLMC POOL G06409	6.00	11/01/2039	42,428	\$ 47,545	0.00%	
FHLMC POOL A34083	6.00	02/01/2035	42,089	\$ 46,961	0.00%	
FHLMC POOL G08011	6.00	09/01/2034	41,609	\$ 46,507	0.00%	
GNMA POOL 555096	7.00	06/15/2031	45,686	\$ 46,444	0.00%	
FNMA POOL 251191	7.50	09/01/2027	41,375	\$ 46,228	0.00%	
FHLMC POOL C16320	5.50	10/01/2028	42,074	\$ 45,617	0.00%	
FHLMC POOL C00550	7.50	09/01/2027	40,567	\$ 45,506	0.00%	
FHLMC POOL D32430	7.00	04/01/2023	44,774	\$ 45,323	0.00%	
FHLMC POOL C25849	6.00	04/01/2029	40,759	\$ 45,272	0.00%	
FHLMC POOL C55996	7.00	01/01/2031	40,035	\$ 43,395	0.00%	
FNMA POOL 783891	5.50	12/01/2034	37,615	\$ 40,834	0.00%	
FHLMC POOL D40111	7.00	09/01/2023	39,386	\$ 40,132	0.00%	
FNMA POOL 254001	7.00	09/01/2021	37,883	\$ 39,181	0.00%	
GNMA POOL 433774	7.00	05/15/2028	35,983	\$ 38,356	0.00%	
FHLMC POOL C35362	7.00	01/01/2030	35,024	\$ 37,920	0.00%	
FHLMC POOL C31336	6.50	09/01/2029	33,413	\$ 37,629	0.00%	
FNMA POOL 407314	5.50	01/01/2029	33,085	\$ 35,917	0.00%	
FNMA POOL 869216	3.57	02/01/2036	34,470	\$ 35,381	0.00%	
FHLMC POOL C27787	6.00	06/01/2029	31,625	\$ 35,126	0.00%	
FHLMC POOL D64446	6.50	09/01/2025	29,404	\$ 33,114	0.00%	
FHLMC POOL C50812	7.00	04/01/2031	31,887	\$ 33,084	0.00%	
FNMA POOL 326381	6.75	04/01/2024	29,619	\$ 33,054	0.00%	
FHLMC POOL 1G1432	3.50	01/01/2037	29,043	\$ 30,453	0.00%	
FHLMC POOL C01034	8.00	08/01/2030	26,390	\$ 30,425	0.00%	
GNMA POOL 468156	6.50	08/15/2028	26,825	\$ 30,005	0.00%	
FHLMC POOL G01256	7.00	05/01/2031	27,075	\$ 29,656	0.00%	
FHLMC POOL C00228	7.00	04/01/2023	27,180	\$ 29,022	0.00%	

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FNMA POOL 779729	3.07	07/01/2034	26,740	\$ 28,098	0.00%	
FHLMC POOL C00710	5.50	11/01/2028	25,865	\$ 28,047	0.00%	
FHLMC POOL C01025	8.00	07/01/2030	23,587	\$ 27,244	0.00%	
FHLMC POOL C00696	5.50	10/01/2028	25,110	\$ 27,224	0.00%	
GNMA POOL 676879	5.50	03/15/2038	24,259	\$ 26,999	0.00%	
GNMA POOL 003038	6.00	02/20/2031	22,625	\$ 25,397	0.00%	
FNMA POOL 430807	5.50	05/01/2028	23,327	\$ 25,325	0.00%	
FHLMC POOL D42696	7.00	07/01/2023	24,987	\$ 25,184	0.00%	
FHLMC POOL C79453	5.50	05/01/2033	22,324	\$ 24,525	0.00%	
FHLMC POOL C00682	5.50	09/01/2028	22,447	\$ 24,337	0.00%	
FHLMC POOL D73104	7.50	07/01/2026	23,481	\$ 23,831	0.00%	
FHLMC POOL J07547	4.50	04/01/2023	22,790	\$ 23,681	0.00%	
GNMA POOL 376091	7.00	05/15/2024	23,195	\$ 23,240	0.00%	
FHLMC POOL C00192	7.00	12/01/2022	20,693	\$ 22,018	0.00%	
FHLMC POOL C00646	5.50	06/01/2028	20,118	\$ 21,812	0.00%	
FNMA POOL 763653	5.00	04/01/2029	19,334	\$ 20,669	0.00%	
FNMA POOL 745272	4.50	10/01/2019	20,562	\$ 20,596	0.00%	
FHLMC POOL C45830	7.50	12/01/2030	19,351	\$ 20,281	0.00%	
FHLMC POOL D70924	6.50	05/01/2026	17,249	\$ 19,426	0.00%	
FNMA POOL 710403	5.50	06/01/2033	17,269	\$ 18,747	0.00%	
FNMA POOL 766453	3.57	03/01/2034	18,569	\$ 18,661	0.00%	
FHLMC POOL C80011	7.50	02/01/2023	17,680	\$ 18,629	0.00%	
FNMA POOL AD5088	4.00	08/01/2025	18,008	\$ 18,535	0.00%	
FHLMC POOL 847281	3.53	08/01/2033	16,730	\$ 17,283	0.00%	
FHLMC POOL C00205	7.00	01/01/2023	16,277	\$ 17,188	0.00%	
FHLMC POOL G12027	5.00	10/01/2018	16,710	\$ 16,800	0.00%	
FHLMC POOL C49587	8.00	03/01/2031	14,980	\$ 14,974	0.00%	
FHLMC POOL C01222	7.00	09/01/2031	12,663	\$ 14,384	0.00%	
FNMA POOL 779143	5.50	06/01/2019	13,979	\$ 14,070	0.00%	
FHLMC POOL J09210	4.50	01/01/2024	12,588	\$ 12,660	0.00%	
FNMA POOL 709049	3.09	06/01/2033	12,028	\$ 12,591	0.00%	
FNMA POOL 255359	5.50	09/01/2019	11,476	\$ 11,650	0.00%	
FHLMC POOL C47218	7.50	02/01/2031	11,336	\$ 11,364	0.00%	
GNMA POOL 781305	6.50	06/15/2031	9,736	\$ 11,079	0.00%	
FHLMC POOL D40474	7.00	09/01/2023	11,049	\$ 11,069	0.00%	
FHLMC POOL D39777	7.00	09/01/2023	10,471	\$ 10,582	0.00%	
FHLMC POOL C90315	7.50	02/01/2020	10,285	\$ 10,523	0.00%	

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SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
FHLMC POOL C90334	7.50	05/01/2020	9,684	\$ 9,936	0.00%	
FNMA POOL 775953	5.50	07/01/2019	8,393	\$ 8,470	0.00%	
FNMA POOL 791991	5.50	09/01/2019	8,235	\$ 8,306	0.00%	
FHLMC POOL A29373	5.50	01/01/2035	7,205	\$ 7,812	0.00%	
GNMA POOL 002794	6.00	08/20/2029	6,970	\$ 7,693	0.00%	
FHLMC POOL C00933	7.50	03/01/2030	6,632	\$ 7,558	0.00%	
GNMA POOL 002740	6.00	04/20/2029	5,495	\$ 6,184	0.00%	
FNMA POOL 250529	6.50	04/01/2026	5,092	\$ 5,682	0.00%	
FHLMC POOL C32913	7.50	11/01/2029	5,316	\$ 5,449	0.00%	
FHLMC POOL C44963	7.00	11/01/2030	4,949	\$ 5,192	0.00%	
GNMA POOL 002753	6.00	05/20/2029	4,152	\$ 4,695	0.00%	
FNMA POOL 871502	2.21	04/01/2036	4,549	\$ 4,687	0.00%	
FHLMC POOL P50019	7.00	07/01/2024	4,350	\$ 4,630	0.00%	
FHLMC POOL G01228	7.00	04/01/2031	3,367	\$ 3,814	0.00%	
FNMA POOL 340463	7.00	04/01/2026	3,653	\$ 3,671	0.00%	
FNMA POOL 844720	6.50	12/01/2035	2,349	\$ 2,621	0.00%	
FNMA POOL 823231	6.00	06/01/2035	2,324	\$ 2,582	0.00%	
FHLMC POOL A48982	6.50	05/01/2036	1,809	\$ 2,037	0.00%	
FHLMC POOL A62593	6.00	06/01/2037	1,533	\$ 1,703	0.00%	
FNMA POOL 794544	5.50	10/01/2019	1,406	\$ 1,419	0.00%	
FNMA POOL 344571	7.00	04/01/2026	1,122	\$ 1,179	0.00%	
FNMA POOL 786397	5.50	07/01/2019	1,047	\$ 1,050	0.00%	
FHLMC POOL D46901	7.00	09/01/2023	1,040	\$ 1,041	0.00%	
FHLMC POOL G00424	6.00	11/01/2025	910	\$ 1,010	0.00%	
FNMA POOL 893027	6.00	10/01/2036	901	\$ 1,002	0.00%	
FNMA POOL 623613	6.50	03/01/2032	869	\$ 970	0.00%	
FNMA POOL 919466	6.00	05/01/2037	742	\$ 825	0.00%	
FNMA POOL 250820	7.00	01/01/2027	734	\$ 770	0.00%	
FNMA POOL 789004	5.50	07/01/2019	744	\$ 750	0.00%	
GNMA POOL 002780	6.00	07/20/2029	637	\$ 718	0.00%	
FNMA POOL 782639	5.50	07/01/2019	633	\$ 638	0.00%	
FNMA POOL 786192	5.50	07/01/2019	620	\$ 625	0.00%	
GNMA POOL 002562	6.00	03/20/2028	426	\$ 489	0.00%	
FNMA POOL 782555	5.50	06/01/2019	464	\$ 468	0.00%	
FNMA POOL 786092	5.50	07/01/2019	435	\$ 438	0.00%	
FHLMC POOL C48828	6.00	03/01/2031	304	\$ 338	0.00%	
FNMA POOL 918871	7.00	04/01/2037	268	\$ 280	0.00%	

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
<b>TOTAL</b>	<b>Mortgage Backed</b>			<b>\$ 726,709,668</b>	
<b>Preferred Stocks</b>					<b>0.32%</b>
COBANK ACB SERIES H	0.00		40,000	\$ 4,360,000	0.12%
VERIZON COMMUNICATIONS INC	0.00		78,000	\$ 2,063,880	0.06%
SCE TRUST III	0.00		70,000	\$ 1,859,900	0.05%
MORGAN STANLEY PREFERRED	0.00		50,000	\$ 1,356,000	0.04%
BANK OF AMERICA CORP Y	0.00		45,000	\$ 1,188,000	0.03%
STATE STREET CORP SERIES D	0.00		25,000	\$ 685,250	0.02%
<b>TOTAL</b>	<b>Preferred Stocks</b>			<b>\$ 11,513,030</b>	
<b>Swaps</b>					<b>-0.11%</b>
Intercontinental Exchange Credit Default Swap	98.40	12/20/2022	71,780,000	\$ 511,470	0.01%
Intercontinental Exchange Credit Default Swap	108.67	12/20/2022	125,000	(\$ 8,176)	0.00%
Intercontinental Exchange Credit Default Swap	106.99	12/20/2022	68,000,000	(\$ 4,391,208)	(0.12)%
<b>TOTAL</b>	<b>Swaps</b>			<b>(\$ 3,887,914)</b>	

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
TOTAL SECURITIES			\$ 4,432,890,373	\$ 3,618,181,085	98.50%
DERIVATIVES				(\$ 4,002,366)	(0.11%)
NET RECEIVABLE/PAYABLE AND OTHER				(\$204,504,901)	(5.57%)
CASH				\$263,534,444	7.17%
TOTAL PORTFOLIO				\$3,673,208,262	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](http://principal.com).

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## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
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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.

Fixed-income and asset allocation investment options that invest in mortgage securities are subject to increased risk due to real estate exposure.

Information is current as of the creation of this piece. Keep in mind that portfolio holdings are subject to risk.

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