

# Core Plus Bond Separate Account

As of July 31, 2017



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
<b>Asset Backed</b>					<b>6.66 %</b>
WORLD FINANCIAL NETWORK CREDIT SERIE	1.64	02/15/2022	12,823,000	\$ 12,852,049	0.34 %
HERTZ FLEET LEASE FUNDING LP SERIES 20	1.87	04/10/2031	12,500,000	\$ 12,503,395	0.33 %
BARCLAYS DRYROCK ISSUANCE TRUS SERIE	1.55	09/15/2020	10,000,000	\$ 10,007,906	0.27 %
DELL EQUIPMENT FINANCE TRUST SERIES 15	1.72	09/22/2020	9,424,506	\$ 9,429,275	0.25 %
WORLD OMNI AUTOMOBILE LEASE SE SERIE	1.64	02/15/2019	8,986,029	\$ 8,995,817	0.24 %
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.57	02/20/2019	7,315,192	\$ 7,319,782	0.19 %
CHESAPEAKE FUNDING II LLC SERIES 2016-1	2.40	03/15/2028	6,924,147	\$ 6,968,503	0.18 %
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.53	07/26/2066	6,374,537	\$ 6,374,822	0.17 %
DRIVE AUTO RECEIVABLES TRUST SERIES 20	1.62	05/15/2019	6,250,000	\$ 6,249,998	0.17 %
ALLY AUTO RECEIVABLES TRUST SERIES 16-	1.35	05/15/2020	5,765,000	\$ 5,757,137	0.15 %
DRIVE AUTO RECEIVABLES TRUST SERIES 20	1.51	08/15/2019	5,500,000	\$ 5,500,000	0.15 %
NISSAN AUTO LEASE TRUST SERIES 2017-A C	1.43	09/16/2019	5,350,000	\$ 5,352,473	0.14 %
ALLY AUTO RECEIVABLES TRUST SERIES 201	2.04	05/15/2020	5,325,000	\$ 5,344,760	0.14 %
NISSAN AUTO LEASE TRUST SERIES 16-B CL	1.51	12/17/2018	5,230,931	\$ 5,234,593	0.14 %
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.18	06/08/2020	5,000,000	\$ 5,017,963	0.13 %
OPTION ONE MORTGAGE LOAN TRUST SERIE	2.00	11/25/2034	5,061,697	\$ 4,974,178	0.13 %
CNH EQUIPMENT TRUST SERIES 16-A CLASS	1.75	07/15/2019	4,560,857	\$ 4,565,651	0.12 %
HYUNDAI AUTO LEASE SECURITIZAT SERIES	1.78	07/16/2018	4,324,105	\$ 4,327,278	0.11 %
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.78	11/08/2019	4,173,220	\$ 4,177,749	0.11 %
DRIVE AUTO RECEIVAABLES TRUST SERIES 2	2.37	11/16/2020	4,125,000	\$ 4,129,131	0.11 %
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.83	07/26/2066	4,000,000	\$ 4,010,594	0.11 %
CARMAX AUTO OWNER TRUST SERIES 2013-	1.71	07/15/2019	4,000,000	\$ 4,002,374	0.11 %
CHASE ISSUANCE TRUST SERIES 2015-A5 CL	1.36	04/15/2020	4,000,000	\$ 3,996,862	0.11 %
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.33	11/15/2019	3,540,978	\$ 3,550,708	0.09 %
NISSAN MASTER OWNER TRUST SERIES 2015	1.63	01/15/2020	3,440,000	\$ 3,443,934	0.09 %
KUBOTA CREDIT OWNER TRUST SERIES 2015	1.54	03/15/2019	3,288,951	\$ 3,289,082	0.09 %
DRIVE AUTO RECEIVABLE TRUST SERIES 201	2.51	01/15/2021	3,250,000	\$ 3,263,310	0.09 %
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.41	07/08/2022	3,250,000	\$ 3,245,087	0.09 %
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.73	10/22/2018	3,240,672	\$ 3,244,666	0.09 %
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.58	05/16/2022	3,000,000	\$ 3,015,663	0.08 %
AMERICREDIT AUTOMOBILE RECEIVA SEREIS	2.40	01/08/2021	2,878,000	\$ 2,900,079	0.08 %
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.48	08/20/2020	2,800,000	\$ 2,815,293	0.07 %
CHASE ISSUANCE TRUST SERIES 2016-A1 CL	1.57	05/17/2021	2,730,000	\$ 2,744,417	0.07 %
SMB PRIVATE EDUCATION LOAN TRU SERIES	1.81	11/15/2023	2,729,649	\$ 2,733,547	0.07 %
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.87	11/08/2021	2,620,000	\$ 2,658,202	0.07 %

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NAVIENT STUDENT LOAN TRUST SERIES 2015	2.73	01/16/2035	2,480,599	\$ 2,501,303	0.07%
DRIVE AUTO RECEIVABLES TRUST SERIES 2	1.41	01/15/2019	2,382,243	\$ 2,381,730	0.06%
ENTERPRISE FLEET FINANCING LLC SERIES	1.59	02/22/2021	2,329,503	\$ 2,329,501	0.06%
WORLD OMNI AUTO RECEIVABLES TR SERIE	1.14	01/15/2020	2,226,683	\$ 2,223,022	0.06%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.74	08/20/2020	2,200,000	\$ 2,198,089	0.06%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.79	10/08/2019	2,161,324	\$ 2,163,540	0.06%
CARMAX AUTO OWNER TRUST SERIES 2017-3	1.35	08/15/2018	2,100,000	\$ 2,099,160	0.06%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	2.98	08/25/2036	1,982,174	\$ 2,047,317	0.05%
AMERICREDIT AUTOMOBILE RECEIV SERIES	2.71	08/18/2022	2,000,000	\$ 2,013,309	0.05%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.66	11/15/2021	2,000,000	\$ 2,012,385	0.05%
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.73	09/27/2066	2,000,000	\$ 1,999,995	0.05%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.46	06/15/2020	1,975,000	\$ 1,982,704	0.05%
GREAT AMERICA LEASING RECEIVA SERIES 2	1.73	06/20/2019	1,905,000	\$ 1,904,136	0.05%
SBA TOWER TRUST SERIES 2014-1A CLASS C	2.90	10/15/2044	1,855,000	\$ 1,865,549	0.05%
FORD CREDIT AUTO LEASE TRUST SERIES 16	1.77	11/15/2018	1,825,800	\$ 1,826,837	0.05%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.89	01/10/2022	1,740,000	\$ 1,766,556	0.05%
CAPITAL AUTO RECEIVABLES ASS SERIES 16-	1.65	04/22/2019	1,755,967	\$ 1,757,243	0.05%
BARCLAYS DRYROCK ISSUANCE TRUS SERIE	1.48	09/15/2020	1,750,000	\$ 1,750,273	0.05%
CNH EQUIPMENT TRUST SERIES 2014-C CLAS	1.65	09/15/2021	1,650,000	\$ 1,650,449	0.04%
NOMURA HOME EQUITY LOAN INC SERIES 20	1.39	03/25/2036	1,421,538	\$ 1,416,690	0.04%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.97	05/20/2020	1,400,000	\$ 1,391,635	0.04%
WORLD FINANCIAL NETWORK CREDIT SERIE	1.61	12/15/2021	1,375,000	\$ 1,375,298	0.04%
SOCIAL PROFESSIONAL LOAN PROG SERIES	1.83	05/25/2040	1,236,401	\$ 1,236,066	0.03%
CAPITAL AUTO RECEIVABLES ASSET SERIES	1.93	11/20/2018	1,113,332	\$ 1,113,767	0.03%
CAPITAL AUTO RECEIVABLES ASSET SERIES	1.82	01/20/2019	1,049,334	\$ 1,049,941	0.03%
NAVIENT STUDENT LOAN TRUST 201 SERIES	1.52	09/26/2022	1,045,374	\$ 1,045,834	0.03%
CAPITAL ONE MULTI-ASSET TRUST SERIES 2	1.86	02/15/2024	1,000,000	\$ 1,013,859	0.03%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	1.68	03/25/2031	1,007,759	\$ 1,008,108	0.03%
CARMAX AUTO OWNER TRUST SERIES 2014-4	2.44	11/16/2020	1,000,000	\$ 1,005,298	0.03%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.11	01/08/2021	1,000,000	\$ 1,003,170	0.03%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.38	05/20/2020	1,000,000	\$ 995,720	0.03%
MMCA AUTOMOBILE TRUST SERIES 2014-A C	1.21	12/16/2019	986,128	\$ 985,430	0.03%
ONEMAIN DIRECT AUTO RECEIVABLE SERIES	2.04	01/15/2021	942,632	\$ 943,355	0.03%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.84	06/10/2019	922,450	\$ 922,900	0.02%
HERTZ FLEET LEASE FUNDING LP SERIES 20	1.62	04/10/2028	900,332	\$ 900,249	0.02%
COUNTRYWIDE ASSET-BACKED CERT SERIE	2.73	03/25/2033	873,868	\$ 872,070	0.02%
SLM STUDENT LOAN TRUST SERIES 2013-B C	1.88	07/15/2022	864,922	\$ 865,206	0.02%

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WAMU ASSET-BACKED SERIES 2006-HE1 CLA	1.40	04/25/2036	797,563	\$ 796,167	0.02%	
MASTR ASSET BACKED SEC SERIES 2003-WM	3.71	08/25/2033	759,728	\$ 756,465	0.02%	
NISSAN AUTO RECEIVABLES OWNER SERIES	1.05	10/15/2019	653,563	\$ 652,503	0.02%	
CARMAX AUTO OWNER TRUST SERIES 2014-4	1.25	11/15/2019	652,390	\$ 651,876	0.02%	
FIRST NLC TRUST SERIES 2005-1 CLASS M1	1.71	05/25/2035	696,769	\$ 614,431	0.02%	
AMERIQUEST MORTGAGE SECURITIES SERIE	2.49	08/25/2033	605,301	\$ 602,484	0.02%	
DRIVE AUTO RECEIVABLES TRUST SERIES 16	3.17	05/15/2020	598,611	\$ 600,147	0.02%	
SAXON ASSET SECURITIES TRUST SERIES 20	2.91	03/25/2035	853,339	\$ 522,469	0.01%	
CAPITAL ONE MULTI-ASSET TRUST SERIES 2	1.74	09/16/2024	500,000	\$ 504,005	0.01%	
SANTANDER DRIVE AUTO RECEIVABLE SERIES	1.34	11/15/2019	408,521	\$ 408,318	0.01%	
SPECIALTY UNDERWRITING & RESID SERIES	1.98	02/25/2035	422,045	\$ 405,008	0.01%	
OPTION ONE MORTGAGE LOAN TRUST SERIE	2.87	01/25/2034	408,349	\$ 396,212	0.01%	
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.52	06/10/2019	302,443	\$ 302,444	0.01%	
HYUNDAI AUTO RECEIVABLES TRUST SERIES	1.48	02/18/2020	275,000	\$ 274,957	0.01%	
NEW CENTURY HOME EQUITY LOAN T SERIE	1.80	03/25/2035	259,748	\$ 259,873	0.01%	
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.36	04/15/2020	236,006	\$ 236,445	0.01%	
SANTANDER DRIVE AUTO RECEIVABL SERIES	1.76	09/16/2019	184,876	\$ 184,881	0.00%	
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.01	07/15/2019	166,070	\$ 166,116	0.00%	
LONG BEACH MORTGAGE LOAN TRUST SERI	2.27	02/25/2034	165,120	\$ 163,243	0.00%	
CDC MORTGAGE CAPITAL TRUST SERIES 200	2.32	03/25/2034	163,809	\$ 159,624	0.00%	
FNMA SERIES 2003-T2 CLASS A1	1.51	03/25/2033	152,118	\$ 148,951	0.00%	
ENTERPRISE FLEET FINANCING LLC SERIES	1.38	09/20/2019	93,733	\$ 93,729	0.00%	
MASTR ASSET BACKED SEC SERIES 2003-WM	4.22	08/25/2033	76,584	\$ 72,738	0.00%	
CHASE FUNDING MORTGAGE LOAN AS SERIE	1.72	05/25/2032	45,961	\$ 43,026	0.00%	
VOLKSWAGEN AUTO LOAN ENHANCED SERIE	0.91	10/22/2018	25,024	\$ 25,015	0.00%	
SLM STUDENT LOAN TRUST SERIES 2014-A C	1.76	07/15/2022	22,306	\$ 22,309	0.00%	
<b>TOTAL</b>	<b>Asset Backed</b>			<b>\$ 250,677,409</b>		
<b>Bonds &amp; Notes</b>						<b>60.91 %</b>
US TREASURY N/B	3.00	11/15/2044	42,435,000	\$ 43,341,709	1.16%	
US TREASURY N/B	4.50	02/15/2036	32,675,000	\$ 41,908,236	1.13%	
US TREASURY N/B	1.75	04/30/2022	40,275,000	\$ 40,147,570	1.07%	
US TREASURY N/B	2.13	08/31/2020	31,925,000	\$ 32,492,403	0.87%	
US TREASURY N/B	3.00	11/15/2045	27,900,000	\$ 28,447,091	0.76%	
US TREASURY N/B	1.25	10/31/2021	19,200,000	\$ 18,806,246	0.50%	
US TREASURY N/B	3.88	08/15/2040	13,445,000	\$ 15,880,858	0.43%	
XLIT LTD	4.45	03/31/2025	13,960,000	\$ 14,535,878	0.39%	

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
GOLDMAN SACHS GROUP INC SERIES M	5.38		13,215,000	\$ 13,809,675	0.37%
BANK OF NEW YORK MELLON SERIES E	4.95		12,035,000	\$ 12,483,785	0.33%
INTESA SANPAOLO SPA SERIES 144A	5.71	01/15/2026	10,861,000	\$ 11,522,696	0.31%
VERIZON COMMUNICATIONS INC SERIES WI	2.95	03/15/2022	11,395,000	\$ 11,511,662	0.31%
SKANDINAVISKA ENSKILDA SERIES EMTN	5.75		10,500,000	\$ 10,900,050	0.29%
US TREASURY N/B	1.50	01/31/2022	10,553,600	\$ 10,423,738	0.28%
US TREASURY N/B	1.50	08/15/2026	10,690,000	\$ 10,023,543	0.27%
ANHEUSER-BUSCH INBEV FIN	2.65	02/01/2021	9,375,000	\$ 9,533,494	0.26%
US TREASURY N/B	1.25	07/31/2023	9,505,000	\$ 9,104,003	0.24%
TELEFONICA EMISIONES SAU	5.21	03/08/2047	7,590,000	\$ 8,414,061	0.23%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.35	07/15/2046	6,370,000	\$ 8,319,468	0.22%
US TREASURY N/B	2.13	11/30/2023	8,020,000	\$ 8,067,936	0.21%
COMCAST CORP	3.38	02/15/2025	7,740,000	\$ 8,035,885	0.22%
US TREASURY N/B	2.88	08/15/2045	7,980,000	\$ 7,942,590	0.21%
US TREASURY N/B	1.63	10/31/2023	8,025,000	\$ 7,841,613	0.21%
UBS GROUP AG	6.88		7,100,000	\$ 7,783,375	0.22%
JPMORGAN CHASE & CO	2.78	04/25/2023	7,730,000	\$ 7,765,326	0.21%
BRIGHTHOUSE FINANCIAL INC SERIES 144A	3.70	06/22/2027	7,740,000	\$ 7,664,047	0.20%
UBS GROUP FUNDING SERIES 144A	2.95	09/24/2020	7,426,000	\$ 7,586,379	0.20%
CREDIT SUISSE GROUP AG	7.13		6,900,000	\$ 7,555,914	0.20%
RECKITT BENCKISER TSY SERIES 144A	2.75	06/26/2024	7,540,000	\$ 7,515,887	0.20%
DISCOVER BANK SERIES BKTN	3.10	06/04/2020	7,280,000	\$ 7,457,290	0.20%
BANK OF NEW YORK MELLON SERIES F	4.63		7,005,000	\$ 7,120,583	0.19%
MORGAN STANLEY SERIES MTN	2.38	07/23/2019	6,860,000	\$ 6,917,658	0.18%
CITIGROUP INC	3.89	01/10/2028	6,720,000	\$ 6,883,000	0.18%
SOUTHERN CO SERIES B	5.50	03/15/2057	6,450,000	\$ 6,879,209	0.19%
BANK OF AMERICA CORP SERIES GMTN	3.59	07/21/2028	6,835,000	\$ 6,852,525	0.18%
ANHEUSER-BUSCH INBEV FIN	4.90	02/01/2046	5,945,000	\$ 6,676,645	0.18%
ROYAL BANK OF SCOTLND GRP PLC	3.88	09/12/2023	6,435,000	\$ 6,598,526	0.18%
CVS CAREMARK CORP SERIES WI	4.75	12/01/2022	5,963,000	\$ 6,541,584	0.17%
PETROBRAS GLOBAL FINANCE	7.38	01/17/2027	5,935,000	\$ 6,424,638	0.17%
SHIRE ACQ INV IRELAND DA	2.40	09/23/2021	6,370,000	\$ 6,350,100	0.17%
ROCK-TENN CO	3.50	03/01/2020	6,150,000	\$ 6,325,195	0.17%
KRAFT HEINZ FOODS CO	2.80	07/02/2020	6,115,000	\$ 6,236,046	0.17%
PRUDENTIAL FINANCIAL INC	5.63	06/15/2043	5,590,000	\$ 6,121,050	0.16%
BNP PARIBAS SERIES 144A	6.75		5,610,000	\$ 6,100,875	0.17%
ROYAL BANK OF SCOTLND GRP PLC	7.50		5,700,000	\$ 6,020,625	0.16%

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INDONESIA REPUBLIC OF SERIES 144A	5.38	10/17/2023	5,375,000	\$ 5,995,119	0.16%
ABBOTT LABORATORIES	4.90	11/30/2046	5,430,000	\$ 5,992,629	0.16%
VERIZON COMMUNICATIONS INC SERIES WI	5.01	08/21/2054	6,129,000	\$ 5,964,271	0.16%
US TREASURY N/B	4.38	05/15/2040	4,625,000	\$ 5,858,215	0.16%
TALISMAN ENERGY INC	7.75	06/01/2019	5,360,000	\$ 5,848,778	0.16%
ING US INC	5.65	05/15/2053	5,430,000	\$ 5,823,675	0.16%
ALLY FINANCIAL	5.75	11/20/2025	5,415,000	\$ 5,794,050	0.16%
ONCOR ELECTRIC DELIVERY	2.15	06/01/2019	5,760,000	\$ 5,775,080	0.15%
BARRICK GOLD CORP	4.10	05/01/2023	5,318,000	\$ 5,761,628	0.15%
PPL WEM HOLDINGS PLC SERIES 144A	5.38	05/01/2021	5,236,000	\$ 5,684,312	0.15%
MORGAN STANLEY	4.10	05/22/2023	5,385,000	\$ 5,648,440	0.15%
UBS GROUP FUNDING SWITZE SERIES 144A	3.49	05/23/2023	5,470,000	\$ 5,619,922	0.15%
US TREASURY N/B	2.00	10/31/2021	5,545,000	\$ 5,601,531	0.15%
BANK OF AMERICA CORP SERIES AA	6.10		5,070,000	\$ 5,589,675	0.15%
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2023	5,240,000	\$ 5,502,000	0.15%
UBS GROUP FUNDING SWITZE SERIES 144A	4.25	03/23/2028	5,175,000	\$ 5,496,228	0.15%
HSBC HOLDINGS PLC	6.00		5,220,000	\$ 5,474,997	0.15%
CC HOLDING GS V LLC	3.85	04/15/2023	5,190,000	\$ 5,472,954	0.15%
PACKAGING CORP OF AMERICA	4.50	11/01/2023	5,060,000	\$ 5,456,987	0.15%
CONTINENTAL RESOURCES SERIES WI	3.80	06/01/2024	5,810,000	\$ 5,374,250	0.14%
AT&T INC	4.50	05/15/2035	5,375,000	\$ 5,234,519	0.14%
MICROSOFT CORP	3.70	08/08/2046	5,285,000	\$ 5,220,407	0.14%
COLUMBIA PIPELINE GROUP SERIES WI	3.30	06/01/2020	5,075,000	\$ 5,213,091	0.14%
BANK OF AMERICA CORP SERIES MTN	4.25	10/22/2026	4,976,000	\$ 5,178,011	0.14%
REYNOLDS AMERICAN INC SERIES WI	6.88	05/01/2020	4,485,000	\$ 5,047,401	0.14%
HUMANA INC	3.95	03/15/2027	4,770,000	\$ 5,006,105	0.13%
MACDONALD DETTWILER TERM LOAN	0.00	07/06/2024	4,985,000	\$ 4,983,953	0.13%
US TREASURY N/B	2.00	02/15/2025	5,000,000	\$ 4,943,750	0.13%
MORGAN STANLEY	5.00	11/24/2025	4,525,000	\$ 4,942,979	0.13%
BANK OF AMERICA CORP SERIES MTN	4.20	08/26/2024	4,715,000	\$ 4,931,701	0.13%
JP MORGAN CHASE & CO	4.13	12/15/2026	4,715,000	\$ 4,915,878	0.13%
XLIT LTD	5.50	03/31/2045	4,480,000	\$ 4,868,591	0.13%
TURKEY REPUBLIC OF	5.75	03/22/2024	4,550,000	\$ 4,856,989	0.13%
CENCOSUD SA SERIES 144A	4.38	07/17/2027	4,875,000	\$ 4,855,500	0.13%
UNITEDHEALTH GROUP INC	4.63	07/15/2035	4,235,000	\$ 4,797,548	0.13%
ACTAVIS FUNDING SCS	3.45	03/15/2022	4,610,000	\$ 4,796,359	0.13%
CONCHO RESOURCES INC	4.38	01/15/2025	4,650,000	\$ 4,795,313	0.13%

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As of July 31, 2017



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
US TREASURY N/B	2.75	08/15/2042	4,855,000	\$ 4,755,434	0.13%
HCA INC	5.50	06/15/2047	4,535,000	\$ 4,750,413	0.13%
AT&T INC	4.90	08/14/2037	4,765,000	\$ 4,740,284	0.13%
APPLE INC	3.00	02/09/2024	4,635,000	\$ 4,739,195	0.13%
AMER AIRLINES SERIES 2015-1 CLASS A	3.38	05/01/2027	4,673,292	\$ 4,708,342	0.13%
WELLS FARGO & CO	3.07	01/24/2023	4,625,000	\$ 4,708,227	0.12%
ENLINK MIDSTREAM PARTNER	4.40	04/01/2024	4,570,000	\$ 4,692,526	0.13%
JP MORGAN CHASE & CO	4.95	06/01/2045	4,125,000	\$ 4,643,504	0.12%
PHILIP MORRIS INTERNATIONAL	1.88	02/25/2021	4,675,000	\$ 4,633,019	0.12%
VIMPELCOM HOLDINGS SERIES 144A	3.95	06/16/2021	4,600,000	\$ 4,617,250	0.12%
MICROSOFT CORP	3.30	02/06/2027	4,465,000	\$ 4,616,899	0.12%
RUSSIAN FEDERATION SERIES REGS	4.75	05/27/2026	4,400,000	\$ 4,609,000	0.12%
NABORS INDUSTRIES INC SERIES WI	5.50	01/15/2023	4,803,000	\$ 4,573,902	0.12%
BECTON DICKINSON & CO	4.67	06/06/2047	4,315,000	\$ 4,518,901	0.12%
SABINE PASS LIQUEFATION SERIES WI	5.75	05/15/2024	4,015,000	\$ 4,513,081	0.12%
SHIRE ACQ INV IRELAND DA	2.88	09/23/2023	4,515,000	\$ 4,506,557	0.12%
WELLS FARGO & COMPANY SERIES MTN	4.40	06/14/2046	4,325,000	\$ 4,442,489	0.12%
GOLDMAN SACHS GROUP INC	2.30	12/13/2019	4,405,000	\$ 4,430,346	0.12%
CITIGROUP INC	2.88	07/24/2023	4,415,000	\$ 4,420,192	0.12%
VERIZON COMMUNICATIONS INC	5.25	03/16/2037	4,170,000	\$ 4,416,747	0.12%
UNICREDIT SPA SERIES 144A	5.86	06/19/2032	4,200,000	\$ 4,403,053	0.12%
US TREASURY N/B	3.13	02/15/2042	4,191,000	\$ 4,396,950	0.12%
CREDIT SUISSE GROUP AG SERIES 144A	4.28	01/09/2028	4,190,000	\$ 4,386,234	0.12%
RECKITT BENCKISER TSY SERIES 144A	1.86	06/24/2022	4,325,000	\$ 4,335,229	0.12%
BANCO SANTANDER SA	6.38		4,200,000	\$ 4,311,384	0.12%
ZIMMER BIOMET HOLDINGS INC	2.00	04/01/2018	4,265,000	\$ 4,271,982	0.11%
DTE ENERGY CO	6.38	04/15/2033	3,345,000	\$ 4,220,079	0.11%
US TREASURY N/B	1.38	04/30/2020	4,225,000	\$ 4,214,932	0.11%
PETROLEOS MEXICANOS SERIES 144A	6.50	03/13/2027	3,805,000	\$ 4,189,305	0.11%
PRUDENTIAL FINANCIAL INC	5.38	05/15/2045	3,825,000	\$ 4,145,612	0.11%
QUALCOMM INC	4.30	05/20/2047	4,025,000	\$ 4,140,264	0.11%
WM WRIGLEY JR CO SERIES 144A	3.38	10/21/2020	4,000,000	\$ 4,133,784	0.11%
FIRST REPUBLIC BANK	4.38	08/01/2046	4,170,000	\$ 4,109,377	0.11%
COMCAST CORP	3.15	03/01/2026	4,045,000	\$ 4,094,446	0.11%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	7.13	06/15/2024	3,655,000	\$ 4,067,277	0.11%
ANHEUSER-BUSCH INBEV FIN	3.65	02/01/2026	3,905,000	\$ 4,039,020	0.11%
US TREASURY N/B	1.38	03/31/2020	4,000,000	\$ 3,992,500	0.11%

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As of July 31, 2017



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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
MPLX LP SERIES WI	4.50	07/15/2023	3,722,000	\$ 3,969,751	0.11%
AT&T INC	5.45	03/01/2047	3,745,000	\$ 3,957,885	0.11%
US TREASURY N/B	3.00	02/15/2047	3,840,000	\$ 3,913,801	0.11%
APPLE INC	4.65	02/23/2046	3,480,000	\$ 3,910,462	0.11%
LLOYDS BANK PLC	4.65	03/24/2026	3,705,000	\$ 3,901,765	0.11%
MARATHON OIL CORP	6.60	10/01/2037	3,445,000	\$ 3,878,963	0.10%
JPMORGAN CHASE & CO SERIES V	5.00		3,790,000	\$ 3,865,345	0.10%
FORTIS INC SERIES 144A	3.06	10/04/2026	3,970,000	\$ 3,855,176	0.10%
ARGENTINA REPUBLIC OF SERIES WI	5.63	01/26/2022	3,755,000	\$ 3,848,875	0.10%
EL PASO PIPELINE PART OP	4.70	11/01/2042	4,065,000	\$ 3,833,848	0.10%
CIT GROUP INC	3.88	02/19/2019	3,735,000	\$ 3,823,706	0.10%
MARKEL CORP	5.00	04/05/2046	3,520,000	\$ 3,812,079	0.10%
HCA INC	5.25	04/15/2025	3,510,000	\$ 3,808,350	0.10%
TIAA ASSET MGMT FIN LLC SERIES 144A	2.95	11/01/2019	3,720,000	\$ 3,785,212	0.10%
COOPERATIEVE CENTRALE RAIFFEIS	5.25	08/04/2045	3,235,000	\$ 3,780,211	0.10%
GOLDMAN SACHS GROUP INC	6.75	10/01/2037	2,845,000	\$ 3,734,609	0.10%
PIONEER NATURAL RESOURCES CO	3.45	01/15/2021	3,605,000	\$ 3,719,780	0.10%
ANADARKO PETROLEUM CORP	5.55	03/15/2026	3,305,000	\$ 3,708,884	0.10%
AT&T INC	3.90	08/14/2027	3,700,000	\$ 3,696,115	0.10%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.45	06/15/2023	3,325,000	\$ 3,664,815	0.10%
HOSPITALITY PROPERTIES T	4.50	06/15/2023	3,445,000	\$ 3,642,509	0.10%
MORGAN STANLEY	2.75	05/19/2022	3,630,000	\$ 3,636,367	0.10%
CHUBB CORP	3.63	03/29/2067	3,610,000	\$ 3,598,719	0.10%
ANHEUSER-BUSCH INBEV FIN	4.70	02/01/2036	3,250,000	\$ 3,593,064	0.10%
PANAMA REPUBLIC OF	3.88	03/17/2028	3,450,000	\$ 3,588,000	0.10%
US TREASURY N/B	4.75	02/15/2037	2,700,000	\$ 3,574,230	0.10%
NXP BV/NXP FUNDING LLC SERIES 144A	3.88	09/01/2022	3,400,000	\$ 3,536,000	0.10%
NATIONWIDE BLDG SOCIETY SERIES 144A	4.00	09/14/2026	3,505,000	\$ 3,508,379	0.09%
21ST CENTURY FOX AMERICA	6.40	12/15/2035	2,760,000	\$ 3,502,012	0.09%
SOUTHERN CAL EDISON SERIES C	3.60	02/01/2045	3,568,000	\$ 3,486,750	0.09%
BECTON DICKINSON & CO	3.70	06/06/2027	3,410,000	\$ 3,458,234	0.09%
US TREASURY N/B	3.00	05/15/2045	3,390,000	\$ 3,458,064	0.09%
SHERWIN-WILLIAMS CO	3.45	06/01/2027	3,375,000	\$ 3,430,316	0.09%
DOMINION ENERGY GAS HOLDINGS	2.80	11/15/2020	3,315,000	\$ 3,369,114	0.09%
TIME WARNER INC	3.60	07/15/2025	3,300,000	\$ 3,334,617	0.09%
ANADARKO PETROLEUM CORP	6.60	03/15/2046	2,705,000	\$ 3,334,256	0.09%
FORD MOTOR CREDIT CO LLC	2.24	01/09/2018	3,300,000	\$ 3,309,372	0.09%

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GOLDMAN SACHS GROUP INC	5.15	05/22/2045	2,925,000	\$ 3,305,028	0.09%
PUGET ENERGY INC	6.00	09/01/2021	2,910,000	\$ 3,293,113	0.09%
US TREASURY N/B	3.75	11/15/2043	2,818,000	\$ 3,280,107	0.09%
ROYAL BANK OF SCOTLND GRP PLC	2.72	05/15/2023	3,245,000	\$ 3,275,957	0.09%
AMERICAN INTERNATIONAL GROUP I	3.90	04/01/2026	3,145,000	\$ 3,264,510	0.09%
SIEMENS FINANCIERINGSMAT SERIES 144A	2.70	03/16/2022	3,200,000	\$ 3,254,634	0.09%
MEDTRONIC INC SERIES WI	4.38	03/15/2035	2,924,000	\$ 3,238,634	0.09%
NATL RURAL UTILITY CFC	2.40	04/25/2022	3,215,000	\$ 3,233,335	0.09%
JP MORGAN CHASE & CO	4.25	10/01/2027	3,045,000	\$ 3,216,114	0.09%
ANHEUSER-BUSCH INBEV FIN	3.30	02/01/2023	3,090,000	\$ 3,206,246	0.09%
AT&T INC	4.75	05/15/2046	3,335,000	\$ 3,202,497	0.09%
UNITED TECHNOLOGIES CORP	2.80	05/04/2024	3,130,000	\$ 3,154,724	0.08%
FIRST DATA CORPORATION SERIES 144A	5.00	01/15/2024	3,025,000	\$ 3,146,000	0.08%
MEDTRONIC GLOBAL HLDINGS	3.35	04/01/2027	3,035,000	\$ 3,135,750	0.08%
ALIBABA GROUP HOLDING LTD SERIES WI	3.13	11/28/2021	3,050,000	\$ 3,123,548	0.08%
PHILLIPS 66	4.65	11/15/2034	2,940,000	\$ 3,115,383	0.08%
AT&T INC	3.80	03/15/2022	2,965,000	\$ 3,099,961	0.08%
BNP PARIBAS SERIES 144A	4.63	03/13/2027	2,920,000	\$ 3,097,594	0.08%
ENCANA CORP	5.15	11/15/2041	3,070,000	\$ 3,089,660	0.08%
REYNOLDS AMERICAN INC	5.70	08/15/2035	2,580,000	\$ 3,073,675	0.08%
HCA INC	5.00	03/15/2024	2,890,000	\$ 3,067,735	0.08%
SVENSKA HANDELSBANKEN AB	5.25		3,000,000	\$ 3,067,500	0.08%
ARCELORMITTAL SA	7.50	10/15/2039	2,590,000	\$ 3,056,200	0.08%
ABBVIE INC	4.45	05/14/2046	2,900,000	\$ 3,021,145	0.08%
KINDER MORGAN INC SERIES 144A	5.63	11/15/2023	2,695,000	\$ 2,987,151	0.08%
IMPERIAL TOBACCO FINANCE SERIES 144A	4.25	07/21/2025	2,805,000	\$ 2,962,950	0.08%
WYNDHAM WORLDWIDE CORP	2.50	03/01/2018	2,940,000	\$ 2,952,169	0.08%
21ST CENTURY FOX AMERICA	5.40	10/01/2043	2,545,000	\$ 2,951,276	0.08%
ACTAVIS FUNDING SCS SERIES WI	4.85	06/15/2044	2,670,000	\$ 2,943,066	0.08%
WILLIAMS PARTNERS L.P	3.60	03/15/2022	2,850,000	\$ 2,936,013	0.08%
INTL LEASE FINANCE CORP	6.25	05/15/2019	2,720,000	\$ 2,916,602	0.08%
NAVIOS MARITIME ACQ CORP SERIES 144A	8.13	11/15/2021	3,370,000	\$ 2,906,625	0.08%
STATE GRID OVERSEAS INV SERIES REGS	3.50	05/04/2027	2,900,000	\$ 2,897,470	0.08%
CONTINENTAL RESOURCES	4.50	04/15/2023	2,960,000	\$ 2,886,000	0.08%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	6.02	06/15/2026	2,585,000	\$ 2,879,251	0.08%
BRAZIL FED REPUBLIC OF	6.00	04/07/2026	2,606,000	\$ 2,860,085	0.08%
TURKEY REPUBLIC OF	6.00	03/25/2027	2,650,000	\$ 2,853,350	0.08%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
MICROSOFT CORP	2.00	08/08/2023	2,905,000	\$ 2,842,935	0.08%	
GOLDMAN SACHS GROUP INC SERIES GMTN	3.06	10/28/2027	2,725,000	\$ 2,839,483	0.08%	
UNITED MEXICAN STATES SERIES MTN	4.75	03/08/2044	2,800,000	\$ 2,833,600	0.08%	
US TREASURY N/B	3.38	05/15/2044	2,587,000	\$ 2,829,329	0.08%	
INTESA SANPAOLO SPA	3.13	07/14/2022	2,805,000	\$ 2,823,788	0.07%	
UNION PACIFIC CORP	3.75	03/15/2024	2,660,000	\$ 2,823,649	0.08%	
ARGENTINA REPUBLIC OF SERIES WI	6.25	04/22/2019	2,675,000	\$ 2,820,788	0.08%	
HOME DEPOT INC	3.90	06/15/2047	2,785,000	\$ 2,817,526	0.08%	
JOHNSON CONTROLS INTL PL	5.13	09/14/2045	2,430,000	\$ 2,812,108	0.08%	
ING GROEP NV	6.00		2,700,000	\$ 2,799,900	0.08%	
MONSANTO CO	3.95	04/15/2045	2,907,000	\$ 2,787,923	0.07%	
ONEOK PARTNERS LP	4.90	03/15/2025	2,585,000	\$ 2,781,744	0.07%	
CREDIT SUISSE GROUP AG SERIES 144A	3.57	01/09/2023	2,710,000	\$ 2,780,764	0.07%	
ENERGY TRANSFER PARTNERS	4.75	01/15/2026	2,646,000	\$ 2,775,546	0.07%	
CARAUSTAR TERM LOAN	0.00	03/09/2022	2,748,113	\$ 2,763,227	0.07%	
XEROX CORP SERIES 144A	4.07	03/17/2022	2,675,000	\$ 2,751,029	0.07%	
US TREASURY STRIPS	0.00	05/15/2035	4,500,000	\$ 2,740,982	0.07%	
PETROLEOS MEXICANOS SERIES 144A	6.50	03/13/2027	2,465,000	\$ 2,713,965	0.07%	
MORGAN STANLEY	5.55		2,565,000	\$ 2,686,838	0.07%	
ISTAR FINANCIAL TERM LOAN	0.00	07/01/2020	2,648,890	\$ 2,678,690	0.07%	
MICROSOFT CORP	2.40	08/08/2026	2,775,000	\$ 2,677,448	0.07%	
REPUBLIC SERVICES INC	3.80	05/15/2018	2,630,000	\$ 2,675,525	0.07%	
LOWES COMPANIES INC	4.05	05/03/2047	2,620,000	\$ 2,675,429	0.07%	
AT&T INC	5.25	03/01/2037	2,555,000	\$ 2,674,260	0.07%	
CHENIERE CORP CHRISTI HD SERIES 144A	5.13	06/30/2027	2,565,000	\$ 2,670,806	0.07%	
IMPERIAL TOBACCO FINANCE SERIES 144A	3.75	07/21/2022	2,540,000	\$ 2,663,901	0.07%	
BPCE SA SERIES 144A	4.88	04/01/2026	2,500,000	\$ 2,660,180	0.07%	
SANTANDER UK GROUP HLDGS	3.57	01/10/2023	2,590,000	\$ 2,653,206	0.07%	
BANK OF AMERICA CORP SERIES V	5.13		2,600,000	\$ 2,651,688	0.07%	
VRX ESCROW CORP SERIES 144A	5.38	03/15/2020	2,740,000	\$ 2,644,100	0.07%	
ARCH CAPITAL FINANCE LLC	4.01	12/15/2026	2,535,000	\$ 2,638,048	0.07%	
KRAFT HEINZ FOODS CO SERIES WI	4.38	06/01/2046	2,710,000	\$ 2,633,177	0.07%	
ENTERPRISE PRODUCTS OPER	4.90	05/15/2046	2,425,000	\$ 2,624,136	0.07%	
KENTUCKY UTILITIES	3.30	10/01/2025	2,565,000	\$ 2,623,833	0.07%	
SOLVAY FINANCE AMERICA LLC SERIES 144A	3.40	12/03/2020	2,510,000	\$ 2,602,170	0.07%	
BROOKFIELD FINANCE LLC	4.00	04/01/2024	2,510,000	\$ 2,600,174	0.07%	
ABBOTT LABORATORIES	2.90	11/30/2021	2,555,000	\$ 2,600,165	0.07%	

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CONSTELLATION BRANDS INC	3.50	05/09/2027	2,560,000	\$ 2,594,337	0.07%
HALLIBURTON CO	4.75	08/01/2043	2,450,000	\$ 2,561,534	0.07%
KLA-TENCOR CORP	4.13	11/01/2021	2,405,000	\$ 2,551,121	0.07%
VIACOM INC	4.85	12/15/2034	2,630,000	\$ 2,550,874	0.07%
QUALCOMM INC	2.04	01/30/2023	2,535,000	\$ 2,547,982	0.07%
ARCOR SAIC SERIES 144A	6.00	07/06/2023	2,385,000	\$ 2,544,795	0.07%
LIBERTY MUTUAL GROUP SERIES 144A	4.15	03/15/2037	2,595,000	\$ 2,543,100	0.07%
GE CAPITAL INTL FUNDING SERIES WI	4.42	11/15/2035	2,346,000	\$ 2,539,909	0.07%
MCDONALD'S CORP	2.75	12/09/2020	2,455,000	\$ 2,519,763	0.07%
VIMPELCOM HOLDINGS SERIES 144A	4.95	06/16/2024	2,500,000	\$ 2,515,625	0.07%
BAIDU INC	2.88	07/06/2022	2,500,000	\$ 2,511,648	0.07%
DISH DBS CORP	7.88	09/01/2019	2,275,000	\$ 2,510,463	0.07%
JP MORGAN CHASE & CO	5.63	08/16/2043	2,040,000	\$ 2,496,477	0.07%
COX COMMUNICATIONS INC SERIES 144A	2.95	06/30/2023	2,530,000	\$ 2,490,975	0.07%
MORGAN STANLEY	3.59	07/22/2028	2,485,000	\$ 2,488,926	0.07%
WM WRIGLEY JR CO SERIES 144A	2.40	10/21/2018	2,465,000	\$ 2,481,727	0.07%
TEVA PHARMACEUTICALS NE	1.70	07/19/2019	2,480,000	\$ 2,466,499	0.07%
HUNGARY REPUBLIC OF	5.38	02/21/2023	2,190,000	\$ 2,455,148	0.07%
CIGNA CORP	4.38	12/15/2020	2,305,000	\$ 2,454,597	0.07%
JPMORGAN CHASE & CO	3.22	03/01/2025	2,420,000	\$ 2,447,482	0.07%
PACIFICORP	2.95	06/01/2023	2,375,000	\$ 2,445,041	0.07%
DOMTAR CORP	6.25	09/01/2042	2,320,000	\$ 2,423,022	0.07%
SIEMENS FINANCIERINGSMAT SERIES 144A	3.40	03/16/2027	2,345,000	\$ 2,414,124	0.06%
APPLE INC	3.20	05/11/2027	2,375,000	\$ 2,409,202	0.06%
ENBRIDGE INC SERIES 16-A HYB	6.00	01/15/2077	2,270,000	\$ 2,406,200	0.06%
CROATIA SERIES REGS	6.00	01/26/2024	2,100,000	\$ 2,394,000	0.06%
PROVINCIA DE BUENOS AIRE	7.88	06/15/2027	2,345,000	\$ 2,393,471	0.06%
BP CAPITAL MARKETS PLC	3.72	11/28/2028	2,290,000	\$ 2,379,628	0.06%
CENTENE CORP	4.75	05/15/2022	2,260,000	\$ 2,378,650	0.06%
DOMINICAN REPUBLIC SERIES REGS	5.95	01/25/2027	2,225,000	\$ 2,377,880	0.06%
FORTIS INC SERIES 144A	2.10	10/04/2021	2,410,000	\$ 2,377,773	0.06%
RUSSIAN FEDERATION SERIES REGS	4.88	09/16/2023	2,200,000	\$ 2,376,176	0.06%
NEW ASURION PIK TERM LOAN	0.00	08/10/2021	2,320,000	\$ 2,375,100	0.06%
WELLS FARGO & CO	2.54	10/31/2023	2,325,000	\$ 2,372,288	0.06%
DAIMLER FINANCE NA LLC SERIES 144A	2.85	01/06/2022	2,335,000	\$ 2,365,504	0.06%
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2026	2,400,000	\$ 2,361,120	0.06%
MORGAN STANLEY	2.71	10/24/2023	2,305,000	\$ 2,350,360	0.06%

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TIME WARNER INC	3.88	01/15/2026	2,290,000	\$ 2,332,839	0.06%
ALTRIA GROUP INC	4.50	05/02/2043	2,210,000	\$ 2,332,465	0.06%
AT&T INC	2.45	06/30/2020	2,313,000	\$ 2,330,718	0.06%
UNITED AIRLINES SERIES 2014-1 CLASS A PT	4.00	10/11/2027	2,214,907	\$ 2,330,525	0.06%
HSBC HOLDINGS PLC	4.38	11/23/2026	2,215,000	\$ 2,327,021	0.06%
ESSEX PORTFOLIO	3.38	04/15/2026	2,340,000	\$ 2,314,868	0.06%
MEDTRONIC INC SERIES WI	4.63	03/15/2045	2,035,000	\$ 2,307,466	0.06%
NEXTERA ENERGY	3.55	05/01/2027	2,230,000	\$ 2,306,351	0.06%
PRESTIGE BRANDS TERM LOAN	0.00	01/20/2024	2,288,122	\$ 2,299,242	0.06%
WIND ACQUISITION SERIES 144A	7.38	04/23/2021	2,195,000	\$ 2,285,215	0.06%
NBC UNIVERSAL MEDIA LLC	4.45	01/15/2043	2,130,000	\$ 2,280,197	0.06%
SOUTHERN CO GAS CAPITAL	4.40	05/30/2047	2,190,000	\$ 2,277,880	0.06%
ELECTRICITE DE FRANCE SERIES 144A	5.63		2,205,000	\$ 2,276,663	0.06%
ENEL FINANCE INTL NV SERIES 144A	2.88	05/25/2022	2,240,000	\$ 2,264,524	0.06%
ACTIVISION BLIZZARD INC SERIES 144A	6.13	09/15/2023	2,099,000	\$ 2,262,722	0.06%
ABBOTT LABORATORIES	3.75	11/30/2026	2,190,000	\$ 2,259,677	0.06%
UNITED AIRLINES SERIES 2014-2 CLASS A	3.75	09/03/2026	2,193,088	\$ 2,258,881	0.06%
REPUBLICA ORIENT URUGUAY	5.10	06/18/2050	2,185,000	\$ 2,256,013	0.06%
BOARDWALK PIPELINES LP	4.95	12/15/2024	2,110,000	\$ 2,250,798	0.06%
PETROLEOS DEL PERU SA SERIES 144A	4.75	06/19/2032	2,200,000	\$ 2,250,600	0.06%
BOARDWALK PIPELINES LP	4.45	07/15/2027	2,180,000	\$ 2,245,195	0.06%
ZAYO GROUP LLC SERIES WI	6.00	04/01/2023	2,120,000	\$ 2,233,950	0.06%
MICROSOFT CORP	2.00	11/03/2020	2,215,000	\$ 2,231,189	0.06%
BP CAPITAL MARKETS PLC	3.02	01/16/2027	2,270,000	\$ 2,228,947	0.06%
INEOS TERM LOAN	0.00	03/31/2022	2,216,248	\$ 2,227,728	0.06%
VIRGINIA ELEC & POWER CO	4.45	02/15/2044	2,025,000	\$ 2,226,328	0.06%
HEALTHCARE TRUST OF AMER	3.50	08/01/2026	2,265,000	\$ 2,225,813	0.06%
US TREASURY STRIPS	0.00	11/15/2044	5,000,000	\$ 2,221,785	0.06%
ORACLE CORP	4.38	05/15/2055	2,105,000	\$ 2,218,049	0.06%
NATL RURAL UTILITY CFC	4.75	04/30/2043	2,135,000	\$ 2,209,479	0.06%
NBC UNIVERSAL ENTERPRISE SERIES 144A	1.99	04/15/2018	2,190,000	\$ 2,199,805	0.06%
COCA-COLA ICECEK URETIM SERIES 144A	4.75	10/01/2018	2,150,000	\$ 2,193,763	0.06%
EMERALD PERFORMANCE TERM LOAN	0.00	07/23/2022	2,190,000	\$ 2,187,941	0.06%
CITIGROUP INC	4.45	09/29/2027	2,075,000	\$ 2,183,657	0.06%
COMCAST CORP	2.75	03/01/2023	2,150,000	\$ 2,180,390	0.06%
VALE OVERSEAS LIMITED	6.25	08/10/2026	1,940,000	\$ 2,156,310	0.06%
HCA INC	4.50	02/15/2027	2,100,000	\$ 2,147,250	0.06%

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CHESAPEAKE ENERGY TERM LOAN	0.00	08/16/2021	2,000,000	\$ 2,145,500	0.06%
AMERICAN CAMPUS CMNTYS	3.35	10/01/2020	2,085,000	\$ 2,143,943	0.06%
SYNCHRONY FINANCIAL	2.60	01/15/2019	2,120,000	\$ 2,136,061	0.06%
21ST CENTURY FOX AMERICA	6.15	02/15/2041	1,680,000	\$ 2,127,544	0.06%
DOLLAR TREE TERM LOAN B2	0.00	07/06/2022	2,099,805	\$ 2,126,053	0.06%
GENERAL MOTORS CO SERIES WI	4.88	10/02/2023	1,960,000	\$ 2,118,237	0.06%
QUALCOMM INC	2.90	05/20/2024	2,095,000	\$ 2,112,160	0.06%
MORGAN STANLEY SERIES GMTN	2.40	05/08/2024	2,095,000	\$ 2,108,653	0.06%
AIRCATTLE LTD	5.13	03/15/2021	1,980,000	\$ 2,098,800	0.06%
ILFC TERM LOAN	0.00	10/06/2023	2,075,000	\$ 2,079,316	0.06%
BECTON DICKINSON & CO SERIES 5FRN	2.25	06/06/2022	2,065,000	\$ 2,078,257	0.06%
AMERICAN AIRLINES SERIES 2013-2 CLASS A	4.95	01/15/2023	1,929,474	\$ 2,071,541	0.06%
TEACHERS INSURANCE AND ANNUITY SERIE	4.27	05/15/2047	2,015,000	\$ 2,070,300	0.06%
BRIGHTHOUSE FINANCIAL INC SERIES 144A	4.70	06/22/2047	2,080,000	\$ 2,059,479	0.05%
NEWMONT MINING CORP	6.25	10/01/2039	1,639,000	\$ 2,058,238	0.06%
WELLCARE HEALTH PLANS INC	5.25	04/01/2025	1,940,000	\$ 2,056,400	0.06%
WILLIAMS PARTNERS L.P	5.10	09/15/2045	1,985,000	\$ 2,055,662	0.06%
GENZYME CORP	5.00	06/15/2020	1,863,000	\$ 2,025,979	0.05%
DISH DBS CORP SERIES WI	6.75	06/01/2021	1,825,000	\$ 2,016,625	0.05%
COMMERCIAL METALS CO	4.88	05/15/2023	1,970,000	\$ 2,014,325	0.05%
CONSOLIDATED ENERGY FIN SERIES 144A	6.88	06/15/2025	1,915,000	\$ 2,010,750	0.05%
TIME WARNER CABLE INC	5.88	11/15/2040	1,805,000	\$ 2,006,987	0.05%
EXELON CORP	2.85	06/15/2020	1,966,000	\$ 2,005,035	0.05%
SIGNODE INDUSTRIAL GROUP SERIES 144A	6.38	05/01/2022	1,915,000	\$ 2,001,175	0.05%
BOARDWALK PIPELINES LP	5.95	06/01/2026	1,765,000	\$ 1,994,778	0.05%
MIDAMERICAN ENERGY CO	4.25	05/01/2046	1,850,000	\$ 1,993,277	0.05%
HUMANA INC	4.95	10/01/2044	1,745,000	\$ 1,990,045	0.05%
SPRINT CORP SERIES WI	7.13	06/15/2024	1,815,000	\$ 1,989,694	0.05%
DIGICEL GROUP LTD SERIES 144A	8.25	09/30/2020	2,075,000	\$ 1,989,406	0.05%
HSBC HOLDINGS PLC	2.95	05/25/2021	1,950,000	\$ 1,986,810	0.05%
HSBC HOLDINGS PLC	3.60	05/23/2023	1,905,000	\$ 1,977,476	0.05%
HCP INC	4.25	11/15/2023	1,855,000	\$ 1,969,381	0.05%
CATLIN INSURANCE CO LTD SERIES 144A	4.28		2,030,000	\$ 1,969,100	0.05%
CANADIAN NATURAL RESOURCES LTD	3.90	02/01/2025	1,929,000	\$ 1,969,027	0.05%
INTERNATIONAL PAPER CO	4.40	08/15/2047	1,956,000	\$ 1,966,472	0.05%
MULTIPLAN TERM LOAN B	0.00	05/25/2023	1,950,281	\$ 1,963,933	0.05%
MPH ACQUISITION HOLDINGS SERIES 144A	7.13	06/01/2024	1,810,000	\$ 1,959,325	0.05%

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BAIDU INC	3.00	06/30/2020	1,925,000	\$ 1,955,257	0.05%	
WESTERN GAS PARTNERS	5.45	04/01/2044	1,860,000	\$ 1,947,078	0.05%	
UNITED TECHNOLOGIES CORP	4.15	05/15/2045	1,870,000	\$ 1,946,406	0.05%	
PPL ELECTRIC UTILITIES	3.95	06/01/2047	1,890,000	\$ 1,939,053	0.05%	
KIMCO REALTY CORP	3.40	11/01/2022	1,880,000	\$ 1,934,800	0.05%	
ING BANK NV SERIES 144A	5.80	09/25/2023	1,700,000	\$ 1,930,586	0.05%	
FANNIE MAE	6.63	11/15/2030	1,350,000	\$ 1,928,710	0.05%	
LEVEL 3 TERM LOAN	0.00	02/17/2024	1,920,000	\$ 1,927,507	0.05%	
PHILIPPINES REPUBLIC OF	3.95	01/20/2040	1,850,000	\$ 1,926,135	0.05%	
SOUTHERN CO	2.95	07/01/2023	1,915,000	\$ 1,924,318	0.05%	
IMS HEALTH INC SERIES 144A	5.00	10/15/2026	1,835,000	\$ 1,922,163	0.05%	
MEAD JOHNSON NUTRITION CO	4.60	06/01/2044	1,730,000	\$ 1,915,169	0.05%	
SYNCHRONY BANK	3.00	06/15/2022	1,920,000	\$ 1,914,407	0.05%	
GEO GROUP TERM LOAN B	0.00	03/09/2024	1,910,213	\$ 1,911,416	0.05%	
CHARTER COMM OPT LLC CAP SERIES WI	6.48	10/23/2045	1,615,000	\$ 1,903,768	0.05%	
BAIDU INC	3.63	07/06/2027	1,900,000	\$ 1,898,828	0.05%	
HUMANA INC	3.85	10/01/2024	1,805,000	\$ 1,897,710	0.05%	
GRAINGER WW INC	4.20	05/15/2047	1,860,000	\$ 1,894,308	0.05%	
AVOLON TERM LOAN	0.00	01/20/2022	1,880,000	\$ 1,878,534	0.05%	
CMS ENERGY CORP	4.88	03/01/2044	1,675,000	\$ 1,873,211	0.05%	
IAMGOLD CORP SERIES 144A	7.00	04/15/2025	1,810,000	\$ 1,872,445	0.05%	
FRONTIER COMMUNICATIONS CORP SERIES	11.00	09/15/2025	2,040,000	\$ 1,869,150	0.05%	
PETROLEOS MEXICANOS SERIES WI	6.88	08/04/2026	1,650,000	\$ 1,865,985	0.05%	
CEMEX SAB DE CV SERIES REGS	5.70	01/11/2025	1,750,000	\$ 1,863,750	0.05%	
WCT COMMUNITIES INC	6.88	08/15/2021	1,797,000	\$ 1,863,255	0.05%	
NOBLE ENERGY INC	5.05	11/15/2044	1,800,000	\$ 1,863,052	0.05%	
DISH DBS CORP SERIES WI	5.88	11/15/2024	1,715,000	\$ 1,860,346	0.05%	
COX COMMUNICATIONS INC SERIES 144A	3.15	08/15/2024	1,855,000	\$ 1,857,183	0.05%	
COVERIS HOLDINGS SA SERIES 144A	7.88	11/01/2019	1,875,000	\$ 1,856,250	0.05%	
RADIATE HOLDCO FINANCE SERIES 144A	6.63	02/15/2025	1,850,000	\$ 1,852,313	0.05%	
BANK OF AMERICA CORP SERIES X	6.25		1,670,000	\$ 1,841,175	0.05%	
WOODSIDE FINANCE LTD SERIES 144A	3.70	09/15/2026	1,840,000	\$ 1,831,965	0.05%	
KRAFT FOODS INC	6.13	08/23/2018	1,750,000	\$ 1,830,101	0.05%	
MANULIFE FINANCIAL CORP	4.06	02/24/2032	1,800,000	\$ 1,818,194	0.05%	
GILEAD SCIENCES INC	4.15	03/01/2047	1,800,000	\$ 1,814,857	0.05%	
SPRINT CORP	7.88	09/15/2023	1,595,000	\$ 1,810,325	0.05%	
NAVISTAR INTERNATIONAL	8.25	11/01/2021	1,795,000	\$ 1,809,584	0.05%	

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STATE OF QATAR SERIES REGS	3.25	06/02/2026	1,825,000	\$ 1,807,663	0.05%
CIGNA CORP	4.00	02/15/2022	1,700,000	\$ 1,806,306	0.05%
DYNEGY INC SERIES WI	7.38	11/01/2022	1,785,000	\$ 1,803,207	0.05%
POST HOLDINGS TERM LOAN	0.00	05/17/2024	1,795,000	\$ 1,802,288	0.05%
INTESA SANPAOLO SPA	3.88	07/14/2027	1,785,000	\$ 1,798,047	0.05%
SHELL INTERNATIONAL FIN	4.00	05/10/2046	1,780,000	\$ 1,797,435	0.05%
NAVIOS SA LOGIST/FIN US SERIES 144A	7.25	05/01/2022	1,845,000	\$ 1,796,569	0.05%
YPF SOCIEDAD ANONIMA SERIES REGS	8.50	07/28/2025	1,615,000	\$ 1,793,135	0.05%
CELGENE CORP	2.88	08/15/2020	1,745,000	\$ 1,790,159	0.05%
ALABAMA POWER CO	3.85	12/01/2042	1,790,000	\$ 1,783,214	0.05%
CROWN CORK & SEAL	7.38	12/15/2026	1,519,000	\$ 1,781,028	0.05%
KLOECKNER PENTAPLAST TERM LOAN	0.00	06/29/2022	1,775,000	\$ 1,780,911	0.05%
ENABLE MIDSTREAM PARTNERS LP	4.40	03/15/2027	1,755,000	\$ 1,778,691	0.05%
IASIS HEALTHCARE LLC	8.38	05/15/2019	1,765,000	\$ 1,771,619	0.05%
CISCO SYSTEMS INC	1.85	09/20/2021	1,780,000	\$ 1,768,620	0.05%
DEVON ENERGY CORP	5.60	07/15/2041	1,625,000	\$ 1,767,542	0.05%
ROCKWELL COLLINS INC	3.50	03/15/2027	1,720,000	\$ 1,766,898	0.05%
DELL TERM LOAN	0.00	09/07/2024	1,755,894	\$ 1,765,832	0.05%
PETROBRAS GLOBAL FINANCE	6.13	01/17/2022	1,675,000	\$ 1,760,258	0.05%
HP ENTERPRISE CO SERIES WI	6.20	10/15/2035	1,620,000	\$ 1,758,387	0.05%
SANTANDER UK PLC SERIES 144A	5.00	11/07/2023	1,625,000	\$ 1,758,019	0.05%
JBS USA TERM LOAN	0.00	10/30/2022	1,770,563	\$ 1,754,521	0.05%
MYRIAD INT HOLDING BV SERIES 144A	4.85	07/06/2027	1,700,000	\$ 1,753,550	0.05%
NEWMONT MINING CORP	4.88	03/15/2042	1,615,000	\$ 1,753,023	0.05%
CHEVRON PHILLIPS CHEM CO SERIES 144A	3.40	12/01/2026	1,715,000	\$ 1,751,785	0.05%
UNIVERSAL HOSPITAL SERVI	7.63	08/15/2020	1,720,000	\$ 1,750,100	0.05%
FEDEX CORP	4.55	04/01/2046	1,650,000	\$ 1,749,609	0.05%
MOTORCITY CASINO TERM LOAN	0.00	08/09/2021	1,772,881	\$ 1,747,955	0.05%
GILEAD SCIENCES INC	2.55	09/01/2020	1,710,000	\$ 1,745,122	0.05%
TECK RESOURCES LIMITED	6.25	07/15/2041	1,605,000	\$ 1,743,431	0.05%
US AIRWAYS SERIES 2013-1 CLASS A PTT EE	3.95	05/15/2027	1,667,487	\$ 1,742,524	0.05%
AMERICAN INTERNATIONAL GROUP I	3.75	07/10/2025	1,690,000	\$ 1,742,327	0.05%
FMG RESOURCES SERIES 144A	9.75	03/01/2022	1,530,000	\$ 1,738,386	0.05%
DOMINICAN REPUBLIC SERIES 144A	5.95	01/25/2027	1,625,000	\$ 1,736,654	0.05%
US TREASURY N/B	2.38	08/15/2024	1,706,000	\$ 1,736,188	0.05%
XILINX INC	2.95	06/01/2024	1,705,000	\$ 1,722,024	0.05%
INTERNATIONAL PAPER CO	3.00	02/15/2027	1,760,000	\$ 1,712,133	0.05%

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DJO FINCO INC / DJO FINANCE LL SERIES 144	8.13	06/15/2021	1,810,000	\$ 1,705,925	0.05%	
ALTICE FINANCING SA SERIES 144A	6.50	01/15/2022	1,635,000	\$ 1,703,997	0.05%	
SOUTHERN COPPER CORP	6.75	04/16/2040	1,440,000	\$ 1,700,681	0.05%	
EXELON CORP	3.50	06/01/2022	1,640,000	\$ 1,698,100	0.05%	
CNOOC FINANCE LTD SERIES 2013	3.00	05/09/2023	1,700,000	\$ 1,691,799	0.05%	
POLAND REP	3.25	04/06/2026	1,660,000	\$ 1,690,146	0.05%	
TRANS CANADA PIPELINES	4.63	03/01/2034	1,550,000	\$ 1,690,033	0.05%	
AK STEEL CORP	7.00	03/15/2027	1,610,000	\$ 1,684,463	0.05%	
TRUST F 1401 SERIES 144A	6.95	01/30/2044	1,575,000	\$ 1,683,281	0.04%	
ZIGGO SECURED FINANCE BV SERIES 144A	5.50	01/15/2027	1,620,000	\$ 1,676,700	0.04%	
UNITED MEXICAN STATES	4.00	10/02/2023	1,590,000	\$ 1,674,270	0.04%	
DOMINION ENERGY INC	3.90	10/01/2025	1,600,000	\$ 1,674,051	0.04%	
TECH DATA CORP	3.70	02/15/2022	1,635,000	\$ 1,671,186	0.05%	
DUKE ENERGY CORP	3.75	09/01/2046	1,720,000	\$ 1,669,226	0.04%	
LENNAR CORP	4.13	12/01/2018	1,630,000	\$ 1,665,656	0.04%	
CLOUD CRANE LLC SERIES 144A	10.13	08/01/2024	1,480,000	\$ 1,665,000	0.05%	
DANA INCORPORATED	5.50	12/15/2024	1,605,000	\$ 1,663,181	0.04%	
CONS EDISON CO OF NY	4.63	12/01/2054	1,475,000	\$ 1,656,686	0.04%	
BROOKSHIRE GROCERY CO	7.10	08/01/2019	1,574,214	\$ 1,654,541	0.05%	
ELETSON HOLDINGS SERIES 144A	9.63	01/15/2022	2,015,000	\$ 1,652,300	0.04%	
ARDAGH PKG FIN/MP HD USA SERIES 144A	6.00	02/15/2025	1,545,000	\$ 1,645,425	0.04%	
SIEMENS FINANCIERINGSMAT SERIES 144A	4.20	03/16/2047	1,545,000	\$ 1,644,844	0.04%	
BANK OF AMERICA CORP SERIES L	4.18	11/25/2027	1,590,000	\$ 1,641,991	0.04%	
RUSSELL INVESTMENT TERM LOAN	0.00	04/14/2023	1,617,929	\$ 1,637,150	0.04%	
TEMBEC INDUSTRIES INC SERIES 144A	9.00	12/15/2019	1,580,000	\$ 1,634,510	0.04%	
BHARTI AIRTEL INTERNATIO SERIES 144A	5.13	03/11/2023	1,550,000	\$ 1,633,193	0.04%	
BOMBARDIER INC SERIES 144A	8.75	12/01/2021	1,435,000	\$ 1,628,725	0.04%	
QEP RESOURCES INC	5.25	05/01/2023	1,670,000	\$ 1,623,557	0.04%	
PNC FINANCIAL SERVICES GROUP I SERIES S	5.00		1,565,000	\$ 1,619,775	0.04%	
SPRINGLEAF FINANCE CORP	5.25	12/15/2019	1,555,000	\$ 1,619,144	0.04%	
HOME DEPOT INC	5.88	12/16/2036	1,245,000	\$ 1,616,310	0.04%	
UNIVISION TERM LOAN	0.00	03/15/2024	1,622,678	\$ 1,616,139	0.04%	
UNITYMEDIA HESSEN GMBG & CO	5.50	01/15/2023	1,557,000	\$ 1,615,388	0.04%	
SOUTHERN CO	4.25	07/01/2036	1,555,000	\$ 1,609,750	0.04%	
SILVERSEA CRUISE FINANCE LTD SERIES 144	7.25	02/01/2025	1,495,000	\$ 1,608,994	0.04%	
ARGENTINA REPUBLIC OF SERIES WI	6.88	01/26/2027	1,564,000	\$ 1,607,792	0.04%	
COMMONWEALTH EDISON	4.35	11/15/2045	1,485,000	\$ 1,604,566	0.04%	

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US TREASURY STRIPS	0.00	08/15/2030	2,250,000	\$ 1,604,282	0.04%
STATE OF QATAR SERIES REGS	2.38	06/02/2021	1,625,000	\$ 1,603,550	0.04%
NEWELL BRANDS INC SERIES WI	5.00	11/15/2023	1,495,000	\$ 1,603,129	0.04%
WANT WANT CHINA FINANCE	2.88	04/27/2022	1,600,000	\$ 1,603,027	0.04%
INTELSAT JACKSON SERIES 144A	8.00	02/15/2024	1,475,000	\$ 1,602,219	0.04%
DEUTSCHE TELEKOM INT FIN SERIES 144A	1.95	09/19/2021	1,635,000	\$ 1,600,976	0.04%
AMER AIRLINES SERIES 2014-1 CLASS A	3.70	10/01/2026	1,548,383	\$ 1,593,370	0.04%
TALENT YIELD INVESTMENTS SERIES 144A	4.50	04/25/2022	1,500,000	\$ 1,592,723	0.04%
OASIS PETROLEUM INC	6.88	01/15/2023	1,615,000	\$ 1,586,738	0.04%
PROVINCIA DE CORDOBA SERIES 144A	7.13	08/01/2027	1,625,000	\$ 1,586,114	0.04%
BMC STOCK HOLDINGS INC SERIES 144A	5.50	10/01/2024	1,500,000	\$ 1,578,750	0.04%
AMERICAN INTERNATIONAL GROUP I	3.88	01/15/2035	1,605,000	\$ 1,572,781	0.04%
NAKILAT INC	6.07	12/31/2033	1,355,000	\$ 1,571,800	0.04%
CHARTER TERM LOAN B	0.00	06/16/2022	2,009,501	\$ 1,570,546	0.04%
REPUBLIC OF VENEZUELA	9.25	05/07/2028	4,105,000	\$ 1,570,163	0.04%
AT&T INC SERIES WI	6.38	03/01/2041	1,350,000	\$ 1,569,198	0.04%
MGM RESORTS INTERNATIONAL	6.00	03/15/2023	1,415,000	\$ 1,567,113	0.04%
JACK OHIO FIN LLC/FIN 1 SERIES 144A	6.75	11/15/2021	1,500,000	\$ 1,563,750	0.04%
CENTURY LINK TERM LOAN	0.00	01/31/2025	1,550,000	\$ 1,554,263	0.04%
COMMONWEALTH EDISON	3.80	10/01/2042	1,550,000	\$ 1,550,885	0.04%
APPLE INC	3.00	06/20/2027	1,550,000	\$ 1,544,623	0.04%
WESTERN GAS PARTNERS	4.65	07/01/2026	1,475,000	\$ 1,543,197	0.04%
GTT COMMUNICATIONS INC TERM LOAN	0.00	01/09/2024	1,532,544	\$ 1,537,908	0.04%
CONTINENTAL AIRLINES INC SERIES 2007-1 C	5.98	04/19/2022	1,403,306	\$ 1,536,620	0.04%
REYNOLDS AMERICAN INC	3.25	06/12/2020	1,486,000	\$ 1,532,977	0.04%
DUPONT FABROS TECH LP	5.88	09/15/2021	1,475,000	\$ 1,528,653	0.04%
EQUINIX INC	5.38	04/01/2023	1,465,000	\$ 1,523,600	0.04%
LIONS GATE TERM LOAN	0.00	10/13/2023	1,509,875	\$ 1,523,554	0.04%
KRAFT HEINZ FOODS CO	5.20	07/15/2045	1,405,000	\$ 1,523,325	0.04%
CREDIT ACCEPTANCE CORP SERIES 144A	7.38	03/15/2023	1,450,000	\$ 1,522,500	0.04%
GLENCORE FUNDING LLC SERIES 144A	4.00	03/27/2027	1,510,000	\$ 1,521,914	0.04%
ROMANIA SERIES 144A	4.88	01/22/2024	1,380,000	\$ 1,518,000	0.04%
SOUTH AFRICA REPUBLIC OF	4.30	10/12/2028	1,600,000	\$ 1,516,966	0.04%
ARCELORMITTAL SA	6.00	03/01/2021	1,385,000	\$ 1,516,575	0.04%
SCIENTIFIC GAMES INC SERIES WI	10.00	12/01/2022	1,360,000	\$ 1,516,400	0.04%
US TREASURY N/B	2.25	08/15/2046	1,735,000	\$ 1,509,721	0.04%
DAIMLER FINANCE NA LLC SERIES 144A	2.25	03/02/2020	1,500,000	\$ 1,506,372	0.04%

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REYNOLDS GROUP HOLDINGS SERIES 144A	4.80	07/15/2021	1,475,000	\$ 1,506,344	0.04%
WYETH LLC	6.00	02/15/2036	1,150,000	\$ 1,505,578	0.04%
ENTEL CHILE SA SERIES 144A	4.75	08/01/2026	1,450,000	\$ 1,496,882	0.04%
GENERAL MOTORS FINL CO	3.45	01/14/2022	1,465,000	\$ 1,494,209	0.04%
ENLINK MIDSTREAM PARTNER	4.15	06/01/2025	1,490,000	\$ 1,493,558	0.04%
HEALTHCARE TRUST OF AMER	3.75	07/01/2027	1,495,000	\$ 1,493,441	0.04%
ENBRIDGE INC	4.25	12/01/2026	1,410,000	\$ 1,489,004	0.04%
ENLINK MIDSTREAM PARTNER	5.05	04/01/2045	1,555,000	\$ 1,483,053	0.04%
MICROSOFT CORP	1.55	08/08/2021	1,505,000	\$ 1,480,512	0.04%
PROTECTION 1 TERM LOAN	0.00	05/02/2022	1,472,125	\$ 1,479,324	0.04%
DAIMLER FINANCE NA LLC SERIES 144A	3.45	01/06/2027	1,445,000	\$ 1,478,063	0.04%
CHS/COMMUNITY HEALTH SYS	6.25	03/31/2023	1,440,000	\$ 1,476,000	0.04%
CHESAPEAKE ENERGY CORP SERIES WI	8.00	12/15/2022	1,386,000	\$ 1,469,160	0.04%
AMC ENTERTAINMENT HLDS-CL A SERIES 144	5.88	11/15/2026	1,440,000	\$ 1,468,656	0.04%
RUSSIA FOREIGN BOND	7.50	03/31/2030	1,221,090	\$ 1,465,337	0.04%
TESORO LOGISTICS LP / CORP	6.13	10/15/2021	1,405,000	\$ 1,455,931	0.04%
PATHEON TERM LOAN	0.00	04/04/2024	1,452,208	\$ 1,455,475	0.04%
INTELSAT JACKSON	5.50	08/01/2023	1,685,000	\$ 1,453,313	0.04%
B&G FOODS TERM LOAN	0.00	11/02/2022	1,443,919	\$ 1,451,587	0.04%
BOMBARDIER INC SERIES 144A	7.50	03/15/2025	1,370,000	\$ 1,450,488	0.04%
US TREASURY STRIPS	0.00	11/15/2036	2,500,000	\$ 1,446,703	0.04%
NCL CORP LTD SERIES 144A	4.63	11/15/2020	1,400,000	\$ 1,436,750	0.04%
WYNN LAS VEGAS LLC/CORP SERIES 144A	5.25	05/15/2027	1,400,000	\$ 1,433,250	0.04%
LANTHEUS MEDICAL TERM LOAN	0.00	06/30/2022	1,424,027	\$ 1,432,927	0.04%
TIME WARNER INC	4.05	12/15/2023	1,350,000	\$ 1,429,804	0.04%
CMS ENERGY CORP	4.70	03/31/2043	1,315,000	\$ 1,426,634	0.04%
LOWES COS INC	3.10	05/03/2027	1,420,000	\$ 1,425,515	0.04%
RCN GRANDE TERM LOAN	0.00	12/09/2023	1,446,375	\$ 1,425,504	0.04%
FEDEX CORP	4.75	11/15/2045	1,310,000	\$ 1,425,319	0.04%
US TREASURY N/B	6.25	05/15/2030	1,000,000	\$ 1,422,500	0.04%
GEORGIA POWER COMPANY	4.30	03/15/2042	1,350,000	\$ 1,420,808	0.04%
LENNAR CORP	4.75	11/15/2022	1,335,000	\$ 1,416,769	0.04%
ARUBA INVESTMENT INC 144A	8.75	02/15/2023	1,380,000	\$ 1,414,500	0.04%
TIME WARNER INC	2.10	06/01/2019	1,410,000	\$ 1,413,383	0.04%
CRESCENT COMMUNITIES LLC SERIES 144A	8.88	10/15/2021	1,345,000	\$ 1,412,250	0.04%
AMERICAN AXLE & MFG INC SERIES 144A	6.25	04/01/2025	1,415,000	\$ 1,409,694	0.04%
ACELITY TERM LOAN	0.00	02/01/2024	1,405,000	\$ 1,408,948	0.04%

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PINNACLE OPERATING CORP SERIES 144A	9.00	05/15/2023	1,476,119	\$ 1,402,313	0.04%
NGL ENRGY PART LP/FIN CO SERIES 144A	7.50	11/01/2023	1,450,000	\$ 1,399,250	0.04%
SOLVAY FINANCE AMERICA LLC SERIES 144A	4.45	12/03/2025	1,300,000	\$ 1,396,678	0.04%
LOUISVILLE GAS & ELECTRIC SERIES 45	3.30	10/01/2025	1,360,000	\$ 1,394,337	0.04%
KINDER MORGAN INC	3.05	12/01/2019	1,365,000	\$ 1,389,870	0.04%
VERIZON COMMUNICATIONS INC SERIES WI	4.52	09/15/2048	1,495,000	\$ 1,388,830	0.04%
OWENS CORNING	7.00	12/01/2036	1,070,000	\$ 1,379,762	0.04%
CHS/COMMUNITY HEALTH SYS SERIES WI	5.13	08/01/2021	1,355,000	\$ 1,363,469	0.04%
NUSTAR LOGISTICS LP	5.63	04/28/2027	1,285,000	\$ 1,362,100	0.04%
POST HOLDINGS INC SERIES 144A	5.00	08/15/2026	1,325,000	\$ 1,359,781	0.04%
FORD MOTOR CREDIT CO LLC	3.34	03/28/2022	1,335,000	\$ 1,357,778	0.04%
METHANOL HOLDINGS TRINIDAD TERM LOAN	0.00	06/02/2022	1,353,164	\$ 1,356,547	0.04%
TMS INTERNATIONAL CORP SERIES 144A	7.63	10/15/2021	1,295,000	\$ 1,356,513	0.04%
ENERGY TRANSFER PARTNERS	4.90	03/15/2035	1,375,000	\$ 1,353,785	0.04%
CEMEX SAB DE CV SERIES 144A	6.13	05/05/2025	1,250,000	\$ 1,351,563	0.04%
TASEKO MINES LTD SERIES 144A	8.75	06/15/2022	1,360,000	\$ 1,351,500	0.04%
DANONE SERIES 144A	2.95	11/02/2026	1,385,000	\$ 1,351,282	0.04%
ONCOR ELECTRIC DELIVERY	5.25	09/30/2040	1,120,000	\$ 1,344,400	0.04%
CALIFORNIA RESOURCES TERM LOAN	0.00	12/31/2021	1,250,000	\$ 1,344,375	0.04%
WPX ENERGY INC	7.50	08/01/2020	1,255,000	\$ 1,342,850	0.04%
KRAFT HEINZ FOODS CO	5.00	07/15/2035	1,235,000	\$ 1,336,741	0.04%
AMERICAN AXLE AND MANUFACTURI TERM	0.00	03/09/2024	1,336,500	\$ 1,334,001	0.04%
AMER AIRLINE 17 1 AA PTT SERIES AA	3.65	08/15/2030	1,285,000	\$ 1,328,947	0.04%
GARDA WORLD SECURITY TERM LOAN	0.00	05/03/2024	1,311,384	\$ 1,326,964	0.04%
COBANK ACB SERIES I	6.25		1,190,000	\$ 1,322,353	0.04%
FLEX ACQUISITION CO INC SERIES 144A	6.88	01/15/2025	1,255,000	\$ 1,317,750	0.04%
MGM GROWTH LP/MGP ESCROW SERIES WI	5.63	05/01/2024	1,210,000	\$ 1,315,875	0.04%
ICAHN ENTERPRISES/FIN	6.00	08/01/2020	1,280,000	\$ 1,315,200	0.04%
T MOBILE USA INC	5.13	04/15/2025	1,240,000	\$ 1,314,400	0.04%
BLUELINE RENTAL CRP LL SERIES 144A	9.25	03/15/2024	1,210,000	\$ 1,312,850	0.04%
WIDOPENWEST TERM LOAN	0.00	08/06/2023	1,310,303	\$ 1,310,093	0.03%
CF INDUSTRIES INC	5.15	03/15/2034	1,425,000	\$ 1,307,438	0.04%
GOLDMAN SACHS GROUP INC	5.95	01/15/2027	1,113,000	\$ 1,305,536	0.03%
ENERGY TRANSFER PARTNERS	5.30	04/15/2047	1,295,000	\$ 1,282,732	0.03%
HCA HEALTHCARE INC	6.25	02/15/2021	1,180,000	\$ 1,281,775	0.03%
SPRINT COMMUNICATIONS TERM LOAN	0.00	02/29/2024	1,276,800	\$ 1,280,950	0.03%
HUNTINGTON INGALLS INDUSTRIES SERIES 1	5.00	11/15/2025	1,190,000	\$ 1,279,250	0.03%

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ISTAR INC	6.50	07/01/2021	1,220,000	\$ 1,277,340	0.03%	
SANTANDER HOLDINGS USA SERIES 144A	4.40	07/13/2027	1,240,000	\$ 1,263,226	0.03%	
NORBORD INC SERIES 144A	5.38	12/01/2020	1,185,000	\$ 1,259,063	0.03%	
SENSATA TECH UK FIN CO SERIES 144A	6.25	02/15/2026	1,155,000	\$ 1,258,950	0.03%	
LANDRY'S INC SERIES 144A	6.75	10/15/2024	1,225,000	\$ 1,255,993	0.03%	
ELDORADO RESORTS INC SERIES WI	7.00	08/01/2023	1,160,000	\$ 1,252,800	0.03%	
QUALCOMM INC	4.80	05/20/2045	1,130,000	\$ 1,246,147	0.03%	
FORD MOTOR COMPANY	5.29	12/08/2046	1,205,000	\$ 1,242,429	0.03%	
VIACOM INC	5.88	02/28/2057	1,210,000	\$ 1,240,250	0.03%	
CNO FINANCIAL GROUP INC	4.50	05/30/2020	1,195,000	\$ 1,239,813	0.03%	
APPLE INC	4.25	02/09/2047	1,170,000	\$ 1,238,230	0.03%	
PHILLIPS 66 PARTNERS LP	4.90	10/01/2046	1,234,000	\$ 1,235,621	0.03%	
GLP CAPITAL LP / FIN II	5.38	04/15/2026	1,130,000	\$ 1,231,700	0.03%	
ABBVIE INC	4.70	05/14/2045	1,140,000	\$ 1,231,672	0.03%	
SHIRE ACQ INV IRELAND DA	3.20	09/23/2026	1,245,000	\$ 1,229,435	0.03%	
PIONEER NATURAL RESOURCES CO	4.45	01/15/2026	1,145,000	\$ 1,229,338	0.03%	
VIACOM INC	4.38	03/15/2043	1,390,000	\$ 1,227,624	0.03%	
KUWAIT INTL BOND SERIES 144A	3.50	03/20/2027	1,200,000	\$ 1,225,500	0.03%	
EQUINIX INC	5.88	01/15/2026	1,115,000	\$ 1,220,925	0.03%	
REYNOLDS GROUP HOLDINGS	5.75	10/15/2020	1,190,000	\$ 1,216,775	0.03%	
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.00	06/01/2024	1,165,000	\$ 1,214,513	0.03%	
AMERICAN EQUITY INVESTMENT	5.00	06/15/2027	1,165,000	\$ 1,212,730	0.03%	
COMMERCIAL METALS CO	7.35	08/15/2018	1,146,000	\$ 1,210,463	0.03%	
SRI LANKA GOVT SERIES 144A	6.20	05/11/2027	1,175,000	\$ 1,210,254	0.03%	
HONDURAS GOVERNMENT SERIES REGS	6.25	01/19/2027	1,150,000	\$ 1,209,892	0.03%	
TENET HEALTHCARE CORP SERIES 144A	4.63	07/15/2024	1,215,000	\$ 1,208,925	0.03%	
SPRINT NEXTEL CORP	6.00	11/15/2022	1,145,000	\$ 1,207,975	0.03%	
SPRINT CAPITAL CORP	6.88	11/15/2028	1,105,000	\$ 1,204,450	0.03%	
BECTON DICKINSON & CO	3.13	11/08/2021	1,175,000	\$ 1,201,368	0.03%	
CREDIT ACCEPTANCE CORP SERIES 144A	6.13	02/15/2021	1,170,000	\$ 1,199,250	0.03%	
ST MARYS CEMENT INC CANADA SERIES 144	5.75	01/28/2027	1,175,000	\$ 1,199,088	0.03%	
MCDONALD'S CORP SERIES MTN	4.45	03/01/2047	1,135,000	\$ 1,198,626	0.03%	
MPLX LP	5.20	03/01/2047	1,160,000	\$ 1,198,447	0.03%	
CENT ELET BRASILEIRAS SA SERIES REGS	5.75	10/27/2021	1,150,000	\$ 1,191,975	0.03%	
PERU REPUBLIC OF	5.63	11/18/2050	966,000	\$ 1,189,629	0.03%	
AMERICAN TOWER CORP SERIES 5YR	3.30	02/15/2021	1,155,000	\$ 1,189,059	0.03%	
BI-LO LLC / BI-LO FINANCE CORP SERIES 144	9.25	02/15/2019	1,380,000	\$ 1,186,800	0.03%	

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HILTON TERM LOAN	0.00	10/25/2023	1,179,505	\$ 1,184,718	0.03%	
MORGAN STANLEY	4.30	01/27/2045	1,150,000	\$ 1,183,152	0.03%	
HCA INC	4.75	05/01/2023	1,120,000	\$ 1,178,800	0.03%	
BANCO INBURSA SERIES 144A	4.38	04/11/2027	1,175,000	\$ 1,177,938	0.03%	
GENERAL MOTORS FINL CO	3.95	04/13/2024	1,155,000	\$ 1,174,725	0.03%	
JAGUAR LAND ROVER PLC SERIES 144A	5.63	02/01/2023	1,130,000	\$ 1,173,788	0.03%	
FIRST QUANTUM MINERALS LTD SERIES 144A	7.50	04/01/2025	1,140,000	\$ 1,170,210	0.03%	
CITIGROUP INC	4.28	04/24/2048	1,135,000	\$ 1,169,051	0.03%	
GENERAL MOTORS CO	5.20	04/01/2045	1,165,000	\$ 1,163,854	0.03%	
CANADIAN NATURAL RESOURCES LTD	4.95	06/01/2047	1,115,000	\$ 1,162,808	0.03%	
TIME WARNER CABLE INC	6.75	07/01/2018	1,110,000	\$ 1,158,664	0.03%	
TENCENT HOLDINGS LTD SERIES 144A	3.80	02/11/2025	1,100,000	\$ 1,151,056	0.03%	
FEDEX CORP	5.10	01/15/2044	1,010,000	\$ 1,150,289	0.03%	
ASCENT RESOURCES ARU FIN SERIES 144A	10.00	04/01/2022	1,120,000	\$ 1,148,000	0.03%	
SUNOCO LP SUNOCO FINANCE COR SERIES	6.38	04/01/2023	1,090,000	\$ 1,147,225	0.03%	
AMERICAN AIRLINES INC CLASS 2016-3 SERIE	3.25	04/15/2030	1,150,000	\$ 1,141,375	0.03%	
GOLDMAN SACHS GROUP INC	2.31	07/24/2023	1,140,000	\$ 1,141,178	0.03%	
ZIGGO BOND FINANCE BV SERIES 144A	6.00	01/15/2027	1,100,000	\$ 1,137,249	0.03%	
ARAB REPUBLIC OF EGYPT SERIES 144A	6.13	01/31/2022	1,100,000	\$ 1,134,540	0.03%	
AT&T INC	2.07	02/14/2023	1,130,000	\$ 1,133,570	0.03%	
KUWAIT INTL BOND SERIES 144A	2.75	03/20/2022	1,125,000	\$ 1,133,213	0.03%	
ORACLE CORP	4.00	07/15/2046	1,115,000	\$ 1,132,380	0.03%	
LAMAR MEDIA CORP	5.88	02/01/2022	1,095,000	\$ 1,130,588	0.03%	
REPUBLIC OF SERBIA SERIES REGS	7.25	09/28/2021	975,000	\$ 1,130,552	0.03%	
HP ENTERPRISE CO SERIES WI	2.85	10/05/2018	1,115,000	\$ 1,128,439	0.03%	
HCA INC	5.88	03/15/2022	1,020,000	\$ 1,128,120	0.03%	
DAIMLER FINANCE NA LLC SERIES 144A	1.65	03/02/2018	1,125,000	\$ 1,125,786	0.03%	
MIRANT MID ATLANTIC TRUST SERIES 2001 C	10.06	12/30/2028	1,154,539	\$ 1,125,675	0.03%	
TIME WARNER CABLE INC	8.75	02/14/2019	1,020,000	\$ 1,122,273	0.03%	
US TREASURY N/B	3.50	02/15/2039	1,000,000	\$ 1,121,445	0.03%	
NAVIOS MARITIME HOLDINGS SERIES 144A	7.38	01/15/2022	1,435,000	\$ 1,119,300	0.03%	
ARCH CAPITAL FINANCE LLC	5.03	12/15/2046	1,005,000	\$ 1,119,136	0.03%	
ALIMENTATION COUCHE-TARD INC SERIES 14	2.70	07/26/2022	1,115,000	\$ 1,118,011	0.03%	
ALTICE SA SERIES 144A	7.75	05/15/2022	1,045,000	\$ 1,110,313	0.03%	
NORTHERN BLIZZARD RESOURCES SERIES 1	7.25	02/01/2022	1,099,000	\$ 1,109,990	0.03%	
INTERNATIONAL GAME TECH SERIES 144A	6.50	02/15/2025	1,005,000	\$ 1,109,269	0.03%	
WELLTOWER INC	4.25	04/01/2026	1,045,000	\$ 1,108,394	0.03%	

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PFIZER INC	3.00	12/15/2026	1,090,000	\$ 1,103,327	0.03%
VECTOR GROUP LTD SERIES 144A	6.13	02/01/2025	1,070,000	\$ 1,102,100	0.03%
HEALTHCARE TRUST OF AMER	2.95	07/01/2022	1,090,000	\$ 1,095,764	0.03%
SABINE PASS LIQUEFATION SERIES WI	5.63	03/01/2025	985,000	\$ 1,095,537	0.03%
BUCKEYE PARTNERS LP	3.95	12/01/2026	1,095,000	\$ 1,093,017	0.03%
GW HONOS SECURITY CORP SERIES 144A	8.75	05/15/2025	1,025,000	\$ 1,091,625	0.03%
CONSTELLIUM NV SERIES 144A	6.63	03/01/2025	1,090,000	\$ 1,090,000	0.03%
BRASKEM FINANCE LTD	6.45	02/03/2024	1,000,000	\$ 1,090,000	0.03%
ACTAVIS FUNDING SCS	4.55	03/15/2035	1,015,000	\$ 1,087,886	0.03%
CROATIA SERIES REGS	6.38	03/24/2021	975,000	\$ 1,085,819	0.03%
WARNER MUSIC TERM LOAN	0.00	11/01/2023	1,081,968	\$ 1,085,354	0.03%
INGLES MARKETS INC	5.75	06/15/2023	1,090,000	\$ 1,084,550	0.03%
SCHLUMBERGER INV SERIES 144A	3.30	09/14/2021	1,045,000	\$ 1,083,352	0.03%
FIRST QUANTUM MINERALS LTD SERIES 144A	7.25	05/15/2022	1,040,000	\$ 1,078,303	0.03%
REYNOLDS AMERICAN INC	5.85	08/15/2045	884,000	\$ 1,074,089	0.03%
MEXICHEM SAB DE CV SERIES 144A	4.88	09/19/2022	1,000,000	\$ 1,073,000	0.03%
TUTOR PERINI CORP SERIES 144A	6.88	05/01/2025	990,000	\$ 1,064,250	0.03%
TREEHOUSE FOODS INC SERIES 144A	6.00	02/15/2024	990,000	\$ 1,061,775	0.03%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	3.48	06/01/2019	1,035,000	\$ 1,059,538	0.03%
NETFLIX INC SERIES 144A	4.38	11/15/2026	1,045,000	\$ 1,058,063	0.03%
MICHAELS STORES TERM LOAN	0.00	01/28/2023	1,056,374	\$ 1,056,511	0.03%
MORGAN STANLEY SERIES 30YR	4.38	01/22/2047	1,005,000	\$ 1,052,897	0.03%
CORNERSTONE CHEMICAL CO SERIES 144A	9.38	03/15/2018	1,040,000	\$ 1,050,400	0.03%
ORACLE CORP	1.90	09/15/2021	1,055,000	\$ 1,050,128	0.03%
HSBC HOLDINGS PLC	4.04	03/13/2028	1,000,000	\$ 1,047,367	0.03%
GOLDMAN SACHS GROUP INC	4.75	10/21/2045	945,000	\$ 1,045,679	0.03%
SAUDI INTERNATIONAL BOND SERIES REGS	4.50	10/26/2046	1,025,000	\$ 1,044,270	0.03%
GEORGIA POWER COMPANY	4.30	03/15/2043	1,000,000	\$ 1,043,702	0.03%
IRON MOUNTAIN INC SERIES 144A	4.38	06/01/2021	1,005,000	\$ 1,042,688	0.03%
T MOBILE USA INC	6.50	01/15/2026	935,000	\$ 1,040,188	0.03%
CITIGROUP INC	4.75	05/18/2046	980,000	\$ 1,040,173	0.03%
CHARTER COMM OPT LLC CAP SERIES 144A	5.38	05/01/2047	1,000,000	\$ 1,036,733	0.03%
LEVEL 3 FINANCING INC SERIES WI	5.38	01/15/2024	985,000	\$ 1,036,713	0.03%
VALE OVERSEAS LIMITED	6.88	11/10/2039	930,000	\$ 1,035,797	0.03%
UNITED AIR 2016-1 AA PTT SERIES AA	3.10	01/07/2030	1,035,000	\$ 1,035,642	0.03%
DUKE ENERGY CORP	2.65	09/01/2026	1,069,000	\$ 1,034,324	0.03%
BWAY HOLDING CO SERIES 144A	7.25	04/15/2025	990,000	\$ 1,032,075	0.03%

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LEVEL 3 FINANCING INC SERIES WI	5.13	05/01/2023	990,000	\$ 1,029,600	0.03%
NOVA CHEMICALS CORP SERIES 144A	5.25	06/01/2027	1,020,000	\$ 1,022,550	0.03%
GENERAL MOTORS CO SERIES WI	3.50	10/02/2018	1,004,000	\$ 1,022,497	0.03%
MCDONALD'S CORP	2.10	12/07/2018	1,015,000	\$ 1,021,260	0.03%
ACCO BRANDS CORP SERIES 144A	5.25	12/15/2024	980,000	\$ 1,019,200	0.03%
PFIZER INC	2.20	12/15/2021	1,005,000	\$ 1,015,361	0.03%
SUMMIT MIDSTREAM HOLDINGS LLC	5.75	04/15/2025	1,000,000	\$ 1,012,500	0.03%
LENNAR CORP	4.50	04/30/2024	973,000	\$ 1,011,920	0.03%
HCP INC	4.00	06/01/2025	975,000	\$ 1,010,900	0.03%
BEAZER HOMES USA SERIES WI	8.75	03/15/2022	905,000	\$ 1,010,043	0.03%
OMGRID FUNDING LTD SERIES 144A	5.20	05/16/2027	1,000,000	\$ 1,010,000	0.03%
DAE FUNDING LLC SERIES 144A	4.50	08/01/2022	990,000	\$ 1,007,325	0.03%
MHP SA SERIES 144A	7.75	05/10/2024	975,000	\$ 1,006,688	0.03%
EXTRACTION OIL & GAS INC SERIES 144A	7.38	05/15/2024	975,000	\$ 1,005,469	0.03%
TENGIZCHEVROIL FIN CO IN SERIES 144A	4.00	08/15/2026	1,025,000	\$ 1,004,705	0.03%
AHERN RENTALS INC SERIES 144A	7.38	05/15/2023	1,135,000	\$ 1,004,475	0.03%
CCM MERGER INC SERIES 144A	6.00	03/15/2022	955,000	\$ 1,000,697	0.03%
LG FINANCECO CORP SERIES 144A	5.88	11/01/2024	950,000	\$ 997,500	0.03%
FREEMPORT MCMORAN INC	4.55	11/14/2024	1,020,000	\$ 997,050	0.03%
ENERGY TRANSFER EQUITY LP	5.88	01/15/2024	925,000	\$ 996,688	0.03%
GLOBAL PART/GLP FINANCE SERIES WI	7.00	06/15/2023	985,000	\$ 994,850	0.03%
ICAHN ENTERPRISES/FIN SERIES WI	4.88	03/15/2019	980,000	\$ 992,936	0.03%
CODELCO INC SERIES 144A	3.63	08/01/2027	1,000,000	\$ 991,750	0.03%
EXTERRAN PARTNERS LP SERIES WI	6.00	10/01/2022	1,015,000	\$ 989,625	0.03%
PAMPA ENERGIA SA SERIES 144A	7.50	01/24/2027	950,000	\$ 985,625	0.03%
UNIT CORP	6.63	05/15/2021	990,000	\$ 982,575	0.03%
CONSOLIDATED ENERGY FIN SERIES 144A	6.75	10/15/2019	953,000	\$ 974,443	0.03%
PETROLEOS DE VENEZUELA SA SERIES REG	6.00	05/16/2024	2,940,000	\$ 973,875	0.03%
GRUMA SAB DE CV SERIES 144A	4.88	12/01/2024	891,000	\$ 973,596	0.03%
NEPTUNE FINCO CORP SERIES 144A	10.13	01/15/2023	835,000	\$ 971,731	0.03%
WILDHORSE RESOURCE DEVELOPMENT SER	6.88	02/01/2025	990,000	\$ 970,200	0.03%
JBS USA LLC JBS USA FINA SERIES 144A	5.75	06/15/2025	980,000	\$ 970,200	0.03%
PHI INC SERIES WI	5.25	03/15/2019	1,005,000	\$ 969,825	0.03%
ABBVIE INC	1.38	05/17/2024	800,000	\$ 965,537	0.03%
WIDOPENWEST TERM LOAN	0.00	06/26/2022	962,046	\$ 962,845	0.03%
ALLISON TRANSMISSION INC SERIES 144A	5.00	10/01/2024	930,000	\$ 962,550	0.03%
ECOPETROL SA	7.38	09/18/2043	875,000	\$ 960,313	0.03%

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INTESA SANPAOLO SPA SERIES EMTN	3.93	09/15/2026	750,000	\$ 959,429	0.03%
MEG ENERGY CORP SERIES 144A	6.50	01/15/2025	990,000	\$ 957,825	0.03%
NAVIOS MARITIME PARTNERS TERM LOAN B	0.00	06/12/2020	957,265	\$ 957,265	0.03%
SEADRILL PARTNERS TERM B 1L	0.00	02/14/2021	1,399,781	\$ 956,512	0.03%
MONSANTO CO	4.40	07/15/2044	925,000	\$ 950,300	0.03%
POPULAR INC	7.00	07/01/2019	900,000	\$ 949,500	0.03%
AEP TRANSMISSION CO LLC	4.00	12/01/2046	920,000	\$ 948,020	0.03%
DOLLAR TREE INC SERIES WI	5.75	03/01/2023	894,000	\$ 946,523	0.03%
ELWOOD ENERGY LLC	8.16	07/05/2026	845,059	\$ 946,466	0.03%
APACHE CORP	4.75	04/15/2043	930,000	\$ 945,956	0.03%
BARCLAYS PLC	4.84	05/09/2028	910,000	\$ 945,406	0.03%
CARRIZO OIL & GAS INC	7.50	09/15/2020	925,000	\$ 938,297	0.03%
SABINE PASS LIQUEFATION SERIES 144A	4.20	03/15/2028	920,000	\$ 934,473	0.03%
PNK ENTERTAINMENT INC SERIES 144A	5.63	05/01/2024	900,000	\$ 933,750	0.03%
FLY LEASING LTD	6.38	10/15/2021	890,000	\$ 933,388	0.03%
FIRST DATA CORPORATION SERIES 144A	7.00	12/01/2023	865,000	\$ 933,119	0.02%
YUM BRANDS TERM LOAN	0.00	06/16/2023	927,999	\$ 932,472	0.02%
BOISE CASCADE CO SERIES 144A	5.63	09/01/2024	895,000	\$ 930,800	0.03%
SCHULMAN A INC	6.88	06/01/2023	890,000	\$ 930,050	0.02%
IRON MOUNTAIN US HLDNGS SERIES 144A	5.38	06/01/2026	875,000	\$ 929,688	0.02%
SIGNODE INDUSTRIAL GROUP TERM B	0.00	04/09/2021	923,282	\$ 926,172	0.02%
ALTICE FINANCING SA SERIES 144A	6.63	02/15/2023	870,000	\$ 921,656	0.02%
YPF SOCIEDAD ANONIMA SERIES 144A	6.95	07/21/2027	910,000	\$ 920,010	0.02%
GULFPORT ENERGY CORP SERIES 144A	6.38	05/15/2025	920,000	\$ 918,850	0.02%
21ST CENTURY FOX AMERICA SERIES WI	4.75	09/15/2044	865,000	\$ 918,507	0.02%
PPL ELECTRIC UTILITIES	4.75	07/15/2043	800,000	\$ 913,455	0.02%
CENTURY COMMUNITIES SERIES 144A	5.88	07/15/2025	910,000	\$ 912,275	0.02%
INTRAWEST RESORTS HOLDINGS INC TERM	0.00	06/29/2024	898,722	\$ 902,658	0.02%
CELGENE CORP	5.00	08/15/2045	790,000	\$ 898,273	0.02%
QUALCOMM INC	3.25	05/20/2027	890,000	\$ 896,328	0.02%
SOUTHERN CO	4.40	07/01/2046	858,000	\$ 894,622	0.02%
TECK RESOURCES LIMITED	3.75	02/01/2023	885,000	\$ 892,744	0.02%
KINDER MORGAN INC	5.05	02/15/2046	880,000	\$ 890,350	0.02%
AMC NETWORKS INC	4.75	08/01/2025	880,000	\$ 887,744	0.02%
BPCE SA SERIES EMTN	2.75	11/30/2027	700,000	\$ 887,423	0.02%
DJO FINANCE TERM LOAN	0.00	06/07/2020	890,457	\$ 886,566	0.02%
IVORY COAST SERIES 144A	6.13	06/15/2033	900,000	\$ 881,325	0.02%

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EVEREST ACQ LLC	9.38	05/01/2020	1,035,000	\$ 881,044	0.02%	
SPRINT NEXTEL CORP	7.00	08/15/2020	805,000	\$ 879,463	0.02%	
NEWELL BRANDS INC	3.85	04/01/2023	825,000	\$ 874,916	0.02%	
KINETICS CONCEPT KCI/USA SERIES 144A	7.88	02/15/2021	825,000	\$ 872,438	0.02%	
DISH DBS CORP	5.13	05/01/2020	830,000	\$ 871,334	0.02%	
ULTRA RESOURCES INC SERIES 144A	6.88	04/15/2022	845,000	\$ 870,350	0.02%	
NRG ENERGY INC	6.63	01/15/2027	845,000	\$ 868,238	0.02%	
BANCO SANTANDER SA	6.25		700,000	\$ 860,478	0.02%	
BOC AVIATION LTD SERIES 144A	2.38	09/15/2021	875,000	\$ 857,755	0.02%	
LAFARGEHOLCIM FINANCE US SERIES 144A	3.50	09/22/2026	860,000	\$ 851,817	0.02%	
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2021	825,000	\$ 851,813	0.02%	
WHITING PETROLEUM CORP	5.75	03/15/2021	895,000	\$ 849,131	0.02%	
GOLDMAN SACHS GROUP INC 10YR	3.50	01/23/2025	835,000	\$ 848,054	0.02%	
ASURION TERM LOAN	0.00	11/03/2023	840,419	\$ 846,722	0.02%	
BANK OF AMERICA CORP SERIES MTN	4.44	01/20/2048	795,000	\$ 845,212	0.02%	
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.25	06/01/2026	795,000	\$ 842,700	0.02%	
UNION PACIFIC CORP	4.38	11/15/2065	780,000	\$ 838,616	0.02%	
HALCON RESOURCES CORP SERIES 144A	6.75	02/15/2025	820,000	\$ 836,146	0.02%	
T MOBILE USA INC	4.00	04/15/2022	800,000	\$ 832,500	0.02%	
DORIC NIMROD AIR SERIES 144A	6.50	05/30/2021	797,567	\$ 825,526	0.02%	
SES SA	4.63		650,000	\$ 823,903	0.02%	
ENCANA CORP	6.63	08/15/2037	695,000	\$ 821,721	0.02%	
WHITING PETROLEUM CORP SERIES WI	6.25	04/01/2023	870,000	\$ 819,975	0.02%	
NAVIENT CORP	5.88	03/25/2021	775,000	\$ 818,106	0.02%	
VEDANTA RESOURCES PLC SERIES 144A	6.38	07/30/2022	775,000	\$ 804,063	0.02%	
CVS CAREMARK CORP SERIES 144A	7.51	01/10/2032	646,111	\$ 802,676	0.02%	
EQUATE PETROCHEMICAL BV SERIES 144A	3.00	03/03/2022	800,000	\$ 797,094	0.02%	
DISH DBS CORP SERIES WI	7.75	07/01/2026	665,000	\$ 796,338	0.02%	
TENN MERGER SUB INC SERIES 144A	6.38	02/01/2025	810,000	\$ 793,800	0.02%	
ALLIANCE RES OP FINANCE SERIES 144A	7.50	05/01/2025	750,000	\$ 792,188	0.02%	
MICRON TECHNOLOGY INC	7.50	09/15/2023	710,000	\$ 791,927	0.02%	
EXPORT IMPORT BK INDIA SERIES 144A	3.38	08/05/2026	800,000	\$ 782,834	0.02%	
SOUTHERN POWER CO	1.85	06/20/2026	650,000	\$ 782,712	0.02%	
SUNOCO LP SUNOCO FINANCE COR SERIES	5.50	08/01/2020	755,000	\$ 773,875	0.02%	
ENCANA CORP	6.50	02/01/2038	660,000	\$ 773,363	0.02%	
GOLDMAN SACHS GROUP INC	2.91	06/05/2023	770,000	\$ 771,240	0.02%	
HILL-ROM HOLDINGS INC SERIES 144A	5.75	09/01/2023	725,000	\$ 764,875	0.02%	

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DAVITA	0.00	06/24/2021	755,215	\$ 761,823	0.02%
HP ENTERPRISE CO SERIES WI	4.90	10/15/2025	710,000	\$ 751,606	0.02%
UNITY MEDIA TERM LOAN	0.00	09/30/2025	750,000	\$ 748,245	0.02%
APPLE INC	3.85	08/04/2046	750,000	\$ 747,786	0.02%
CODELCO INC SERIES 144A	4.50	09/16/2025	700,000	\$ 747,427	0.02%
GOLDMAN SACHS GROUP INC SERIES EMTN	2.00	07/27/2023	600,000	\$ 747,149	0.02%
TRANSCANADA TRUST	5.30	03/15/2077	720,000	\$ 745,200	0.02%
ZF NA CAPITAL SERIES 144A	4.75	04/29/2025	710,000	\$ 741,950	0.02%
SPRINT CAPITAL CORP	6.90	05/01/2019	695,000	\$ 739,306	0.02%
DP WORLD	6.85	07/02/2037	610,000	\$ 738,863	0.02%
MICROSOFT CORP	4.45	11/03/2045	660,000	\$ 730,409	0.02%
LISTRINDO CAPITAL BV SERIES 144A	4.95	09/14/2026	725,000	\$ 727,900	0.02%
CINEMARK USA INC	4.88	06/01/2023	715,000	\$ 727,155	0.02%
JC PENNEY TERM LOAN	0.00	06/10/2023	731,250	\$ 726,453	0.02%
RADNET TERM 2L	0.00	03/19/2021	719,000	\$ 722,595	0.02%
BARRICK NA FINANCE LLC	4.40	05/30/2021	667,000	\$ 721,354	0.02%
TRANSPRTDRA DE GAS INTL REGS	5.70	03/20/2022	700,000	\$ 719,950	0.02%
ROYAL BANK OF SCOTLND GRP PLC SERIES	7.64		750,000	\$ 719,063	0.02%
NAVISTAR TERM LOAN	0.00	08/07/2020	711,473	\$ 718,588	0.02%
BPCE SA	2.75	12/02/2021	710,000	\$ 718,219	0.02%
PENNEY J C CORP	5.65	06/01/2020	710,000	\$ 717,100	0.02%
KRAFT HEINZ FOODS CO	2.25	05/25/2028	600,000	\$ 715,803	0.02%
ALTICE FINANCING TERM LOAN	0.00	06/22/2025	713,213	\$ 714,461	0.02%
CARMIKE CINEMAS INC SERIES 144A	6.00	06/15/2023	675,000	\$ 713,813	0.02%
ACADIA HEALTHCARE TERM LOAN	0.00	02/16/2023	705,534	\$ 713,253	0.02%
DYNEGY TERM LOAN	0.00	06/27/2023	708,225	\$ 711,476	0.02%
EP ENER/EVEREST ACQ FIN SERIES 144A	8.00	11/29/2024	700,000	\$ 707,000	0.02%
MICRON TERM LOAN	0.00	04/26/2022	698,237	\$ 704,242	0.02%
GENERAL ELEC CAP CORP	5.30	02/11/2021	636,000	\$ 704,093	0.02%
MYRIAD INT HOLDING BV SERIES 144A	5.50	07/21/2025	650,000	\$ 704,012	0.02%
OOREDOO INTERNATIONAL FI SERIES REGS	3.88	01/31/2028	700,000	\$ 703,850	0.02%
NAVIENT CORP	6.63	07/26/2021	655,000	\$ 702,488	0.02%
L BRANDS INC SERIES WI	6.88	11/01/2035	730,000	\$ 700,800	0.02%
AMC NETWORKS INC	5.00	04/01/2024	680,000	\$ 700,400	0.02%
AIRCASTLE LTD	5.00	04/01/2023	655,000	\$ 696,920	0.02%
UBS GROUP AG	5.75		525,000	\$ 694,799	0.02%
TELENET TERM LOAN	0.00	06/30/2025	690,000	\$ 693,450	0.02%

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CENTENE CORP SERIES WI	6.13	02/15/2024	635,000	\$ 690,563	0.02%
T MOBILE USA INC	6.00	03/01/2023	650,000	\$ 687,375	0.02%
CORP LINDLEY SA SERIES 144A	6.75	11/23/2021	613,000	\$ 685,028	0.02%
NGL ENRGY PART LP/FIN CO SERIES WI	6.88	10/15/2021	690,000	\$ 683,100	0.02%
DISCOVER FINANCIAL SERVICES	3.85	11/21/2022	660,000	\$ 682,917	0.02%
CNH INDUSTRIAL CAPITAL L	4.88	04/01/2021	640,000	\$ 677,248	0.02%
PARK AEROSPACE HOLDINGS SERIES 144A	5.50	02/15/2024	665,000	\$ 677,053	0.02%
NRG ENERGY INC SERIES WI	7.25	05/15/2026	640,000	\$ 676,800	0.02%
VIRGINIA ELEC & POWER CO SERIES D	4.65	08/15/2043	605,000	\$ 676,719	0.02%
UNITED TECHNOLOGIES CORP	5.40	05/01/2035	565,000	\$ 676,658	0.02%
CSC HOLDINGS LLC SERIES 144A	5.50	04/15/2027	635,000	\$ 676,275	0.02%
GILEAD SCIENCES INC	2.50	09/01/2023	675,000	\$ 671,531	0.02%
FMG RESOURCES SERIES 144A	5.13	05/15/2024	645,000	\$ 669,188	0.02%
WEATHERFORD INTL LTD SERIES 144A	9.88	02/15/2024	615,000	\$ 659,588	0.02%
BLUE CUBE SPINCO INC SERIES WI	9.75	10/15/2023	540,000	\$ 658,800	0.02%
REYNOLDS TERM LOAN	0.00	02/05/2023	653,358	\$ 656,063	0.02%
MORGAN STANLEY SERIES GMTN	1.88	04/27/2027	550,000	\$ 655,298	0.02%
ADANI TRANSMISSION LTD SERIES 144A	4.00	08/03/2026	650,000	\$ 652,224	0.02%
ASSOCIATED BANC CORP	2.75	11/15/2019	645,000	\$ 651,104	0.02%
SRI LANKA GOVT SERIES 144A	6.83	07/18/2026	600,000	\$ 646,508	0.02%
UNITYMEDIA KABELBW GMBH SERIES 144A	6.13	01/15/2025	600,000	\$ 645,000	0.02%
KFC HLD/PIZZA HUT/TACO SERIES 144A	4.75	06/01/2027	625,000	\$ 644,531	0.02%
AT&T INC	5.15	03/15/2042	635,000	\$ 642,903	0.02%
ROYAL BANK OF SCOTLND GRP PLC	5.13	05/28/2024	605,000	\$ 642,687	0.02%
ENLINK MIDSTREAM PARTNER	4.85	07/15/2026	610,000	\$ 642,192	0.02%
PENN NATIONAL GAMING INC SERIES 144A	5.63	01/15/2027	620,000	\$ 638,600	0.02%
PANAMA REPUBLIC OF	4.00	09/22/2024	600,000	\$ 636,000	0.02%
FLEX ACQUISITION CO INC TERM LOAN	0.00	12/16/2023	628,425	\$ 631,793	0.02%
CLAIRE'S STORES INC SERIES 144A	9.00	03/15/2019	1,244,000	\$ 631,330	0.02%
RUSSIAN FEDERATION	4.75	05/27/2026	600,000	\$ 628,500	0.02%
SAPPI PAPIER HOLDING AG SERIES 144A	7.50	06/15/2032	625,000	\$ 628,125	0.02%
IMPERIAL TOBACCO FINANCE SERIES EMTN	2.25	02/26/2021	500,000	\$ 624,314	0.02%
ARD FINANCE SA SERIES WI	7.13	09/15/2023	580,000	\$ 623,013	0.02%
VM HOLDING SA SERIES 144A	5.38	05/04/2027	600,000	\$ 622,500	0.02%
CVS CAREMARK CORP	4.13	05/15/2021	585,000	\$ 620,852	0.02%
DISNEY WALT COMPANY	2.30	02/12/2021	610,000	\$ 617,849	0.02%
ANHEUSER-BUSCH INBEV NV SERIES EMTN	1.50	04/18/2030	525,000	\$ 613,194	0.02%

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ROYAL BK SCOTLND GRP PLC SERIES EMTN	3.63	03/25/2024	500,000	\$ 612,296	0.02%
ABC SUPPLY CO INC SERIES 144A	5.75	12/15/2023	575,000	\$ 610,938	0.02%
BERRY PLASTICS TERM LOAN	0.00	10/01/2022	607,759	\$ 610,342	0.02%
SVENSKA HANDELSBANKEN AB	2.66	01/15/2024	500,000	\$ 609,720	0.02%
SOUTHERN CAL EDISON	4.05	03/15/2042	580,000	\$ 609,614	0.02%
SIGMA ALIMENTOS SA SERIES 144A	4.13	05/02/2026	600,000	\$ 609,600	0.02%
WMG ACQUISITION CORP SERIES 144A	6.75	04/15/2022	580,000	\$ 609,000	0.02%
LEVEL 3 COMMUNICATIONS	5.75	12/01/2022	585,000	\$ 606,938	0.02%
UPCB FINANCE IV LTD SERIES 144A	5.38	01/15/2025	582,000	\$ 606,735	0.02%
JAGUAR LAND ROVER PLC SERIES 144A	3.50	03/15/2020	600,000	\$ 604,500	0.02%
FREDDIE MAC	6.25	07/15/2032	426,000	\$ 604,231	0.02%
NATIONWIDE BUILDING SOCIETY SERIES EMT	1.25	03/03/2025	500,000	\$ 601,900	0.02%
RABOBANK NEDERLAND	5.50		475,000	\$ 601,186	0.02%
REYNOLDS GROUP HOLDINGS SERIES 144A	5.13	07/15/2023	570,000	\$ 599,925	0.02%
MGM GROWTH PROPERTIES TERM LOAN	0.00	04/25/2023	597,475	\$ 599,643	0.02%
TOPS HOLDING/MARKETS II SERIES 144A	8.00	06/15/2022	740,000	\$ 599,400	0.02%
TYCO ELECTRONICS GROUP S	1.10	03/01/2023	500,000	\$ 595,304	0.02%
FIRST DATA TREM LOAN	0.00	07/10/2022	586,363	\$ 587,934	0.02%
CITY NATIONAL CORP	5.25	09/15/2020	540,000	\$ 587,225	0.02%
PEPSICO INC	4.45	04/14/2046	535,000	\$ 585,984	0.02%
AIRCASTLE LTD	5.50	02/15/2022	540,000	\$ 585,900	0.02%
BPCE SA	2.50	12/10/2018	580,000	\$ 585,551	0.02%
AT&T INC	3.60	02/17/2023	565,000	\$ 584,451	0.02%
BOYD GAMING CORP	6.88	05/15/2023	535,000	\$ 575,125	0.02%
LENNAR CORP	4.88	12/15/2023	540,000	\$ 573,750	0.02%
INDONESIA REPUBLIC OF SERIES 144A	3.70	01/08/2022	550,000	\$ 568,811	0.02%
SLM CORP SERIES MTN	6.13	03/25/2024	545,000	\$ 565,438	0.02%
GENERAL ELECTRIC CO	4.50	03/11/2044	510,000	\$ 565,306	0.02%
LAMB WESTON HLD SERIES 144A	4.88	11/01/2026	540,000	\$ 564,521	0.02%
ISTAR INC	6.00	04/01/2022	545,000	\$ 564,075	0.02%
GLP CAPITAL LP / FIN II	4.38	04/15/2021	540,000	\$ 563,625	0.02%
WEATHERFORD BERMUDA	8.25	06/15/2023	555,000	\$ 563,325	0.02%
ALCOA NEDERLAND HOLDING SERIES 144A	6.75	09/30/2024	510,000	\$ 562,275	0.02%
TESORO LOGISTICS LP / CORP	5.25	01/15/2025	525,000	\$ 561,750	0.01%
GTT COMMUNICATIONS INC SERIES 144A	7.88	12/31/2024	520,000	\$ 559,000	0.01%
A SCHULMAN INC TERM LOAN B	0.00	05/11/2022	556,189	\$ 558,970	0.01%
EP ENER/EVEREST ACQ FIN SERIES WI	6.38	06/15/2023	880,000	\$ 556,600	0.01%

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CLEAN HARBORS INC	5.13	06/01/2021	545,000	\$ 555,900	0.01%	
ELECTRICITE DE FRANCE SERIES 144A	2.35	10/13/2020	550,000	\$ 555,194	0.01%	
JAGUAR LAND ROVER PLC SERIES 144A	4.25	11/15/2019	535,000	\$ 549,044	0.01%	
OASIS PETROLEUM INC	6.88	03/15/2022	550,000	\$ 544,500	0.01%	
CSX CORP	3.70	10/30/2020	520,000	\$ 543,960	0.01%	
CIT GROUP INC SERIES A	5.80		520,000	\$ 542,750	0.01%	
ABU DHABI NATIONAL ENERG SERIES 144A	4.38	06/22/2026	525,000	\$ 542,729	0.01%	
CELGENE CORP	2.13	08/15/2018	540,000	\$ 542,455	0.01%	
AK STEEL CORP	7.50	07/15/2023	495,000	\$ 541,406	0.01%	
TELEFLEX INC	4.88	06/01/2026	525,000	\$ 540,750	0.01%	
AMERICA MOVIL SAB DE CV	5.00	03/30/2020	500,000	\$ 539,111	0.01%	
CENTENE CORP SERIES WI	5.63	02/15/2021	515,000	\$ 535,600	0.01%	
NUMERICABLE GROUP SA SERIES 144A	6.00	05/15/2022	510,000	\$ 533,577	0.01%	
WMG ACQUISITION CORP SERIES 144A	5.00	08/01/2023	515,000	\$ 533,025	0.01%	
FIRST DATA TERM LOAN	0.00	04/21/2024	527,364	\$ 530,190	0.01%	
AK STEEL CORP	7.63	10/01/2021	505,000	\$ 527,094	0.01%	
IHS MARKIT LTD SERIES 144A	4.75	02/15/2025	500,000	\$ 526,250	0.01%	
BPCE SA SERIES BKNT	2.65	02/03/2021	520,000	\$ 525,353	0.01%	
ZIMMER BIOMET HOLDINGS	2.43	12/13/2026	425,000	\$ 524,719	0.01%	
XEROX CORP	6.75	12/15/2039	500,000	\$ 523,503	0.01%	
CROWN AMER CAP CORP V SERIES 144A	4.25	09/30/2026	515,000	\$ 518,863	0.01%	
CHEVRON CORP	1.99	03/03/2020	510,000	\$ 512,429	0.01%	
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.88	06/15/2021	485,000	\$ 508,644	0.01%	
CHILE REPUBLIC OF	3.86	06/21/2047	500,000	\$ 504,500	0.01%	
US TREASURY N/B	1.63	04/30/2019	500,000	\$ 502,422	0.01%	
TENET HEALTHCARE CORP SERIES 144A	7.50	01/01/2022	465,000	\$ 502,200	0.01%	
COMCAST CORP	4.60	08/15/2045	460,000	\$ 502,182	0.01%	
ELECTRICITE DE FRANCE SA SERIES EMTN	4.25		400,000	\$ 501,273	0.01%	
BANQUE OUEST AFRICAINE D SERIES 144A	5.00	07/27/2027	500,000	\$ 500,250	0.01%	
US TREASURY N/B	1.25	10/31/2018	500,000	\$ 499,785	0.01%	
EXXON MOBIL CORP	2.22	03/01/2021	495,000	\$ 499,732	0.01%	
EXELON CORP	4.45	04/15/2046	480,000	\$ 497,708	0.01%	
ALLY FINANCIAL	3.25	11/05/2018	490,000	\$ 496,223	0.01%	
US TREASURY N/B	2.13	12/31/2021	488,000	\$ 495,320	0.01%	
AMGEN INC SERIES WI	4.66	06/15/2051	450,000	\$ 488,678	0.01%	
MEDTRONIC INC SERIES WI	2.50	03/15/2020	475,000	\$ 483,196	0.01%	
COMPUCOM TERM LOAN	0.00	05/09/2020	615,000	\$ 482,554	0.01%	

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AMER AIRLN 13-1 B PASS T SERIES 2013-1 CL	5.63	01/15/2021	458,684	\$ 478,178	0.01%	
CNTL AMR BOTTLING CORP SERIES 144A	5.75	01/31/2027	450,000	\$ 477,846	0.01%	
PT PERTAMINA PERSERO SERIES 144A	5.63	05/20/2043	450,000	\$ 476,937	0.01%	
INTRAWEST RESORTS HOLDINGS INC TERM	0.00	06/29/2024	474,606	\$ 476,685	0.01%	
CLEARWATER SEAFOODS INC SERIES 144A	6.88	05/01/2025	445,000	\$ 475,038	0.01%	
SCIENTIFIC GAMES INC SERIES 144A	7.00	01/01/2022	445,000	\$ 473,925	0.01%	
VIRGIN MEDIA SECURED FIN SERIES 144A	5.25	01/15/2026	455,000	\$ 473,200	0.01%	
PARK-OHIO INDUSTRIES INC SERIES 144A	6.63	04/15/2027	445,000	\$ 470,866	0.01%	
CENTURYTEL INC SERIES Y	7.50	04/01/2024	430,000	\$ 467,088	0.01%	
ALIBABA GROUP HOLDING LTD SERIES WI	3.60	11/28/2024	450,000	\$ 465,314	0.01%	
EXXON MOBIL CORP	4.11	03/01/2046	435,000	\$ 463,764	0.01%	
EQUINIX INC	4.88	04/01/2020	450,000	\$ 462,150	0.01%	
JPMORGAN CHASE & CO SERIES EMTN	2.75	08/24/2022	350,000	\$ 458,057	0.01%	
ALERIS INTERNATIONAL INC SERIES 144A	9.50	04/01/2021	425,000	\$ 448,375	0.01%	
AT&T INC	3.40	05/15/2025	450,000	\$ 443,298	0.01%	
BARRICK NA FINANCE LLC	5.75	05/01/2043	360,000	\$ 439,155	0.01%	
DAE FUNDING LLC SERIES 144A	5.00	08/01/2024	430,000	\$ 439,138	0.01%	
CENTURYTEL INC SERIES WI	5.63	04/01/2025	445,000	\$ 438,881	0.01%	
ANTERO MIDSTREAM PART/FI SERIES 144A	5.38	09/15/2024	425,000	\$ 438,813	0.01%	
CELGENE CORP	5.25	08/15/2043	380,000	\$ 437,913	0.01%	
ALLY FINANCIAL	4.75	09/10/2018	425,000	\$ 436,815	0.01%	
COOPERATIEVE CENTRALE RAIFFEIS	4.63	12/01/2023	400,000	\$ 434,556	0.01%	
CENCOSUD SA SERIES REGS	4.88	01/20/2023	410,000	\$ 433,357	0.01%	
CORP FINANCIERA DE DESAR SERIES 144A	4.75	07/15/2025	400,000	\$ 428,000	0.01%	
EXELON CORP SERIES WI	5.10	06/15/2045	375,000	\$ 426,626	0.01%	
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	06/15/2027	425,000	\$ 425,000	0.01%	
BANK OF AMERICA CORP	5.88	02/07/2042	335,000	\$ 424,729	0.01%	
ALTICE US FINANCE I CORP SERIES 144A	5.50	05/15/2026	400,000	\$ 424,000	0.01%	
CCO HLDGS LLC/CAP CORP SERIES 144A	5.75	02/15/2026	390,000	\$ 419,250	0.01%	
BOMBARDIER INC SERIES 144A	6.13	01/15/2023	410,000	\$ 418,200	0.01%	
VIRGIN MEDIA FINANCE SERIES 144 A	5.75	01/15/2025	400,000	\$ 418,000	0.01%	
FREEMPORT MCMORAN INC	6.88	02/15/2023	385,000	\$ 417,725	0.01%	
MGM RESORTS INTERNATIONAL	6.63	12/15/2021	370,000	\$ 416,250	0.01%	
SANMINA CORP SERIES 144A	4.38	06/01/2019	405,000	\$ 415,631	0.01%	
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2027	400,000	\$ 413,500	0.01%	
GOLDMAN SACHS GROUP INC	6.25	02/01/2041	315,000	\$ 411,692	0.01%	
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	01/15/2025	410,000	\$ 411,025	0.01%	

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T MOBILE USA INC	5.38	04/15/2027	380,000	\$ 410,400	0.01%
ARDAGH PKG FIN/MP HD USA SERIES 144A	4.63	05/15/2023	400,000	\$ 409,000	0.01%
MPT OPER PARTNERSP/FINL	6.38	03/01/2024	375,000	\$ 408,750	0.01%
GRUPO BIMBO SERIES 144A	4.88	06/27/2044	400,000	\$ 404,352	0.01%
GENERAL MOTORS CO SERIES WI	6.25	10/02/2043	355,000	\$ 402,118	0.01%
ELDORADO RESORTS INC SERIES 144A	6.00	04/01/2025	375,000	\$ 401,250	0.01%
QEP RESOURCES INC	6.80	04/01/2018	390,000	\$ 399,750	0.01%
ISRAEL STATE OF	4.50	01/30/2043	375,000	\$ 399,335	0.01%
GOLDMAN SACHS GROUP INC	6.00	06/15/2020	360,000	\$ 397,581	0.01%
JBS USA LLC JBS USA FINA SERIES 144A	7.25	06/01/2021	390,000	\$ 396,338	0.01%
IMPERIAL TOBACCO FINANCE SERIES EMTN	4.88	06/07/2032	250,000	\$ 395,299	0.01%
NMG FINCO PLC SERIES 144A	5.75	08/01/2022	385,000	\$ 394,625	0.01%
HONDURAS GOVERNMENT SERIES 144A	6.25	01/19/2027	375,000	\$ 394,530	0.01%
CEMEX SAB DE CV SERIES 144A	5.70	01/11/2025	370,000	\$ 394,050	0.01%
SAUDI INTERNATIONAL BOND SERIES REGS	2.38	10/26/2021	400,000	\$ 393,855	0.01%
NUMERICABLE SFR SA SERIES 144A	7.38	05/01/2026	360,000	\$ 389,700	0.01%
PACIFICORP	6.25	10/15/2037	290,000	\$ 387,102	0.01%
T MOBILE USA INC	6.50	01/15/2024	360,000	\$ 387,000	0.01%
CARRIZO OIL & GAS INC	8.25	07/15/2025	365,000	\$ 384,619	0.01%
COOPERATIEVE RABOBANK UA SERIES EMT	4.63	05/23/2029	250,000	\$ 384,288	0.01%
US TREASURY N/B	1.63	04/30/2023	390,000	\$ 382,931	0.01%
INDIANTOWN COGENERATION SERIES A 10	9.77	12/15/2020	352,277	\$ 381,789	0.01%
INNOCOR TERM LOAN	0.00	02/02/2025	465,000	\$ 381,300	0.01%
ASURION TERM LOAN	0.00	07/14/2025	370,000	\$ 379,135	0.01%
COLOMBIA REPUBLIC OF	3.88	04/25/2027	375,000	\$ 379,125	0.01%
ISTAR FINANCIAL INC	4.88	07/01/2018	375,000	\$ 376,875	0.01%
ASURION TERM 2L	0.00	02/28/2021	375,000	\$ 375,469	0.01%
TENET HEALTHCARE CORP	6.75	06/15/2023	380,000	\$ 375,250	0.01%
INEOS TERM LOAN	0.00	03/31/2024	373,125	\$ 375,196	0.01%
EQUATE PETROCHEMICAL BV SERIES REGS	3.00	03/03/2022	375,000	\$ 373,638	0.01%
BBVA SUB CAPITAL UNIPERS	3.50	04/11/2024	300,000	\$ 372,310	0.01%
CNTL AMR BOTTLING CORP SERIES REGS	5.75	01/31/2027	350,000	\$ 371,658	0.01%
ELECTRICITE DE FRANCE SA SERIES EMTN	4.63	09/11/2024	250,000	\$ 371,240	0.01%
SUAM FINANCE BV SERIES 144A	4.88	04/17/2024	350,000	\$ 371,000	0.01%
VEREIT OPERATING PARTNER	4.13	06/01/2021	355,000	\$ 370,647	0.01%
EAGLE II ACQUISITION CO LLC TERM LOAN	0.00	04/17/2024	369,075	\$ 368,152	0.01%
WEATHERFORD INTL LTD	4.50	04/15/2022	400,000	\$ 368,000	0.01%

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TREEHOUSE FOODS INC	4.88	03/15/2022	355,000	\$ 367,425	0.01%
DOLLAR TREE INC SERIES WI	5.25	03/01/2020	355,000	\$ 365,428	0.01%
PENNEY/JC CO INC SERIES 144A	5.88	07/01/2023	360,000	\$ 364,500	0.01%
MSCI INC SERIES 144A	5.75	08/15/2025	335,000	\$ 362,638	0.01%
MORGAN STANLEY SERIES GMTN	2.63	03/09/2027	270,000	\$ 361,719	0.01%
KINDER MORGAN INC DELAWA	2.25	03/16/2027	300,000	\$ 361,340	0.01%
ZIMMER BIOMET HOLDINGS INC	3.15	04/01/2022	355,000	\$ 361,211	0.01%
HD SUPPLY INC SERIES 144A	5.75	04/15/2024	335,000	\$ 358,869	0.01%
US TREASURY N/B	2.50	02/15/2045	385,000	\$ 355,614	0.01%
GRUPO TELEVISIA SA	6.63	01/15/2040	300,000	\$ 352,135	0.01%
PACIFICORP	3.85	06/15/2021	332,000	\$ 352,019	0.01%
HYUNDAI CAPITAL AMERICA SERIES 144A	2.55	02/06/2019	350,000	\$ 351,929	0.01%
AMERICAN CAMPUS COMMUNITIES OP	4.13	07/01/2024	335,000	\$ 351,146	0.01%
ARTERRA WINES CANADA TERM LOAN	0.00	12/16/2023	348,250	\$ 349,556	0.01%
PACIFICORP	4.10	02/01/2042	335,000	\$ 349,281	0.01%
ASSUREDPARTNERS INC SERIES 144A	7.00	08/15/2025	345,000	\$ 347,588	0.01%
WMG ACQUISITION CORP SERIES 144A	4.88	11/01/2024	335,000	\$ 344,213	0.01%
MALLINCKRODT FIN SB SERIES 144A	4.88	04/15/2020	345,000	\$ 344,138	0.01%
US TREASURY N/B	2.00	05/31/2021	340,000	\$ 344,091	0.01%
BURLINGTON NORTHERN SANTA FE	5.40	06/01/2041	280,000	\$ 341,863	0.01%
T MOBILE USA INC	6.13	01/15/2022	325,000	\$ 340,438	0.01%
AIRCASTLE LTD	4.13	05/01/2024	330,000	\$ 338,663	0.01%
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2019	325,000	\$ 337,656	0.01%
FEDERATED DEPT STORES INC	6.90	04/01/2029	310,000	\$ 336,124	0.01%
CRH FINANCE LTD	3.13	04/03/2023	250,000	\$ 335,971	0.01%
LOCKHEED MARTIN CORP	2.50	11/23/2020	325,000	\$ 330,719	0.01%
SES SERIES EMTN	4.63	03/09/2020	250,000	\$ 329,103	0.01%
UBS AG SERIES EMTN	4.75	02/12/2026	250,000	\$ 326,745	0.01%
ENERGY TRANSFER PARTNERS	5.15	03/15/2045	335,000	\$ 326,059	0.01%
AT&T INC	2.75	05/19/2023	250,000	\$ 325,988	0.01%
GMS TERM LOAN	0.00	04/01/2023	323,603	\$ 324,736	0.01%
COMPILER FINANCE SUB INC SERIES 144A	7.00	05/01/2021	645,000	\$ 322,500	0.01%
MSCI INC SERIES 144A	5.25	11/15/2024	300,000	\$ 320,250	0.01%
CRH FINLAND SERVICES OYJ SERIES EMTN	2.75	10/15/2020	250,000	\$ 317,916	0.01%
AEGON NV SERIES EMTN	4.00	04/25/2044	250,000	\$ 317,371	0.01%
SCHAEFFLER VERWALTUNG ZW SERIES 144A	4.75	09/15/2026	310,000	\$ 315,813	0.01%
UNITED RENTALS NORTH AM	4.88	01/15/2028	315,000	\$ 315,788	0.01%

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PARK AEROSPACE HOLDINGS SERIES 144A	5.25	08/15/2022	310,000	\$ 315,425	0.01%	
GOODMAN NETWORKS INC	8.00	05/11/2022	377,308	\$ 315,052	0.01%	
HEATHROW FUNDING LTD SERIES EMTN	1.88	05/23/2022	250,000	\$ 314,978	0.01%	
LLOYDS BANKING GROUP PLC	7.00		225,000	\$ 314,426	0.01%	
BPCE SA	5.25	04/16/2029	200,000	\$ 313,560	0.01%	
CHURCHILL DOWNS INC	5.38	12/15/2021	300,000	\$ 312,000	0.01%	
TYCO ELECTRONICS GROUP SA	2.38	12/17/2018	310,000	\$ 311,932	0.01%	
ARAB REPUBLIC OF EGYPT SERIES REGS	5.75	04/29/2020	300,000	\$ 310,995	0.01%	
BLACKSTONE HOLDINGS FINA SERIES REGS	2.00	05/19/2025	250,000	\$ 310,313	0.01%	
PETRONAS CAPITAL LTD SERIES REGS	5.25	08/12/2019	292,000	\$ 309,760	0.01%	
ENERGY TRANSFER PARTNERS	6.70	07/01/2018	295,000	\$ 307,576	0.01%	
PROLOGIS LP	1.38	10/07/2020	250,000	\$ 305,332	0.01%	
ANHEUSER BUSH INBEV SERIES EMTN	4.00	09/24/2025	200,000	\$ 304,414	0.01%	
CRH FIN UK PLC SERIES EMTN	4.13	12/02/2029	200,000	\$ 303,855	0.01%	
BARRICK GOLD CORP	5.25	04/01/2042	265,000	\$ 303,817	0.01%	
SKANDINAVISKA ENSKILDA SERIES EMTN	7.09		250,000	\$ 302,561	0.01%	
PERNOD-RICHARD SA SERIES 144A	5.75	04/07/2021	270,000	\$ 301,758	0.01%	
DR PEPPER SNAPPLE GROUP INC	3.13	12/15/2023	295,000	\$ 301,046	0.01%	
US TREASURY N/B	1.25	01/31/2019	300,000	\$ 299,707	0.01%	
APPLE INC	2.85	05/11/2024	295,000	\$ 298,222	0.01%	
SKANDINAVISKA ENSKILDA	2.63	03/15/2021	295,000	\$ 298,183	0.01%	
PETROLEOS MEXICANOS SERIES WI	6.75	09/21/2047	282,000	\$ 296,664	0.01%	
US AIRWAYS PT TRUST SERIES 2001-1G	7.08	03/20/2021	276,894	\$ 295,584	0.01%	
BANCO DE CREDITO DEL PER SERIES 144A	4.25	04/01/2023	275,000	\$ 292,133	0.01%	
MORGAN STANLEY	6.38	07/24/2042	220,000	\$ 291,836	0.01%	
ILFC E-CAPITAL TRUST SERIES 144A	4.59	12/21/2065	300,000	\$ 289,350	0.01%	
PHILIP MORRIS INTERNATIONAL	4.38	11/15/2041	275,000	\$ 284,267	0.01%	
BANK OF AMERICA CORP SERIES EMTN	7.00	07/31/2028	150,000	\$ 282,260	0.01%	
VALEANT PHARMACEUTICALS INTERN SERIE	5.63	12/01/2021	310,000	\$ 280,550	0.01%	
FIRSTENERGY CORP	7.38	11/15/2031	210,000	\$ 279,128	0.01%	
SKANDINAVISKA ENSKILDA SERIES 144A	2.63	11/17/2020	275,000	\$ 278,927	0.01%	
SHELL INTERNATIONAL FIN	4.38	05/11/2045	260,000	\$ 275,721	0.01%	
US TREASURY N/B	2.13	05/15/2025	275,000	\$ 273,915	0.01%	
DOLPHIN ENERGY LTD REGS	5.50	12/15/2021	250,000	\$ 273,145	0.01%	
EMERA US FINANCE LP SERIES WI	2.70	06/15/2021	270,000	\$ 271,707	0.01%	
VIRGIN MEDIA FINANCE SERIES 144A	6.00	10/15/2024	255,000	\$ 269,821	0.01%	
EP ENER/EVEREST ACQ FIN SERIES 144A	8.00	02/15/2025	345,000	\$ 268,022	0.01%	

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ANADARKO PETROLEUM CORP	3.45	07/15/2024	270,000	\$ 267,807	0.01%
REPUBLICA ORIENT URUGUAY	4.38	10/27/2027	250,000	\$ 267,250	0.01%
MOLSON COORS BREWING CO	4.20	07/15/2046	270,000	\$ 266,773	0.01%
ANADARKO PETROLEUM CORP	4.50	07/15/2044	285,000	\$ 266,723	0.01%
PFIZER INC	4.13	12/15/2046	250,000	\$ 266,086	0.01%
IBERDROLA INTL BV SERIES EMTN	3.50	02/01/2021	200,000	\$ 263,744	0.01%
LEVEL 3 FINANCING INC SERIES WI	6.13	01/15/2021	255,000	\$ 262,013	0.01%
CORP LINDLEY SA	6.75	11/23/2021	234,000	\$ 261,495	0.01%
MATTAMY GROUP CORP SERIES 144A	6.50	11/15/2020	255,000	\$ 260,100	0.01%
KRAFT HEINZ FOODS CO SERIES WI	3.00	06/01/2026	270,000	\$ 260,037	0.01%
NEPTUNE FINCO CORP SERIES 144A	6.63	10/15/2025	235,000	\$ 259,088	0.01%
KB HOME	7.00	12/15/2021	230,000	\$ 257,313	0.01%
HD SUPPLY INC SERIES 144A	5.25	12/15/2021	245,000	\$ 257,250	0.01%
XCEL ENERGY INC	2.40	03/15/2021	255,000	\$ 256,482	0.01%
AT&T INC	4.35	06/15/2045	281,000	\$ 254,581	0.01%
VISA INC	2.20	12/14/2020	250,000	\$ 252,600	0.01%
INDONESIA REPUBLIC OF	6.63	02/17/2037	100,000	\$ 252,492	0.00%
ANGUS CHEMICAL TERM LOAN B	0.00	02/02/2022	250,812	\$ 250,707	0.01%
US TREASURY N/B	1.38	02/28/2019	250,000	\$ 250,215	0.01%
CONSOLIDATED ENERGY FIN SERIES 144A	5.00	06/15/2022	250,000	\$ 249,998	0.01%
MARATHON PETROLEUM CORP	4.75	09/15/2044	256,000	\$ 249,411	0.01%
TECK RESOURCES LIMITED SERIES 144A	8.50	06/01/2024	215,000	\$ 249,400	0.01%
SOUTH AFRICA REPUBLIC OF	5.88	09/16/2025	230,000	\$ 249,251	0.01%
CSX CORP	5.50	04/15/2041	205,000	\$ 245,586	0.01%
ANIXTER INC	5.13	10/01/2021	230,000	\$ 244,950	0.01%
INGERSOLL-RAND GL HLD CO SERIES WI	2.88	01/15/2019	240,000	\$ 243,323	0.01%
UNITED TECHNOLOGIES CORP	4.05	05/04/2047	235,000	\$ 242,115	0.01%
DAIMLER INTL FINANCE BV SERIES EMTN	3.50	06/06/2019	175,000	\$ 241,022	0.01%
RABOBANK NEDERLAND SERIES EMTN	5.25	09/14/2027	150,000	\$ 240,433	0.01%
MICRON TECHNOLOGY INC	5.88	02/15/2022	230,000	\$ 239,200	0.01%
TESORO LOGISTICS LP / CORP SERIES WI	6.25	10/15/2022	225,000	\$ 239,063	0.01%
CF INDUSTRIES INC	7.13	05/01/2020	215,000	\$ 236,500	0.01%
MOLSON COORS BREWING CO	1.25	07/15/2024	200,000	\$ 235,550	0.01%
JP MORGAN CHASE & CO	5.60	07/15/2041	190,000	\$ 235,460	0.01%
SLM CORP SERIES MTN	5.50	01/15/2019	225,000	\$ 233,719	0.01%
SHERWIN-WILLIAMS CO	3.13	06/01/2024	230,000	\$ 233,351	0.01%
PERTAMINA PERSERO PT SERIES 144A	6.45	05/30/2044	200,000	\$ 232,785	0.01%

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PERTAMINA PERSERO PT SERIES REGS	6.45	05/30/2044	200,000	\$ 232,785	0.01%
HSBC HOLDINGS PLC	5.25	03/14/2044	200,000	\$ 232,510	0.01%
VERIZON COMMUNICATIONS INC SERIES EMT	4.75	02/17/2034	150,000	\$ 230,942	0.01%
WELLS FARGO & COMPANY SERIES MTN	4.75	12/07/2046	210,000	\$ 227,444	0.01%
HUNGARY REPUBLIC OF	5.38	03/25/2024	200,000	\$ 227,169	0.01%
NETFLIX INC	5.38	02/01/2021	210,000	\$ 226,800	0.01%
WESTERN POWER DIST WEST SERIES EMTN	5.75	04/16/2032	125,000	\$ 226,677	0.01%
BUCKEYE PARTNERS LP	5.60	10/15/2044	215,000	\$ 225,704	0.01%
WELLTOWER INC	4.50	12/01/2034	150,000	\$ 225,286	0.01%
LIMITED BRANDS INC	5.63	02/15/2022	215,000	\$ 225,213	0.01%
CSC HOLDINGS LLC	8.63	02/15/2019	205,000	\$ 224,475	0.01%
LAMB WESTON HLD SERIES 144A	4.63	11/01/2024	215,000	\$ 224,406	0.01%
AMER AIRLINES SERIES 2015-1 CLASS B	3.70	05/01/2023	225,884	\$ 224,190	0.01%
SPRINGLEAF FINANCE CORP SERIES MTN	6.90	12/15/2017	220,000	\$ 223,575	0.01%
TURKEY REPUBLIC OF	6.63	02/17/2045	200,000	\$ 222,276	0.01%
INDONESIA REPUBLIC OF SERIES REGS	5.25	01/08/2047	200,000	\$ 221,049	0.01%
ENTERPRISE PRODUCTS OPER	3.70	02/15/2026	215,000	\$ 220,991	0.01%
US TREASURY N/B	2.50	05/15/2046	240,000	\$ 220,828	0.01%
ARDAGH PKG FIN/HLDGS USA SERIES 144A	7.25	05/15/2024	200,000	\$ 220,750	0.01%
REPUBLIC OF KAZAKHSTAN SERIES REGS	5.13	07/21/2025	200,000	\$ 219,780	0.01%
ORANGE SA SERIES EMTN	5.75		150,000	\$ 219,505	0.01%
INDONESIA REPUBLIC OF SERIES 144A	5.25	01/17/2042	200,000	\$ 218,945	0.01%
AIR 2 US SERIES 1999 CLASS A 144A ETC	8.03	10/01/2019	211,202	\$ 218,858	0.01%
XLIT LTD HYB	3.25	06/29/2047	185,000	\$ 218,388	0.01%
COLOMBIA REPUBLIC OF	4.00	02/26/2024	210,000	\$ 218,138	0.01%
CROATIA	6.75	11/05/2019	200,000	\$ 217,662	0.01%
ENERGY TRANSFER PARTNERS	4.05	03/15/2025	215,000	\$ 217,146	0.01%
TELEFONICA EMISIONES SAU SERIES EMTN	5.38	02/02/2026	135,000	\$ 216,917	0.01%
CNOOC CURTIS FUNDING NO SERIES REGS	4.50	10/03/2023	200,000	\$ 214,867	0.01%
ROYAL BANK OF SCOTLND GRP PLC	4.80	04/05/2026	200,000	\$ 214,815	0.01%
THREE GORGES FIN I KY SERIES REGS	3.15	06/02/2026	220,000	\$ 214,489	0.01%
ALABAMA POWER CO	4.15	08/15/2044	205,000	\$ 214,269	0.01%
SPRINT NEXTEL CORP SERIES 144A	9.00	11/15/2018	197,000	\$ 213,253	0.01%
INDONESIA REPUBLIC OF SERIES REGS	4.35	01/08/2027	200,000	\$ 210,024	0.01%
REPUBLIC OF SERBIA SERIES REGS	4.88	02/25/2020	200,000	\$ 209,772	0.01%
ROMANIA SERIES REGS	6.75	02/07/2022	180,000	\$ 208,800	0.01%
PANAMA REPUBLIC OF	3.75	03/16/2025	200,000	\$ 208,000	0.01%

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STATE OF QATAR SERIES 144A	4.63	06/02/2046	200,000	\$ 207,750	0.01%
PUBLIC SERVICE ELECTRIC SERIES MTN	3.65	09/01/2042	210,000	\$ 206,970	0.01%
MIDAMERICAN ENERGY CO	3.95	08/01/2047	200,000	\$ 206,964	0.01%
SHERWIN-WILLIAMS CO	4.50	06/01/2047	195,000	\$ 205,752	0.01%
NAVIOS MARITIME HOLDINGS	8.13	02/15/2019	225,000	\$ 205,031	0.01%
UNITED MEXICAN STATES	3.60	01/30/2025	200,000	\$ 204,400	0.01%
AMERICA MOVIL SAB DE CV	4.38	07/16/2042	200,000	\$ 203,942	0.01%
SAUDI INTERNATIONAL BOND SERIES 144A	4.50	10/26/2046	200,000	\$ 203,760	0.01%
COLOMBIA REPUBLIC OF	5.00	06/15/2045	200,000	\$ 202,600	0.01%
CODELCO INC SERIES REGS	3.00	07/17/2022	200,000	\$ 201,838	0.01%
EXPORT IMPORT BANK CHINA SERIES REGS	2.50	07/31/2019	200,000	\$ 201,824	0.01%
SKANDINAVISKA ENSKILDA SERIES 144A	2.38	03/25/2019	200,000	\$ 201,610	0.01%
METLIFE CAPITAL TRUST IV SERIES 144A	7.88	12/15/2037	150,000	\$ 201,188	0.01%
SINOPEC GRP OVERSEA 2015 SERIES REGS	2.50	04/28/2020	200,000	\$ 201,100	0.01%
IMPERIAL TOBACCO FINANCE SERIES EMTN	3.38	02/26/2026	150,000	\$ 200,791	0.01%
AIR LIQUIDE FINANCE SERIES 144A	1.75	09/27/2021	205,000	\$ 200,466	0.01%
US TREASURY N/B	4.75	02/15/2041	150,000	\$ 200,408	0.01%
ZF NA CAPITAL SERIES 144A	4.50	04/29/2022	190,000	\$ 199,500	0.01%
PANAMA REPUBLIC OF	4.30	04/29/2053	200,000	\$ 199,500	0.01%
PRUDENTIAL FINANCIAL INC	6.20	11/15/2040	155,000	\$ 199,344	0.01%
PACIFIC GAS & ELECTRIC	4.45	04/15/2042	180,000	\$ 198,405	0.01%
AIG SUNAMER GOLB FIN X SERIES 144A	6.90	03/15/2032	150,000	\$ 198,323	0.01%
AIR 2 US SERIES 1999 CLASS B 144A ETC	8.63	10/01/2020	189,910	\$ 198,218	0.01%
UNITED MEXICAN STATES	4.60	01/23/2046	200,000	\$ 198,000	0.01%
US TREASURY N/B	2.50	02/15/2046	215,000	\$ 197,976	0.01%
TESORO LOGISTICS LP / CORP	6.38	05/01/2024	180,000	\$ 196,650	0.01%
CODELCO INC SERIES 144A	4.25	07/17/2042	200,000	\$ 194,476	0.01%
BANQUE CENTRALE DE TUNISIE SA SERIES R	5.75	01/30/2025	200,000	\$ 192,088	0.01%
FORD MOTOR COMPANY	7.45	07/16/2031	150,000	\$ 191,630	0.01%
ADT CORP SERIES WI	6.25	10/15/2021	175,000	\$ 191,188	0.01%
ALLERGAN FUNDING SCS SERIES 7Y	1.25	06/01/2024	160,000	\$ 189,404	0.01%
ORACLE CORP	2.50	10/15/2022	185,000	\$ 187,279	0.00%
AMERICAN INTERNATIONAL GROUP I	4.50	07/16/2044	180,000	\$ 186,219	0.00%
JPMORGAN CHASE & CO SERIES EMTN	3.50	12/18/2026	125,000	\$ 185,123	0.00%
PETROLEOS MEXICANOS	6.50	06/02/2041	180,000	\$ 184,950	0.00%
DR PEPPER SNAPPLE GROUP INC	4.42	12/15/2046	175,000	\$ 183,675	0.00%
EQUINIX INC	5.38	01/01/2022	175,000	\$ 183,313	0.00%

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ISTAR FINANCIAL INC	5.00	07/01/2019	180,000	\$ 182,363	0.00%
ALLY FINANCIAL	4.25	04/15/2021	175,000	\$ 180,031	0.00%
MONSANTO CO	3.38	07/15/2024	175,000	\$ 178,537	0.00%
TRANS CANADA PIPELINES	5.00	10/16/2043	155,000	\$ 176,982	0.00%
TOYOTA MOTOR CREDIT CORP SERIES FRN	1.69	01/17/2019	175,000	\$ 175,745	0.00%
DUKE ENERGY CAROLINAS	4.00	09/30/2042	170,000	\$ 175,496	0.00%
ELECTRICITE DE FRANCE SA SERIES EMTN	5.50	10/17/2041	100,000	\$ 173,963	0.00%
DEVON ENERGY CORP	5.00	06/15/2045	170,000	\$ 173,105	0.00%
AMERICOLD TERM LOAN	0.00	12/01/2022	169,572	\$ 171,691	0.00%
PETROLEOS MEXICANOS	5.50	01/21/2021	160,000	\$ 171,520	0.00%
TENET HEALTHCARE CORP	6.00	10/01/2020	160,000	\$ 171,400	0.00%
SAN DIEGO G & E	3.95	11/15/2041	170,000	\$ 171,309	0.00%
LEVEL 3 FINANCING INC	4.94	01/15/2018	170,000	\$ 170,425	0.00%
LYB INTL FINANCE BV	4.88	03/15/2044	155,000	\$ 167,188	0.00%
DUKE ENERGY CORP	4.80	12/15/2045	150,000	\$ 167,070	0.00%
PETROLEOS MEXICANOS SERIES REGS	6.50	03/13/2027	150,000	\$ 165,150	0.00%
KERR-MCGEE CORP	7.88	09/15/2031	125,000	\$ 163,321	0.00%
IMPERIAL TOBACCO FINANCE SERIES EMTN	5.50	09/28/2026	100,000	\$ 163,225	0.00%
TRI POINTE HOMES INC	4.88	07/01/2021	155,000	\$ 162,750	0.00%
HUNGARY REPUBLIC OF	6.38	03/29/2021	144,000	\$ 162,254	0.00%
REYNOLDS GRP ISS/REYNOLD SERIES 144A	7.00	07/15/2024	150,000	\$ 162,188	0.00%
ROYAL BANK OF SCOTLND GRP PLC	6.13	12/15/2022	145,000	\$ 160,642	0.00%
AERCAP IRELAND CAP LTD/A	4.63	10/30/2020	150,000	\$ 159,989	0.00%
ABBVIE INC	4.50	05/14/2035	150,000	\$ 159,874	0.00%
VIRGINIA ELEC & POWER CO	4.00	01/15/2043	155,000	\$ 159,316	0.00%
AT&T INC	5.20	11/18/2033	100,000	\$ 159,274	0.00%
TIME WARNER CABLE INC	5.25	07/15/2042	100,000	\$ 158,595	0.00%
DAIMLER FINANCE NA LLC SERIES 144A	3.88	09/15/2021	150,000	\$ 158,379	0.00%
EOG RESOURCES INC	3.90	04/01/2035	160,000	\$ 156,887	0.00%
GILEAD SCIENCES INC	4.80	04/01/2044	140,000	\$ 154,416	0.00%
MEIJER INC	9.00	12/01/2019	139,465	\$ 153,277	0.00%
IVORY COAST SERIES REGS	5.75	12/31/2032	154,400	\$ 151,343	0.00%
TOTAL CAPITAL SA	2.13	08/10/2018	150,000	\$ 151,023	0.00%
US TREASURY N/B	2.25	11/15/2025	150,000	\$ 150,340	0.00%
GOLDMAN SACHS GROUP INC SERIES EMTN	4.25	01/29/2026	100,000	\$ 149,647	0.00%
AT&T INC	4.38	09/14/2029	100,000	\$ 148,476	0.00%
VERIZON COMMUNICATIONS	4.07	06/18/2024	100,000	\$ 148,158	0.00%

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BAE SYSTEMS PLC	4.13	06/08/2022	100,000	\$ 148,140	0.00%	
MEIJER INC	9.00	12/01/2019	133,985	\$ 147,254	0.00%	
MEIJER INC	9.00	12/01/2019	133,711	\$ 146,953	0.00%	
PRECISION DRILLING CORP SERIES WI	7.75	12/15/2023	145,000	\$ 145,363	0.00%	
NAVIENT CORP	5.00	10/26/2020	140,000	\$ 144,200	0.00%	
DOMINION ENERGY GAS HOLDINGS SERIES	4.80	11/01/2043	135,000	\$ 143,447	0.00%	
SIEMENS FINANCIERINGSMAT SERIES EMTN	2.75	09/10/2025	100,000	\$ 143,326	0.00%	
COX COMMUNICATIONS INC SERIES 144A	4.60	08/15/2047	140,000	\$ 139,992	0.00%	
ELECTRICITE DE FRANCE SA SERIES EMTN	6.00		100,000	\$ 139,713	0.00%	
BRITISH SKY BROADCASTING SERIES EMTN	2.88	11/24/2020	100,000	\$ 139,071	0.00%	
NATIONWIDE BLDG SOCIETY SERIES EMTN	6.88		100,000	\$ 138,097	0.00%	
ALIMENTATION COUCHE-TARD INC SERIES 14	4.50	07/26/2047	135,000	\$ 137,835	0.00%	
MASS MUTUAL LIFE INS CO SERIES 144A	4.50	04/15/2065	135,000	\$ 137,604	0.00%	
UNION PACIFIC CORP SERIES WI	3.80	10/01/2051	140,000	\$ 137,426	0.00%	
METLIFE INC	4.05	03/01/2045	135,000	\$ 136,251	0.00%	
ABBEY NATIONAL TREASURY SERVIC SERIES	1.88	02/17/2020	100,000	\$ 135,059	0.00%	
SOUTH CAROLINA ELEC & GAS	4.50	06/01/2064	135,000	\$ 133,657	0.00%	
DOW CHEMICAL CO	4.63	10/01/2044	125,000	\$ 133,223	0.00%	
HALCON RESOURCES CORP SERIES 144A	12.00	02/15/2022	111,000	\$ 133,200	0.00%	
COMMONWEALTH EDISON	3.65	06/15/2046	135,000	\$ 132,691	0.00%	
TYCO ELECTRONICS GROUP SA	7.13	10/01/2037	96,000	\$ 132,271	0.00%	
COMMONWEALTH EDISON	3.70	03/01/2045	135,000	\$ 132,219	0.00%	
US TREASURY N/B	1.75	09/30/2022	130,000	\$ 129,203	0.00%	
HSBC HOLDINGS PLC	6.50	05/02/2036	100,000	\$ 128,980	0.00%	
DOW CHEMICAL CO	4.38	11/15/2042	125,000	\$ 128,086	0.00%	
CVS CAREMARK CORP	2.80	07/20/2020	125,000	\$ 127,912	0.00%	
PHILIPPINES REPUBLIC OF	4.00	01/15/2021	120,000	\$ 127,766	0.00%	
ACE INA HOLDINGS	4.35	11/03/2045	115,000	\$ 126,472	0.00%	
ABU DHABI NATIONAL ENERG SERIES 144A	6.50	10/27/2036	100,000	\$ 126,146	0.00%	
TRAVELERS COS INC	6.25	06/15/2037	95,000	\$ 125,649	0.00%	
PACIFIC GAS & ELECTRIC	5.13	11/15/2043	105,000	\$ 125,377	0.00%	
MORGAN STANLEY	3.97	07/22/2038	125,000	\$ 124,753	0.00%	
CAROLINA POWER & LIGHT	2.80	05/15/2022	121,000	\$ 123,800	0.00%	
KB HOME	4.75	05/15/2019	120,000	\$ 123,750	0.00%	
SHELL INTENATIONAL FIN SERIES EMTN	1.63	01/20/2027	100,000	\$ 123,651	0.00%	
SANTANDER ISSUANCES SERIES EMTN	2.50	03/18/2025	100,000	\$ 122,427	0.00%	
HOME DEPOT INC	4.88	02/15/2044	105,000	\$ 121,906	0.00%	

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UNIV OF CALIFORNIA CA REVENUES	4.86	05/15/2112	115,000	\$ 121,426	0.00%
FREEMONT MCMORAN INC	2.38	03/15/2018	120,000	\$ 119,850	0.00%
KINDER MORGAN INC	5.30	12/01/2034	115,000	\$ 119,135	0.00%
WHITING PETROLEUM CORP	5.00	03/15/2019	120,000	\$ 118,050	0.00%
TURKEY REPUBLIC OF	7.50	11/07/2019	106,000	\$ 116,213	0.00%
PFIZER INC	4.40	05/15/2044	105,000	\$ 116,018	0.00%
CONS EDISON CO OF NY	4.20	03/15/2042	110,000	\$ 115,475	0.00%
CIGNA CORP	5.38	02/15/2042	95,000	\$ 114,698	0.00%
UNITEDHEALTH GROUP INC	3.95	10/15/2042	110,000	\$ 111,661	0.00%
VANDERBILT UNIV MED CNTR SERIES 2017	4.17	07/01/2037	107,710	\$ 110,136	0.00%
J2 CLOUD LLC GLOBAL INC SERIES 144A	6.00	07/15/2025	105,000	\$ 109,331	0.00%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.10	07/15/2036	85,000	\$ 107,177	0.00%
PHILIP MORRIS INTERNATIONAL	4.50	03/20/2042	100,000	\$ 105,486	0.00%
UNITED TECHNOLOGIES CORP	4.50	06/01/2042	95,000	\$ 103,532	0.00%
LOUISVILLE GAS & ELECTRIC	4.38	10/01/2045	95,000	\$ 102,061	0.00%
ENABLE MIDSTREAM PARTNERS LP SERIES	5.00	05/15/2044	105,000	\$ 101,231	0.00%
SOUTHERN CAL EDISON	3.90	12/01/2041	100,000	\$ 100,889	0.00%
KENTUCKY UTILITIES	4.38	10/01/2045	95,000	\$ 100,637	0.00%
PANAMA REPUBLIC OF	6.70	01/26/2036	75,000	\$ 97,763	0.00%
RHP HOTEL PPTY/RHP FINAN	5.00	04/15/2021	95,000	\$ 97,019	0.00%
BURLINGTON NORTHERN SANTA FE	4.55	09/01/2044	85,000	\$ 94,445	0.00%
CISCO SYSTEMS INC	2.20	02/28/2021	90,000	\$ 90,771	0.00%
ENEL FINANCE INTL NV SERIES EMTN	5.75	09/14/2040	50,000	\$ 90,280	0.00%
ELECTRICITE DE FRANCE SA SERIES EMTN	6.25	05/30/2028	50,000	\$ 88,068	0.00%
BAXALTA INC SERIES WI	5.25	06/23/2045	75,000	\$ 87,344	0.00%
CVS CAREMARK CORP	5.13	07/20/2045	75,000	\$ 86,068	0.00%
AT&T INC	2.11	11/27/2018	85,000	\$ 85,743	0.00%
NOVARTIS CAPITAL CORP	4.00	11/20/2045	80,000	\$ 84,482	0.00%
TIME WARNER INC	5.38	10/15/2041	75,000	\$ 82,227	0.00%
TOYOTA MOTOR CREDIT CORP SERIES MTN	2.00	10/24/2018	80,000	\$ 80,592	0.00%
ELECTRICITE DE FRANCE SERIES 144A	2.15	01/22/2019	80,000	\$ 80,473	0.00%
21ST CENTURY FOX AMERICA SERIES WI	4.75	11/15/2046	75,000	\$ 80,037	0.00%
DUKE ENERGY CORP	3.75	04/15/2024	75,000	\$ 79,071	0.00%
PETROLEOS MEXICANOS SERIES 144A	6.75	09/21/2047	75,000	\$ 78,900	0.00%
NCL CORP LTD SERIES 144A	4.75	12/15/2021	75,000	\$ 77,625	0.00%
BAE SYSTEMS HOLDINGS INC SERIES 144A	4.75	10/07/2044	70,000	\$ 76,629	0.00%
ACTIVISION BLIZZARD INC	4.50	06/15/2047	75,000	\$ 75,871	0.00%

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HAWAII ST ARPTS SYS CUSTOMER F SERIEES	4.14	07/01/2047	71,000	\$ 72,323	0.00%
CSX CORP	4.75	05/30/2042	65,000	\$ 71,245	0.00%
MONSANTO CO	4.20	07/15/2034	70,000	\$ 71,112	0.00%
ELECTRICITE DE FRANCE SERIES 144A	4.95	10/13/2045	65,000	\$ 70,894	0.00%
TEVA PHARMACEUTICALS NE	4.10	10/01/2046	75,000	\$ 68,207	0.00%
WAL-MART STORES INC	4.30	04/22/2044	60,000	\$ 66,665	0.00%
GOLDMAN SACHS GROUP INC	4.80	07/08/2044	60,000	\$ 66,530	0.00%
APACHE CORP	4.25	01/15/2044	70,000	\$ 66,245	0.00%
PRUDENTIAL FINANCIAL INC SERIES MTN	4.60	05/15/2044	60,000	\$ 66,010	0.00%
WELLPOINT INC	4.85	08/15/2054	60,000	\$ 65,685	0.00%
HCA INC	5.25	06/15/2026	60,000	\$ 64,950	0.00%
VODAFONE GROUP PLC	1.50	02/19/2018	65,000	\$ 64,947	0.00%
CONTINENTAL RESOURCES SERIES WI	4.90	06/01/2044	75,000	\$ 64,125	0.00%
COMCAST CORP	4.20	08/15/2034	60,000	\$ 63,334	0.00%
HOME DEPOT INC	3.35	09/15/2025	60,000	\$ 62,410	0.00%
BAT INTL FINANCE PLC SERIES 144A	2.75	06/15/2020	60,000	\$ 61,022	0.00%
HUNGARY REPUBLIC OF	7.63	03/29/2041	40,000	\$ 60,678	0.00%
US TREASURY N/B	1.88	01/31/2022	60,000	\$ 60,223	0.00%
EDISON INTERNATIONAL	3.75	09/15/2017	60,000	\$ 60,164	0.00%
NYU HOSPITAL CENTER	4.37	07/01/2047	57,000	\$ 59,697	0.00%
NEXEN INC	5.88	03/10/2035	50,000	\$ 59,270	0.00%
NEW YORK CITY MUN WTR FIN AUTH SERIES	5.88	06/15/2044	41,900	\$ 57,497	0.00%
MASCO CORP	3.50	04/01/2021	55,000	\$ 56,432	0.00%
INGERSOLL-RAND GL HLD CO SERIES WI	5.75	06/15/2043	45,000	\$ 56,081	0.00%
US TREASURY N/B	2.88	05/15/2043	55,000	\$ 54,983	0.00%
BANK OF AMERICA CORP SERIES MTN	4.75	04/21/2045	50,000	\$ 53,683	0.00%
BALL CORP	4.38	12/15/2020	50,000	\$ 52,375	0.00%
LENNAR CORP	4.50	11/15/2019	50,000	\$ 51,865	0.00%
CIT GROUP INC	5.38	05/15/2020	45,000	\$ 48,600	0.00%
PUBLIC SERVICE ELECTRIC SERIES MTN	2.30	09/15/2018	40,000	\$ 40,284	0.00%
TRAVELERS COS INC	4.00	05/30/2047	35,000	\$ 35,960	0.00%
TRANS CANADA PIPELINES	7.13	01/15/2019	30,000	\$ 32,215	0.00%
NRG ENERGY INC SERIES WI	6.25	05/01/2024	30,000	\$ 31,125	0.00%
PORT OF SEATTLE WA REVENUE SERIES B	3.76	05/01/2036	27,000	\$ 27,288	0.00%
ECOPETROL SA	5.38	06/26/2026	25,000	\$ 26,250	0.00%
ROMANIA SERIES 144A	6.13	01/22/2044	20,000	\$ 25,312	0.00%
OASIS PETROLEUM INC	6.50	11/01/2021	25,000	\$ 24,688	0.00%

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FRONTIER COMMUNICATIONS CORP	7.13	01/15/2023	30,000	\$ 24,525	0.00%	
UNITED AIRLINES SERIES 2014-1 CLASS B	4.75	10/11/2023	20,385	\$ 21,112	0.00%	
CHEVRON CORP	2.36	12/05/2022	20,000	\$ 20,014	0.00%	
CONSTELLATION BRANDS INC	3.88	11/15/2019	15,000	\$ 15,593	0.00%	
HEALTH CARE REIT INC	6.50	03/15/2041	10,000	\$ 12,608	0.00%	
NAVIENT CORP	6.75	06/25/2025	10,000	\$ 10,500	0.00%	
COMMERCIAL METALS CO	5.38	07/15/2027	5,000	\$ 5,213	0.00%	
DISH DBS CORP	4.25	04/01/2018	5,000	\$ 5,056	0.00%	
RADNET MANAGEMENT TERM LOAN	0.00	06/30/2023	4,496	\$ 4,516	0.00%	
<b>TOTAL</b>	<b>Bonds &amp; Notes</b>			<b>\$ 2,270,084,559</b>		
<b>CMO</b>					<b>9.62%</b>	
JPMBB COMMERCIAL MORTGAGE SECU SERI	3.63	02/15/2048	10,000,000	\$ 10,228,823	0.27%	
STRUCTURED AGENCY CREDIT RISK SERIES	2.03	03/25/2029	9,600,231	\$ 9,626,093	0.26%	
JP MORGAN MORTGAGE TRUST SERIES 16-2	2.85	06/25/2046	8,059,405	\$ 8,122,639	0.22%	
HOMEBANC MORTGAGE TRUST SERIES 2005-	1.56	01/25/2036	8,129,068	\$ 7,209,434	0.19%	
JP MORGAN MORTGAGE TRUST SERIES 2016	3.50	10/25/2046	6,847,352	\$ 7,025,760	0.19%	
CONNECTICUT AVENUE SECURITIES SERIES	2.68	01/25/2029	6,639,755	\$ 6,727,943	0.18%	
JP MORGAN CHASE COMMERCIAL MOR SERI	3.72	03/15/2050	6,350,000	\$ 6,692,127	0.18%	
GS MORTGAGE SECURITIES TRUST SERIES 2	3.73	11/10/2048	6,250,000	\$ 6,578,605	0.17%	
FHLMC SERIES 15-DNA CLASS M1	2.13	10/25/2027	6,456,197	\$ 6,467,815	0.17%	
STRUCTURED AGENCY CREDIT RISK SERIES	2.43	11/25/2028	5,845,344	\$ 5,864,542	0.16%	
FHLMC SERIES 15-DNA3 CLASS M2	4.08	04/25/2028	5,285,255	\$ 5,505,000	0.15%	
BARCLAYS COMMERCIAL MORTGAGE S SERI	3.67	02/15/2050	5,200,000	\$ 5,437,746	0.14%	
JPMBB COMMERCIAL MORTGAGE SECUR SERI	3.99	10/15/2048	5,500,000	\$ 5,427,695	0.14%	
WF-RBS COMMERCIAL MORTGAGE SERIES 2	4.07	09/15/2057	5,000,000	\$ 5,260,491	0.14%	
WELLS FARGO COMMERCIAL MORTGAG SERI	3.63	01/15/2060	5,000,000	\$ 5,211,054	0.14%	
MORGAN STANLEY BAML TRUST SERIES 2014	3.83	12/15/2047	5,000,000	\$ 5,186,048	0.14%	
WELLS FARGO COMMERCIAL MORTGAG SERI	3.45	07/15/2050	5,000,000	\$ 5,143,356	0.14%	
MORGAN STANLEY BAML TRUST SERIES 2016	3.10	10/15/2026	5,000,000	\$ 5,009,344	0.13%	
COMM MORTGAGE TRUST SERIES 2015-LC23	3.77	10/10/2053	4,505,000	\$ 4,737,688	0.13%	
CFCRE COMMERCIAL MORTGAGE SERIES 20	5.75	12/15/2047	4,200,000	\$ 4,644,404	0.12%	
JP MORGAN CHASE COMMERCIAL MTG SERI	4.81	02/15/2047	4,500,000	\$ 4,599,083	0.12%	
GS MORTGAGE SECURITIES TRUST SERIES 2	5.32	11/10/2046	4,200,000	\$ 4,585,558	0.12%	
MORGAN STANLEY BAML TRUST SERIES 2015	3.89	11/15/2048	4,350,000	\$ 4,552,894	0.12%	
WELLS FARGO COMMERCIAL MORTGAG SERI	4.19	12/15/2047	4,500,000	\$ 4,497,264	0.12%	
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.29	09/10/2045	4,200,000	\$ 4,426,737	0.12%	

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COMM MORTGAGE TRUST SERIES 2014-CR17	4.73	05/10/2047	4,150,000	\$ 4,094,888	0.11%
SEQUOIA MORTGAGE TRUST SERIES 2016-3	3.50	11/25/2046	3,996,839	\$ 4,088,486	0.11%
GNMA SERIES 2015-116 CLASS SA	5.08	08/16/2045	18,241,260	\$ 3,847,251	0.10%
JPMBB COMMERCIAL MORTGAGE SECURI	1.00	08/15/2048	64,419,516	\$ 3,528,785	0.09%
MORGAN STANLEY BAML TRUST SERIES 2016	3.72	12/15/2049	3,250,000	\$ 3,410,572	0.09%
FHLMC SERIES 4704 CLASS SK	4.92	07/15/2047	15,000,000	\$ 3,403,500	0.09%
GNMA SERIES 2015-165 CLASS S	5.04	06/20/2044	19,839,147	\$ 3,338,986	0.09%
BANC OF AMERICA COMMERCIAL MOR SERIE	4.91	06/15/2049	3,000,000	\$ 3,201,862	0.09%
JP MORGAN CHASE COMMERCIAL MTG SERI	3.35	12/15/2047	3,050,000	\$ 3,117,709	0.08%
COMMERCIAL MORTGAGE PASS THROU SERI	4.05	04/10/2047	2,900,000	\$ 3,104,842	0.08%
MORGAN STANLEY BANK OF AMERICA SERIE	1.14	04/15/2047	63,285,394	\$ 3,104,351	0.08%
MORGAN STANLEY BANK OF AMERICA SERIE	3.61	02/15/2048	3,000,000	\$ 3,059,139	0.08%
COMM MTG TR SERIES 2015-PC1 CLASS AM	4.29	07/10/2050	2,850,000	\$ 3,021,363	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.14	02/10/2048	2,924,400	\$ 2,951,972	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.15	04/10/2048	3,000,000	\$ 2,934,390	0.08%
GNMA SERIES 2016-108 CLASS SM	4.89	08/20/2046	12,267,634	\$ 2,922,085	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.19	04/10/2048	2,850,000	\$ 2,892,629	0.08%
GS MORTGAGE SECURITIES TRUST SERIES 2	1.41	11/10/2046	61,886,081	\$ 2,851,537	0.08%
FNMA SERIES 2017-54 CLASS SA	5.01	07/25/2047	11,849,473	\$ 2,841,352	0.08%
GS MORTGAGE SECURITIES TRUST SERIES 2	4.27	11/10/2046	2,500,000	\$ 2,714,516	0.07%
GNMA SERIES 2012-128 CLASS IA	3.50	10/20/2042	13,798,934	\$ 2,709,752	0.07%
MORGAN STANLEY BAML TRUST SERIES 2015	3.64	10/15/2028	2,544,500	\$ 2,658,326	0.07%
GOVERNMENT NATIONAL MORTGAGE A SERI	4.89	09/20/2046	10,628,567	\$ 2,639,416	0.07%
BANK SERIES 2017-BNK5 CLASS A5	3.39	06/15/2060	2,500,000	\$ 2,584,262	0.07%
FHLMC SERIES 3117 CLASS FH	1.53	02/15/2036	2,568,909	\$ 2,561,504	0.07%
FNMA SERIES 2016-60 CLASS LS	4.88	09/25/2046	13,777,356	\$ 2,439,051	0.06%
JP MORGAN CHASE COMMERCIAL MTG SERI	1.06	02/15/2047	56,837,812	\$ 2,422,814	0.07%
JP MORGAN CHASE COMMERCIAL MTG SERI	1.69	12/15/2047	37,196,016	\$ 2,316,932	0.06%
GNMA SERIES 2016-80 CLASS SD	4.89	06/20/2046	10,856,076	\$ 2,304,098	0.06%
GNMA SERIES 2014-131 CLASS AS	4.97	09/20/2044	11,311,856	\$ 2,256,715	0.06%
GNMA SERIES 2010-167 CLASS SL	5.44	12/20/2040	10,509,522	\$ 2,242,822	0.06%
COMM MORTGAGE TRUST SERIES 2013-CR8	3.96	06/10/2046	2,150,000	\$ 2,207,613	0.06%
MORGAN STANLEY BAML TRUST SERIES 2012	1.10	10/15/2030	45,345,773	\$ 2,142,493	0.06%
GNMA II SERIES 2017-101 CLASS TS	4.97	07/20/2047	8,248,125	\$ 2,113,994	0.06%
GNMA SERIES 2014-57 CLASS PS	4.99	04/20/2044	9,919,906	\$ 2,108,897	0.06%
COMMERCIAL MORTGAGE PASS THROU SERI	4.12	03/10/2048	2,100,000	\$ 2,100,847	0.06%
WELLS FARGO MORT-BACKED SEC SERIES 2	3.22	03/25/2035	2,125,473	\$ 2,096,631	0.06%

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GNMA SERIES 2016-83 CLASS SA	4.89	06/20/2046	9,127,494	\$ 2,082,102	0.06%
GNMA SERIES 2016-20 CLASS BS	4.87	02/20/2046	9,465,133	\$ 2,073,078	0.06%
WF-RBS COMMERCIAL MORTGAGE SERIES 2	4.37	09/15/2057	2,000,000	\$ 2,061,983	0.05%
FNMA SERIES 2013-72 CLASS S	4.93	07/25/2043	8,753,793	\$ 2,052,385	0.05%
COMM MORTGAGE TRUST SERIES 2012-CR5	3.22	12/10/2045	2,000,000	\$ 2,037,429	0.05%
GE CAPITAL COMMERCIAL MORTGAGE SERIE	5.61	12/10/2049	2,000,000	\$ 2,016,015	0.05%
MORGAN STANLEY BANK OF AMERICA SERIE	4.16	02/15/2048	1,975,000	\$ 2,012,984	0.05%
GNMA SERIES 2017-56 CLASS SQ	4.94	04/20/2047	8,182,721	\$ 2,002,453	0.05%
GNMA SERIES 2011-135 CLASS S	4.93	10/16/2041	9,239,028	\$ 1,992,121	0.05%
DEUTSCHE BANK COMMERCIAL MORTG SERI	2.89	09/10/2049	2,000,000	\$ 1,979,453	0.05%
MORGAN STANLEY BAML TRUST SERIES 2016	3.18	09/15/2049	2,000,000	\$ 1,963,074	0.05%
GS MORTGAGE SECURITIES CORP SERIES 20	2.23	05/10/2045	28,116,884	\$ 1,954,208	0.05%
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.08	03/10/2046	2,150,000	\$ 1,948,915	0.05%
GNMA SERIES 2012-97 CLASS AS	4.84	08/20/2042	9,097,785	\$ 1,929,014	0.05%
GNMA SERIES 2015-117 CLASS ES	4.42	08/16/2045	12,474,078	\$ 1,794,193	0.05%
UBS-BARCLAYS COMMERCIAL MORT SERIES	1.74	12/10/2045	26,475,886	\$ 1,784,440	0.05%
GNMA SERIES 2017-45 CLASS QS	4.94	03/20/2047	8,082,591	\$ 1,772,474	0.05%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.58	04/10/2049	1,750,000	\$ 1,761,187	0.05%
GNMA SERIES 2017-103 CLASS LS	4.97	07/20/2047	7,285,714	\$ 1,758,771	0.05%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.82	11/10/2048	1,650,000	\$ 1,738,151	0.05%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.81	09/15/2050	1,750,000	\$ 1,701,336	0.05%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.65	12/15/2049	1,600,000	\$ 1,676,380	0.04%
GS MORTGAGE SECURITIES CORP SERIES 20	1.36	08/10/2044	36,888,324	\$ 1,625,233	0.04%
FNMA SERIES 2016-60 CLASS QS	4.88	09/25/2046	9,253,843	\$ 1,600,791	0.04%
MORGAN STANLEY CAPITAL I TRUST SERIES	3.59	03/15/2049	1,500,000	\$ 1,559,505	0.04%
GS MORTGAGE SECURITIES TRUST SERIES 2	3.51	10/10/2048	1,500,000	\$ 1,552,982	0.04%
GNMA SERIES 2015-53 CLASS SA	4.39	04/20/2045	8,617,325	\$ 1,536,561	0.04%
JP MORGAN CHASE COMMERCIAL MOR SERI	5.95	06/15/2043	1,500,000	\$ 1,484,884	0.04%
FNMA SERIES 2017-9 CLASS SK	4.83	03/25/2047	6,776,394	\$ 1,484,478	0.04%
MORGAN STANLEY BAML TRUST SERIES 2014	1.24	02/15/2047	34,816,752	\$ 1,484,468	0.04%
WELLS FARGO COMMERCIAL MORTGAG SERI	4.49	09/15/2057	1,400,000	\$ 1,460,666	0.04%
GNMA SERIES 2015-158 CLASS SK	4.99	11/20/2045	7,176,141	\$ 1,454,281	0.04%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.46	12/15/2049	1,500,000	\$ 1,428,080	0.04%
JP MORGAN MORTGAGE TRUST SERIES 14-1	3.50	01/25/2044	1,387,030	\$ 1,407,565	0.04%
GS MORTGAGE SECURITIES TRUST SERIES 2	1.07	11/10/2047	24,695,114	\$ 1,397,805	0.04%
COMM MORTGAGE TRUST SERIES 2013-LC6	4.28	01/10/2046	1,470,000	\$ 1,367,876	0.04%
GNMA SERIES 2013-130 CLASS SB	3.82	09/16/2043	10,726,714	\$ 1,359,361	0.04%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
FHLMC SERIES 14-HQ2 CLASS M1	2.68	09/25/2024	1,336,399	\$ 1,339,221	0.04%
GNMA SERIES 2016-51 CLASS DS	4.84	04/20/2046	5,971,548	\$ 1,336,653	0.04%
GNMA SERIES 2012-41 CLASS SA	5.39	03/20/2042	5,322,193	\$ 1,334,399	0.04%
MORGAN STANLEY BAML TRUST SERIES 2014	1.18	06/15/2047	25,051,601	\$ 1,292,109	0.03%
GNMA SERIES 2016-61 CLASS QS	4.84	05/20/2046	6,126,818	\$ 1,289,947	0.03%
FNMA SERIES 2016-65 CLASS BS	4.88	09/25/2046	6,358,986	\$ 1,225,995	0.03%
GNMA SERIES 2013-5 CLASS IP	3.50	01/20/2043	5,644,066	\$ 1,221,288	0.03%
GS MORTGAGE SECURITIES TRUST SERIES 2	3.78	06/10/2046	1,180,000	\$ 1,209,183	0.03%
FGLMC SERIES 4257 CLASS PA	2.00	02/15/2036	1,194,117	\$ 1,183,302	0.03%
FNMA SERIES 2013-6 CLASS SA	4.88	02/25/2043	5,821,178	\$ 1,169,098	0.03%
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.08	03/10/2046	1,100,000	\$ 1,113,477	0.03%
JP MORGAN CHASE COMMERCIAL MTG SERI	4.81	02/15/2047	1,000,000	\$ 1,074,255	0.03%
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.40	05/10/2045	1,015,840	\$ 1,058,945	0.03%
MORGAN STANLEY BAML TRUST SERIES 2013	3.46	05/15/2046	1,000,000	\$ 1,024,313	0.03%
FNMA SERIES 2017-54 CLASS NS	5.01	07/25/2047	4,268,013	\$ 1,010,201	0.03%
GNMA SERIES 2013-86 CLASS MI	4.50	05/16/2043	4,626,242	\$ 959,180	0.03%
GNMA SERIES 2012-48 CLASS SM	5.48	04/16/2042	4,393,365	\$ 957,287	0.03%
GNMA SERIES 2011-151 CLASS GS	4.89	11/20/2041	4,574,298	\$ 925,784	0.02%
GNMA SERIES 2015-162 CLASS SA	5.54	11/20/2045	3,700,763	\$ 863,693	0.02%
JPMBB COMMERCIAL MORTGAGE SECU SERI	3.92	11/15/2047	1,000,000	\$ 844,438	0.02%
FNMA SERIES 2005-W2 CLASS A1	1.42	05/25/2035	837,049	\$ 830,385	0.02%
FHLMC SERIES 4109 CLASS LI	3.50	03/15/2041	6,167,759	\$ 815,553	0.02%
MORGAN STANLEY CAPITAL INC SERIES 2012	2.10	03/15/2045	10,406,198	\$ 804,211	0.02%
JP MORGAN CHASE COMMERCIAL MTG SERI	1.12	12/15/2046	17,982,400	\$ 760,377	0.02%
GNMA SERIES 2013-113 CLASS SB	4.99	08/20/2042	4,040,829	\$ 753,449	0.02%
WELLS FARGO COMMERCIAL MORTGAG SERI	3.07	11/15/2059	750,000	\$ 750,966	0.02%
GNMA SERIES 2010-149 CLASS SA	4.84	11/20/2040	4,292,589	\$ 749,694	0.02%
FNMA SERIES 2012-93 CLASS DI	3.50	09/25/2027	6,664,320	\$ 748,067	0.02%
GNMA SERIES 2014-119 CLASS JS	4.94	08/20/2044	3,273,529	\$ 733,423	0.02%
FNMA SERIES 2005-T1 CLASS A2	1.57	05/25/2035	737,127	\$ 724,029	0.02%
GNMA SERIES 2011-168 CLASS B	1.75	10/16/2037	727,015	\$ 723,719	0.02%
FHLMC SERIES 4417 CLASS EI	3.50	01/15/2040	4,483,899	\$ 694,278	0.02%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.13	11/10/2046	634,000	\$ 682,869	0.02%
COMM MORTGAGE TRUST SERIES 2013-CR11	1.14	10/10/2046	13,642,030	\$ 672,058	0.02%
GNMA SERIES 2015-162 CLASS IH	4.00	09/20/2040	3,715,975	\$ 632,081	0.02%
FHLMC SERIES 4349 CLASS DI	3.00	02/15/2029	7,173,269	\$ 619,845	0.02%
STRUCTURED AGENCY CREDIT RISK SERIES	3.63	01/25/2025	544,987	\$ 546,980	0.01%

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UBS-BARCLAYS COMMERCIAL MORT SERIES	5.04	08/10/2049	500,000	\$ 527,734	0.01%
COMM MORTGAGE TRUST SERIES 2013-CR6	4.13	03/10/2046	565,000	\$ 518,350	0.01%
WF-RBS COMMERCIAL MORTGAGE TR SERIE	1.37	03/15/2048	10,121,999	\$ 500,937	0.01%
GNMA SERIES 2015-116 CLASS CI	4.00	03/16/2039	3,743,825	\$ 499,715	0.01%
GNMA SERIES 2015-123 CLASS AI	3.50	02/20/2040	3,484,559	\$ 459,930	0.01%
GNMA SERIES 2011-70 CLASS MK	5.76	04/20/2041	2,119,694	\$ 452,548	0.01%
JPMBB COMMERCIAL MORTGAGE SECU SERI	1.06	11/15/2047	9,359,538	\$ 435,193	0.01%
FNMA SERIES 2015-25 CLASS NI	3.50	03/25/2031	4,610,804	\$ 432,238	0.01%
FHLMC MULTIFAMILY STRUCTURED P SERIES	3.00	05/15/2027	6,924,169	\$ 429,939	0.01%
FHLMC SERIES 4164 CLASS ID	3.50	02/15/2028	4,621,534	\$ 418,370	0.01%
FHLMC SEREIS 14-DN3 CLASS M2	3.63	08/25/2024	367,650	\$ 368,341	0.01%
FNMA SERIES 2012-36 CLASS AI	3.00	04/25/2027	3,805,245	\$ 364,492	0.01%
FHLMC SERIES 3907 CLASS SM	5.42	05/15/2026	2,964,235	\$ 355,066	0.01%
FNMA SERIES 2012-128 CLASS EI	3.50	11/25/2027	3,129,985	\$ 314,974	0.01%
GNMA SERIES 2014-58 CLASS IH	4.50	04/16/2044	1,601,919	\$ 291,958	0.01%
FHLMC SERIES 4115 CLASS IM	3.00	10/15/2027	3,384,049	\$ 285,636	0.01%
JP MORGAN CHASE COMMERCIAL MTG SERI	5.41	08/15/2046	250,000	\$ 270,089	0.01%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.14	08/15/2049	250,000	\$ 246,512	0.01%
FNMA SERIES 2007-35 CLASS PF	1.47	04/25/2037	246,189	\$ 245,805	0.01%
FNMA SERIES 2013-45 CLASS AI	3.50	05/25/2028	2,430,484	\$ 231,017	0.01%
SEQUOIA MORTGAGE TRUST SERIES 2003-8	3.09	01/20/2034	496,891	\$ 210,374	0.01%
FNMA SERIES 2010-81 CLASS PA	2.25	07/25/2040	207,365	\$ 205,178	0.01%
FHLMC SERIES 3879 CLASS BI	3.50	03/15/2025	3,612,868	\$ 175,413	0.00%
FNMA SERIES 2010-83 CLASS AK	3.00	11/25/2018	161,201	\$ 161,889	0.00%
MERRILL LYNCH COUNTRYWIDE MTG SERIES	5.70	09/12/2049	135,523	\$ 135,436	0.00%
FNMA SERIES 2015-91 CLASS CI	4.00	04/25/2043	845,763	\$ 132,798	0.00%
FHLMC SERIES 3924 CLASS DI	3.00	09/15/2025	3,189,671	\$ 115,538	0.00%
MORGAN STANLEY BAML TRUST SERIES 2015	3.75	12/15/2047	100,000	\$ 105,257	0.00%
JP MORGAN CHASE COMMERCIAL MTG SERI	6.05	02/15/2051	100,000	\$ 100,356	0.00%
GNMA SERIES 2006-51 CLASS IO	0.93	08/16/2046	3,223,938	\$ 100,001	0.00%
FHLMC SERIES 3050 CLASS SI	5.52	09/15/2034	1,136,676	\$ 91,107	0.00%
FHLMC SERIES 3649 CLASS EA	2.25	12/15/2018	77,058	\$ 77,051	0.00%
FNMA SERIES 2007-70 CLASS SA	5.43	07/25/2037	817,463	\$ 70,391	0.00%
FNMA SERIES 2006-114 CLASS SI	5.28	12/25/2021	958,271	\$ 67,976	0.00%
FHLMC SERIES 2802 CLASS PF	1.63	09/15/2033	62,506	\$ 62,500	0.00%
COUNTRYWIDE ALT LOAN TR SERIES 2006-O	1.36	07/25/2046	65,024	\$ 51,848	0.00%
FNMA SERIES 2007-15 CLASS NI	5.28	03/25/2022	746,149	\$ 46,974	0.00%

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<b>SCHEDULE OF INVESTMENTS</b>						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
IMPAC CMB TRUST SERIES 2003-11 CLASS 1M	3.48	10/25/2033	43,862	\$ 41,517	0.00%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.09	08/10/2049	40,000	\$ 41,145	0.00%	
FHLMC SERIES 3924 CLASS BI	3.00	09/15/2026	475,632	\$ 36,047	0.00%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.18	03/10/2046	35,000	\$ 35,904	0.00%	
FNMA SERIES 2003-130 CLASS FA	1.55	01/25/2034	32,470	\$ 32,509	0.00%	
WACHOVIA BANK COMMERCIAL MORTG SERI	5.68	05/15/2046	31,806	\$ 31,775	0.00%	
FHLMC SERIES 4018 CLASS NI	3.50	03/15/2027	286,634	\$ 29,842	0.00%	
GNMA SERIES 2010-19 CLASS PA	4.00	02/20/2038	27,629	\$ 27,656	0.00%	
FHLMC SERIES 3510 CLASS LG	6.94	03/15/2038	21,046	\$ 21,683	0.00%	
FHLMC SERIES 2626 CLASS NF	1.68	06/15/2023	12,966	\$ 12,982	0.00%	
FHLMC SERIES 2806 CLASS MS	5.92	06/15/2019	283,503	\$ 9,478	0.00%	
FNMA SERIES 2005-69 CLASS CS	27.84	08/25/2035	17,978	\$ 5,755	0.00%	
CHASE COMMERCIAL MORT SEC SERIES 199	0.79	11/18/2030	711,017	\$ 1,363	0.00%	
CS FIRST BOSTON MORTGAGE SECUR SERIE	0.66	12/15/2039	6,617,330	\$ 66	0.00%	
COUNTRYWIDE ALTERNATIVE LOAN T SERIE	1.40	05/25/2036	56	\$ 56	0.00%	
MERRILL LYNCH MORTGAGE TRUST SERIES	0.35	02/12/2042	1,607,923	\$ 16	0.00%	
<b>TOTAL CMO</b>				<b>\$ 361,962,686</b>		
<b>Common Stocks</b>					<b>106.08 %</b>	
SEPARATE ACCOUNT LI-MM	0.00		13,169,282	\$ 225,080,778	5.96%	
BOND & MTG MORTGAGE HOLDING	0.00		1,000	\$ 38,077,278	100.00%	
PATTERSON-UTI ENERGY INC	0.00		88,266	\$ 1,707,064	0.05%	
CHAPARRAL ENERGY INC	0.00		57,320	\$ 1,192,256	0.03%	
PINNACLE OPER CORP	0.00		1,007,512	\$ 515,846	0.01%	
ISHARES S&P INDEX FUND	0.00		5,673	\$ 504,386	0.01%	
SPDR BBG BARC HIGH YIELD BND ETF	0.00		13,484	\$ 504,302	0.01%	
CHAPARRAL ENERGY INC	0.00		12,053	\$ 241,060	0.01%	
CHAPARRAL ENERGY INC NPV	0.00		438	\$ 8,979	0.00%	
NETWORK COMMUNICATIONS	0.00		63,429	\$ 3,806	0.00%	
<b>TOTAL Common Stocks</b>				<b>\$ 267,835,755</b>		
<b>Mortgage Backed</b>					<b>20.54 %</b>	
FNMA TBA	3.00	08/15/2043	58,185,000	\$ 58,275,914	1.54%	
GNMA TBA	3.50	08/15/2043	36,500,000	\$ 37,925,781	1.01%	
FHLMC GOLD POOL G60862	3.00	01/01/2047	24,119,697	\$ 24,270,403	0.64%	
FNMA POOL AS3935	3.50	12/01/2044	22,650,269	\$ 23,442,412	0.62%	
FHLMC TBA	3.50	08/15/2042	22,170,000	\$ 22,840,297	0.61%	

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
FNMA POOL AS6074	4.00	10/01/2045	20,682,222	\$ 21,777,388	0.58%
GNMA TBA	4.00	08/15/2043	20,000,000	\$ 21,056,250	0.56%
FHLMC GOLD POOL Q40087	3.50	04/01/2046	18,591,768	\$ 19,198,393	0.51%
FNMA POOL BE9598	4.00	05/01/2047	18,161,383	\$ 19,123,875	0.51%
FNMA POOL BC0793	3.50	04/01/2046	17,900,121	\$ 18,441,463	0.49%
FNMA POOL AL6842	4.00	05/01/2045	16,248,553	\$ 17,186,850	0.46%
FHLMC GOLD POOL G60396	4.00	01/01/2046	15,298,224	\$ 16,121,087	0.43%
FNMA POOL AL5084	4.50	03/01/2044	14,599,251	\$ 15,889,241	0.42%
FNMA POOL AS4688	2.50	03/01/2030	14,453,081	\$ 14,622,660	0.39%
FNMA POOL AS7544	3.50	07/01/2046	14,173,045	\$ 14,601,671	0.39%
FNMA POOL AU8043	4.00	09/01/2043	13,276,954	\$ 14,057,252	0.37%
FNMA POOL AS6183	3.50	11/01/2045	13,340,982	\$ 13,828,887	0.37%
FNMA TBA	4.00	08/01/2040	12,500,000	\$ 13,159,668	0.35%
FHLMC GOLD POOL G07830	4.50	09/01/2044	11,794,199	\$ 12,698,708	0.34%
FNMA GOLD POOL AX2532	3.50	11/01/2044	12,161,070	\$ 12,594,997	0.33%
GNMA II POOL MA2520	3.00	01/20/2045	10,990,088	\$ 11,160,690	0.30%
FHLMC POOL G07558	4.50	12/01/2043	9,850,747	\$ 10,638,734	0.28%
FNMA POOL AL6582	3.50	04/01/2030	9,600,713	\$ 10,060,127	0.27%
FNMA POOL BE2915	3.50	12/01/2046	9,630,692	\$ 9,956,899	0.26%
FNMA POOL AS3604	3.00	10/01/2029	9,487,680	\$ 9,764,630	0.26%
FNMA POOL AS7387	3.50	06/01/2046	9,276,223	\$ 9,556,758	0.25%
FNMA POOL BC9080	3.50	12/01/2046	9,002,953	\$ 9,312,664	0.25%
FHLMC GOLD POOL Q30777	4.00	01/01/2045	8,604,540	\$ 9,118,593	0.24%
FHLMC POOL Q01775	5.00	07/01/2041	8,099,403	\$ 8,864,346	0.24%
FNMA POOL AS6092	3.00	10/01/2030	8,605,450	\$ 8,860,941	0.24%
FNMA POOL AS3952	4.50	12/01/2044	7,678,260	\$ 8,254,980	0.22%
FNMA POOL AL6439	3.50	02/01/2045	7,847,614	\$ 8,124,790	0.22%
GNMA II POOL MA3375	3.00	01/20/2046	7,736,840	\$ 7,856,099	0.21%
FHLMC GOLD POOL V81234	3.50	06/01/2044	7,028,094	\$ 7,276,067	0.19%
FNMA POOL AW1804	3.00	10/01/2029	7,064,721	\$ 7,275,940	0.19%
FNMA POOL AL7617	4.00	11/01/2045	6,600,351	\$ 6,990,872	0.19%
FNMA POOL AD4501	5.00	05/01/2040	6,227,611	\$ 6,885,191	0.18%
FNMA POOL AL7927	3.50	01/01/2046	6,572,615	\$ 6,827,623	0.18%
FNMA POOL AY8429	3.50	08/01/2045	6,245,489	\$ 6,461,726	0.17%
FNMA TBA	3.50	08/15/2043	6,000,000	\$ 6,177,187	0.16%
FNMA POOL BD6433	3.50	10/01/2046	5,662,708	\$ 5,854,512	0.16%
FHLMC GOLD POOL Q44014	3.50	11/01/2046	5,633,077	\$ 5,832,955	0.16%

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FNMA POOL AL6168	5.00	12/01/2043	5,310,487	\$ 5,807,796	0.15%	
FNMA POOL AJ2226	4.50	09/01/2041	5,303,194	\$ 5,728,498	0.15%	
FNMA POOL AS3260	2.50	09/01/2029	5,404,724	\$ 5,468,103	0.15%	
GNMA POOL 781769	5.00	11/15/2033	4,896,221	\$ 5,390,139	0.14%	
FNMA POOL AS1960	4.00	03/01/2034	4,314,331	\$ 4,633,482	0.12%	
FNMA POOL AV2359	4.00	01/01/2044	4,355,115	\$ 4,609,977	0.12%	
FHLMC GOLD POOL V81181	3.50	05/01/2044	4,380,134	\$ 4,531,473	0.12%	
GNMA II POOL MA2521	3.50	01/20/2045	4,296,710	\$ 4,471,262	0.12%	
FNMA POOL BC0249	4.50	02/01/2046	4,068,991	\$ 4,448,071	0.12%	
FNMA POOL AS6352	4.00	12/01/2045	4,019,868	\$ 4,240,779	0.11%	
FNMA POOL AL6513	5.00	07/01/2044	3,836,733	\$ 4,236,780	0.11%	
FNMA POOL AS4794	3.50	04/01/2045	3,810,236	\$ 3,938,608	0.10%	
GNMA II POOL 737664	4.50	11/15/2040	3,504,920	\$ 3,827,511	0.10%	
FHLMC GOLD POOL Q13205	3.00	11/01/2042	3,789,673	\$ 3,816,805	0.10%	
FHLMC GOLD POOL Q26208	4.50	05/01/2044	3,510,637	\$ 3,776,608	0.10%	
FNMA POOL AX5291	5.00	01/01/2042	3,374,898	\$ 3,721,607	0.10%	
FNMA POOL AD6438	5.00	06/01/2040	3,373,494	\$ 3,690,722	0.10%	
FNMA POOL AB9786	3.50	07/01/2043	3,343,413	\$ 3,461,873	0.09%	
FNMA POOL AS1719	5.00	02/01/2044	2,966,064	\$ 3,310,542	0.09%	
FNMA POOL AL4242	5.00	10/01/2041	2,993,917	\$ 3,273,507	0.09%	
FNMA POOL AD0831	6.00	11/01/2035	2,720,329	\$ 3,106,089	0.08%	
GNMA POOL 794571	3.50	02/15/2042	2,917,980	\$ 3,034,196	0.08%	
FHLMC GOLD POOL A93057	5.50	07/01/2040	2,557,692	\$ 2,823,668	0.08%	
FNMA POOL AB0132	5.00	02/01/2035	2,501,262	\$ 2,768,498	0.07%	
GNMA POOL 778870	4.00	02/15/2042	2,441,522	\$ 2,584,225	0.07%	
GNMA POOL 770478	4.50	08/15/2041	2,092,561	\$ 2,267,301	0.06%	
FNMA POOL AS0727	3.50	10/01/2033	2,128,237	\$ 2,226,566	0.06%	
FNMA POOL 931559	4.50	07/01/2039	1,963,800	\$ 2,132,362	0.06%	
GNMA POOL 778958	3.50	03/15/2042	2,012,209	\$ 2,108,433	0.06%	
FNMA POOL AS9721	4.00	06/01/2047	1,983,128	\$ 2,088,223	0.06%	
FNMA POOL 931150	5.00	05/01/2039	1,895,384	\$ 2,087,374	0.06%	
FNMA POOL AC3707	5.50	11/01/2039	1,814,898	\$ 2,019,890	0.05%	
FNMA POOL AU1227	3.50	07/01/2043	1,824,090	\$ 1,888,722	0.05%	
GNMA POOL 794921	3.50	04/15/2042	1,734,956	\$ 1,812,569	0.05%	
FNMA POOL AY1311	4.00	03/01/2045	1,707,661	\$ 1,799,156	0.05%	
FNMA POOL 929736	5.50	07/01/2038	1,497,498	\$ 1,680,229	0.04%	
FNMA POOL AH0898	5.00	12/01/2040	1,504,774	\$ 1,646,995	0.04%	

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GNMA II POOL MA1175	2.13	07/20/2043	1,608,905	\$ 1,642,872	0.04%	
GNMA POOL 003726	6.50	06/20/2035	1,384,655	\$ 1,586,466	0.04%	
FNMA POOL 985121	6.00	07/01/2038	1,368,932	\$ 1,578,294	0.04%	
FNMA POOL 993739	6.00	09/01/2038	1,367,479	\$ 1,556,823	0.04%	
GNMA POOL 721758	5.00	08/15/2040	1,392,893	\$ 1,553,717	0.04%	
GNMA POOL AA5733	3.50	10/15/2042	1,475,231	\$ 1,540,993	0.04%	
FNMA POOL 725376	3.16	07/01/2033	1,446,726	\$ 1,516,956	0.04%	
FHLMC GOLD POOL Q39443	4.50	03/01/2046	1,388,599	\$ 1,516,649	0.04%	
FNMA POOL AE7895	4.50	11/01/2040	1,344,064	\$ 1,455,927	0.04%	
FNMA POOL AE6376	4.50	01/01/2041	1,179,606	\$ 1,280,571	0.03%	
FNMA POOL AL5379	4.50	06/01/2044	1,161,991	\$ 1,264,559	0.03%	
GNMA POOL 003517	6.00	02/20/2034	1,042,335	\$ 1,215,930	0.03%	
FHLMC POOL G04351	6.00	01/01/2038	1,036,106	\$ 1,192,817	0.03%	
FNMA POOL AB5650	3.00	07/01/2042	1,101,753	\$ 1,109,515	0.03%	
FNMA POOL BD2969	3.50	06/01/2046	943,723	\$ 975,840	0.03%	
FNMA POOL 985713	5.00	06/01/2023	877,101	\$ 921,811	0.02%	
GNMA POOL 003625	6.00	10/20/2034	787,065	\$ 898,473	0.02%	
FNMA POOL AB1358	4.00	08/01/2020	829,338	\$ 859,477	0.02%	
FNMA POOL 993360	5.50	05/01/2039	774,226	\$ 858,424	0.02%	
FNMA POOL AR4407	2.50	02/01/2028	804,164	\$ 815,840	0.02%	
FNMA POOL 984846	6.00	07/01/2038	694,962	\$ 784,769	0.02%	
FHLMC GOLD POOL J10348	4.50	07/01/2024	713,006	\$ 755,156	0.02%	
FNMA POOL AA9382	6.00	07/01/2039	656,045	\$ 738,121	0.02%	
FNMA POOL AI9111	3.00	06/01/2027	692,042	\$ 718,551	0.02%	
FHLMC POOL A27484	6.00	10/01/2034	626,701	\$ 710,552	0.02%	
FNMA POOL AL6844	5.00	06/01/2041	629,727	\$ 694,536	0.02%	
FHLMC POOL 849332	2.38	06/01/2043	670,654	\$ 693,635	0.02%	
FHLMC POOL A56911	5.50	02/01/2037	618,669	\$ 691,829	0.02%	
FHLMC GOLD POOL Q16477	3.00	03/01/2043	678,893	\$ 685,079	0.02%	
FNMA POOL AK9530	2.21	07/01/2043	651,076	\$ 663,178	0.02%	
GNMA II POOL 748877	5.50	09/20/2040	589,839	\$ 650,931	0.02%	
FHLMC GOLD POOL G07981	5.00	03/01/2041	580,621	\$ 640,807	0.02%	
FNMA POOL 985526	5.50	06/01/2038	564,651	\$ 629,301	0.02%	
FNMA POOL 704522	5.50	06/01/2033	550,114	\$ 617,805	0.02%	
FNMA POOL AD3055	4.50	04/01/2040	557,157	\$ 604,730	0.02%	
FNMA POOL 970298	6.50	02/01/2038	514,256	\$ 604,575	0.02%	
FNMA POOL 686906	5.50	02/01/2023	498,941	\$ 551,499	0.01%	

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
FNMA POOL 915482	6.00	03/01/2037	431,600	\$ 491,921	0.01%
FHLMC POOL G01092	8.00	12/01/2029	419,860	\$ 486,813	0.01%
GNMA POOL AA3699	3.50	08/15/2042	458,811	\$ 477,468	0.01%
GNMA POOL 004854	4.50	11/20/2040	443,431	\$ 475,785	0.01%
FHLMC POOL A75436	5.50	04/01/2038	413,590	\$ 466,252	0.01%
GNMA POOL 782016	5.00	12/15/2035	415,434	\$ 456,806	0.01%
FNMA POOL 932846	3.00	12/01/2040	452,210	\$ 455,027	0.01%
FNMA POOL 936869	6.50	07/01/2037	399,765	\$ 455,006	0.01%
FNMA POOL AD4674	4.00	05/01/2025	430,081	\$ 453,333	0.01%
GNMA POOL 005057	5.50	05/20/2041	409,550	\$ 451,355	0.01%
GNMA II POOL MA0222	4.50	07/20/2042	420,072	\$ 449,858	0.01%
FNMA POOL 932771	5.50	05/01/2040	397,186	\$ 440,827	0.01%
FNMA POOL 868513	3.32	04/01/2036	417,011	\$ 436,569	0.01%
GNMA POOL 004559	5.00	10/20/2039	400,483	\$ 436,175	0.01%
GNMA POOL 782119	6.00	08/15/2036	373,098	\$ 428,288	0.01%
FNMA POOL 257307	6.00	08/01/2038	378,989	\$ 428,177	0.01%
FNMA POOL 872266	6.00	05/01/2036	364,293	\$ 415,329	0.01%
FNMA POOL 604062	6.50	09/01/2031	369,998	\$ 412,437	0.01%
GNMA POOL 004804	6.00	09/20/2040	346,165	\$ 395,568	0.01%
GNMA POOL 002766	6.00	06/20/2029	347,576	\$ 395,330	0.01%
GNMA POOL 603370	6.00	01/15/2033	345,088	\$ 392,201	0.01%
FNMA POOL 766582	5.50	03/01/2034	340,541	\$ 387,787	0.01%
FNMA POOL 745272	4.50	10/01/2019	369,754	\$ 378,265	0.01%
FNMA POOL 703694	3.63	04/01/2033	351,609	\$ 370,380	0.01%
GNMA POOL 622383	6.00	12/15/2033	314,236	\$ 360,794	0.01%
FNMA POOL 905807	6.00	01/01/2037	312,367	\$ 352,797	0.01%
GNMA POOL 569569	6.00	01/15/2032	307,938	\$ 350,777	0.01%
GNMA POOL 782273	5.50	02/15/2038	307,730	\$ 345,608	0.01%
FNMA POOL AA4420	5.50	03/01/2039	309,282	\$ 344,634	0.01%
GNMA POOL AD1718	3.00	02/15/2043	336,427	\$ 342,386	0.01%
GNMA POOL 521362	5.50	06/15/2035	293,236	\$ 334,465	0.01%
GNMA POOL 551093	7.00	11/15/2031	293,222	\$ 333,399	0.01%
GNMA II POOL 004560	5.50	10/20/2039	299,640	\$ 330,481	0.01%
FNMA POOL 254587	5.50	12/01/2022	298,780	\$ 330,253	0.01%
FNMA POOL 993357	6.00	05/01/2039	283,682	\$ 319,512	0.01%
FNMA POOL 911246	3.26	03/01/2035	292,081	\$ 311,729	0.01%
GNMA POOL 587219	6.50	08/15/2032	280,988	\$ 310,709	0.01%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
GNMA POOL 781811	5.00	10/15/2034	275,101	\$ 302,828	0.01%
FNMA POOL 829888	2.99	08/01/2035	274,644	\$ 286,651	0.01%
FNMA POOL 735834	2.73	10/01/2034	261,692	\$ 271,578	0.01%
FNMA POOL 254375	6.50	07/01/2022	243,091	\$ 269,087	0.01%
FNMA POOL 933164	6.00	11/01/2037	229,146	\$ 262,383	0.01%
GNMA POOL 002714	6.50	02/20/2029	207,861	\$ 243,135	0.01%
FNMA POOL 815065	5.50	04/01/2035	219,523	\$ 242,647	0.01%
FNMA POOL 928913	6.00	11/01/2037	208,655	\$ 234,639	0.01%
FNMA POOL 624842	7.00	02/01/2032	207,634	\$ 229,224	0.01%
FNMA POOL 983335	6.00	07/01/2038	200,222	\$ 225,790	0.01%
FHLMC POOL D95805	5.00	02/01/2023	205,719	\$ 223,807	0.01%
FNMA POOL 972466	6.50	03/01/2038	189,778	\$ 212,013	0.01%
FNMA POOL AB1155	4.50	06/01/2025	206,385	\$ 211,135	0.01%
FNMA POOL 660136	7.50	08/01/2032	184,129	\$ 204,751	0.01%
FHLMC POOL 1B7328	3.93	04/01/2037	189,630	\$ 203,363	0.01%
GNMA POOL 002781	6.50	07/20/2029	173,331	\$ 200,812	0.01%
FHLMC POOL C75361	5.50	12/01/2032	162,166	\$ 181,222	0.00%
FNMA POOL 928078	6.00	01/01/2037	157,636	\$ 178,566	0.00%
FHLMC POOL A66717	6.00	10/01/2037	149,856	\$ 168,418	0.00%
FHLMC POOL C01103	7.50	12/01/2030	135,504	\$ 163,529	0.00%
FHLMC POOL G01131	7.50	09/01/2030	137,595	\$ 159,844	0.00%
GNMA POOL 004523	6.50	08/20/2039	141,731	\$ 159,668	0.00%
FNMA POOL AA9592	6.00	01/01/2039	138,313	\$ 155,537	0.00%
FNMA POOL 939566	6.50	07/01/2037	136,803	\$ 155,226	0.00%
FHLMC POOL A63078	6.00	07/01/2037	131,833	\$ 151,642	0.00%
FNMA POOL 624330	7.00	02/01/2032	136,801	\$ 149,979	0.00%
GNMA POOL 570455	7.00	11/15/2031	132,609	\$ 146,102	0.00%
FNMA POOL 753499	3.01	11/01/2033	137,707	\$ 144,137	0.00%
GNMA POOL 003068	6.50	04/20/2031	120,706	\$ 142,180	0.00%
FNMA POOL MA0641	4.00	02/01/2031	131,586	\$ 139,733	0.00%
GNMA POOL 002728	6.00	03/20/2029	121,883	\$ 138,477	0.00%
FHLMC POOL G08088	6.50	10/01/2035	118,174	\$ 134,564	0.00%
FHLMC POOL C58770	7.00	10/01/2031	117,376	\$ 134,136	0.00%
FNMA POOL AH2413	4.00	01/01/2041	121,509	\$ 128,388	0.00%
FHLMC POOL C16320	5.50	10/01/2028	114,614	\$ 126,230	0.00%
GNMA POOL 704194	5.50	01/15/2039	111,909	\$ 125,447	0.00%
FNMA POOL 905141	5.50	02/01/2037	112,275	\$ 124,574	0.00%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
GNMA POOL 594928	6.50	09/15/2032	110,308	\$ 120,805	0.00%
FNMA POOL 822787	5.00	04/01/2035	108,162	\$ 120,183	0.00%
FHLMC POOL C90504	6.50	12/01/2021	110,111	\$ 119,589	0.00%
FNMA POOL 751522	3.03	04/01/2034	110,412	\$ 116,113	0.00%
GNMA POOL 003363	6.50	03/20/2033	98,802	\$ 115,599	0.00%
GNMA POOL 579702	6.00	07/15/2032	101,654	\$ 115,197	0.00%
FHLMC POOL G03246	6.00	05/01/2037	99,138	\$ 113,940	0.00%
FHLMC POOL C01005	8.00	06/01/2030	96,594	\$ 113,360	0.00%
FHLMC POOL G08064	6.50	04/01/2035	96,767	\$ 112,205	0.00%
FNMA POOL 923787	2.26	06/01/2037	107,373	\$ 111,128	0.00%
GNMA POOL 591286	6.50	09/15/2032	98,327	\$ 107,685	0.00%
FHLMC POOL G04021	6.50	02/01/2038	96,002	\$ 106,348	0.00%
FNMA POOL 677448	2.85	01/01/2033	102,751	\$ 106,289	0.00%
FHLMC POOL C00784	6.00	06/01/2029	92,059	\$ 104,482	0.00%
FHLMC POOL C15525	5.50	09/01/2028	93,831	\$ 103,333	0.00%
FNMA POOL 454827	5.50	12/01/2028	90,170	\$ 99,668	0.00%
FNMA POOL 255771	6.00	07/01/2035	86,199	\$ 98,522	0.00%
FHLMC POOL D85984	7.00	02/01/2028	88,493	\$ 96,355	0.00%
FHLMC POOL C00689	6.50	12/01/2028	85,078	\$ 94,930	0.00%
FHLMC POOL 781216	3.12	01/01/2034	91,621	\$ 93,291	0.00%
FHLMC POOL C00701	6.50	01/01/2029	81,201	\$ 91,103	0.00%
FHLMC POOL C25849	6.00	04/01/2029	79,633	\$ 89,497	0.00%
FHLMC POOL C01372	7.50	05/01/2032	75,644	\$ 87,610	0.00%
FHLMC POOL C01175	7.00	05/01/2031	76,754	\$ 87,076	0.00%
GNMA POOL 003490	6.50	12/20/2033	74,316	\$ 87,069	0.00%
GNMA POOL 739174	6.50	10/20/2038	81,483	\$ 86,972	0.00%
FHLMC POOL 847247	3.61	02/01/2034	78,707	\$ 83,195	0.00%
FNMA POOL 693862	5.50	03/01/2033	74,349	\$ 83,066	0.00%
FHLMC POOL A96847	3.50	02/01/2041	79,598	\$ 82,408	0.00%
FHLMC POOL D85944	7.00	02/01/2028	79,103	\$ 81,404	0.00%
FNMA POOL 401129	7.00	04/01/2026	74,800	\$ 79,720	0.00%
GNMA POOL 594431	6.50	10/15/2032	70,118	\$ 76,791	0.00%
FNMA POOL 685182	5.00	02/01/2018	74,695	\$ 76,396	0.00%
FNMA POOL AT7636	4.00	06/01/2028	68,758	\$ 72,966	0.00%
GNMA POOL 696186	6.00	08/15/2038	62,147	\$ 71,915	0.00%
FNMA POOL 983447	6.00	05/01/2038	58,963	\$ 66,305	0.00%
FHLMC POOL G12027	5.00	10/01/2018	64,305	\$ 65,865	0.00%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
FHLMC GOLD POOL J14212	3.50	01/01/2026	61,560	\$ 64,307	0.00%
FHLMC POOL C50192	8.00	04/01/2031	61,093	\$ 62,924	0.00%
FHLMC POOL A34083	6.00	02/01/2035	54,332	\$ 61,643	0.00%
FNMA POOL 779729	3.07	07/01/2034	56,437	\$ 59,421	0.00%
FNMA POOL 936546	6.00	07/01/2037	51,953	\$ 58,603	0.00%
FHLMC POOL G01315	7.00	09/01/2031	51,272	\$ 58,455	0.00%
FHLMC POOL G08011	6.00	09/01/2034	50,047	\$ 56,727	0.00%
FHLMC POOL C35362	7.00	01/01/2030	51,890	\$ 56,623	0.00%
FHLMC POOL G06409	6.00	11/01/2039	49,856	\$ 56,478	0.00%
FNMA POOL 831738	6.00	09/01/2036	49,157	\$ 55,586	0.00%
FHLMC POOL D66483	6.50	12/01/2025	49,364	\$ 54,684	0.00%
FNMA POOL 254001	7.00	09/01/2021	51,824	\$ 54,662	0.00%
FNMA POOL AB2002	4.50	02/01/2036	49,635	\$ 53,259	0.00%
FHLMC POOL C00550	7.50	09/01/2027	46,213	\$ 53,251	0.00%
FHLMC POOL C00972	8.00	04/01/2030	43,597	\$ 53,175	0.00%
FHLMC POOL C49587	8.00	03/01/2031	50,664	\$ 53,150	0.00%
FHLMC POOL D40111	7.00	09/01/2023	48,653	\$ 51,322	0.00%
FNMA POOL 251191	7.50	09/01/2027	44,405	\$ 50,428	0.00%
FHLMC POOL D32430	7.00	04/01/2023	49,476	\$ 50,412	0.00%
GNMA POOL 555096	7.00	06/15/2031	47,172	\$ 48,168	0.00%
GNMA POOL 468156	6.50	08/15/2028	42,085	\$ 46,090	0.00%
FHLMC POOL C55996	7.00	01/01/2031	41,941	\$ 46,019	0.00%
FHLMC POOL C00710	5.50	11/01/2028	39,794	\$ 43,937	0.00%
FNMA POOL 783891	5.50	12/01/2034	38,486	\$ 42,540	0.00%
GNMA POOL 433774	7.00	05/15/2028	39,453	\$ 42,311	0.00%
FHLMC POOL 1G1432	3.50	01/01/2037	37,597	\$ 39,748	0.00%
FHLMC POOL D64446	6.50	09/01/2025	35,610	\$ 39,448	0.00%
FHLMC POOL C31336	6.50	09/01/2029	35,258	\$ 39,058	0.00%
FNMA POOL 407314	5.50	01/01/2029	34,664	\$ 38,316	0.00%
FHLMC POOL C27787	6.00	06/01/2029	32,996	\$ 37,084	0.00%
FHLMC POOL C00228	7.00	04/01/2023	34,051	\$ 37,071	0.00%
FNMA POOL 869216	3.32	02/01/2036	35,337	\$ 36,525	0.00%
FNMA POOL 326381	6.75	04/01/2024	32,516	\$ 35,994	0.00%
FHLMC POOL C01034	8.00	08/01/2030	29,331	\$ 34,567	0.00%
FHLMC POOL C50812	7.00	04/01/2031	32,837	\$ 34,369	0.00%
FHLMC POOL C01025	8.00	07/01/2030	28,189	\$ 33,370	0.00%
FNMA POOL 763653	5.00	04/01/2029	28,737	\$ 31,613	0.00%

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FHLMC POOL J07547	4.50	04/01/2023	28,927	\$ 30,605	0.00%	
FHLMC POOL G01256	7.00	05/01/2031	27,955	\$ 30,419	0.00%	
GNMA POOL 003038	6.00	02/20/2031	26,551	\$ 30,125	0.00%	
FHLMC POOL C00696	5.50	10/01/2028	27,129	\$ 29,880	0.00%	
FHLMC POOL C00682	5.50	09/01/2028	26,656	\$ 29,355	0.00%	
GNMA POOL 676879	5.50	03/15/2038	24,851	\$ 28,267	0.00%	
FNMA POOL 779143	5.50	06/01/2019	27,533	\$ 27,980	0.00%	
FHLMC POOL D42696	7.00	07/01/2023	27,473	\$ 27,747	0.00%	
FHLMC POOL C00192	7.00	12/01/2022	25,444	\$ 27,562	0.00%	
FNMA POOL 430807	5.50	05/01/2028	24,712	\$ 27,315	0.00%	
FHLMC POOL C35808	7.50	02/01/2030	26,331	\$ 26,995	0.00%	
FHLMC POOL D73104	7.50	07/01/2026	25,720	\$ 26,309	0.00%	
FHLMC POOL C79453	5.50	05/01/2033	23,450	\$ 25,943	0.00%	
GNMA POOL 376091	7.00	05/15/2024	25,325	\$ 25,386	0.00%	
FHLMC POOL C00646	5.50	06/01/2028	22,376	\$ 24,646	0.00%	
FHLMC POOL C80011	7.50	02/01/2023	21,539	\$ 23,087	0.00%	
FHLMC POOL C00205	7.00	01/01/2023	20,702	\$ 22,213	0.00%	
FNMA POOL AD5088	4.00	08/01/2025	21,064	\$ 22,203	0.00%	
FHLMC POOL C45830	7.50	12/01/2030	19,925	\$ 21,085	0.00%	
FHLMC POOL D70924	6.50	05/01/2026	18,789	\$ 20,813	0.00%	
FNMA POOL 255359	5.50	09/01/2019	19,917	\$ 20,489	0.00%	
FNMA POOL 710403	5.50	06/01/2033	17,907	\$ 19,794	0.00%	
FNMA POOL 766453	3.20	03/01/2034	19,124	\$ 19,329	0.00%	
FHLMC POOL 847281	2.94	08/01/2033	17,578	\$ 18,261	0.00%	
FNMA POOL 709049	3.09	06/01/2033	17,227	\$ 18,134	0.00%	
FHLMC POOL C01222	7.00	09/01/2031	13,522	\$ 15,695	0.00%	
FNMA POOL 791991	5.50	09/01/2019	15,195	\$ 15,495	0.00%	
FNMA POOL 775953	5.50	07/01/2019	15,109	\$ 15,404	0.00%	
FHLMC POOL C90315	7.50	02/01/2020	14,720	\$ 15,268	0.00%	
FHLMC POOL J09210	4.50	01/01/2024	14,135	\$ 14,443	0.00%	
FHLMC POOL C90334	7.50	05/01/2020	13,275	\$ 13,816	0.00%	
GNMA POOL 781305	6.50	06/15/2031	11,304	\$ 13,281	0.00%	
FHLMC POOL D39777	7.00	09/01/2023	12,765	\$ 13,091	0.00%	
FHLMC POOL A29373	5.50	01/01/2035	11,261	\$ 12,407	0.00%	
FHLMC POOL C47218	7.50	02/01/2031	12,198	\$ 12,369	0.00%	
FHLMC POOL D40474	7.00	09/01/2023	12,125	\$ 12,152	0.00%	
GNMA POOL 002794	6.00	08/20/2029	9,115	\$ 10,345	0.00%	

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SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
FHLMC POOL C00933	7.50	03/01/2030	7,416	\$ 8,558	0.00%	
GNMA POOL 002740	6.00	04/20/2029	6,179	\$ 7,031	0.00%	
FNMA POOL 250529	6.50	04/01/2026	5,956	\$ 6,657	0.00%	
FHLMC POOL C32913	7.50	11/01/2029	5,501	\$ 5,638	0.00%	
GNMA POOL 002753	6.00	05/20/2029	4,858	\$ 5,567	0.00%	
FHLMC POOL C44963	7.00	11/01/2030	5,179	\$ 5,464	0.00%	
FHLMC POOL P50019	7.00	07/01/2024	5,017	\$ 5,461	0.00%	
FNMA POOL 340463	7.00	04/01/2026	4,761	\$ 4,818	0.00%	
FNMA POOL 871502	2.21	04/01/2036	4,668	\$ 4,807	0.00%	
FHLMC POOL G01228	7.00	04/01/2031	3,784	\$ 4,372	0.00%	
FNMA POOL 786397	5.50	07/01/2019	3,136	\$ 3,192	0.00%	
FNMA POOL 794544	5.50	10/01/2019	2,907	\$ 2,975	0.00%	
FNMA POOL 823231	6.00	06/01/2035	2,378	\$ 2,675	0.00%	
FNMA POOL 844720	6.50	12/01/2035	2,395	\$ 2,651	0.00%	
FHLMC POOL D46901	7.00	09/01/2023	2,642	\$ 2,647	0.00%	
FHLMC POOL A62593	6.00	06/01/2037	2,273	\$ 2,555	0.00%	
FHLMC POOL A48982	6.50	05/01/2036	1,841	\$ 2,039	0.00%	
FNMA POOL 344571	7.00	04/01/2026	1,749	\$ 1,872	0.00%	
FNMA POOL 782639	5.50	07/01/2019	1,701	\$ 1,733	0.00%	
FNMA POOL 789004	5.50	07/01/2019	1,430	\$ 1,456	0.00%	
FHLMC POOL G00424	6.00	11/01/2025	1,142	\$ 1,283	0.00%	
FHLMC POOL D86320	7.00	02/01/2028	1,252	\$ 1,254	0.00%	
FNMA POOL 623613	6.50	03/01/2032	953	\$ 1,055	0.00%	
FNMA POOL 893027	6.00	10/01/2036	919	\$ 1,033	0.00%	
FNMA POOL 786192	5.50	07/01/2019	954	\$ 972	0.00%	
FNMA POOL 250820	7.00	01/01/2027	858	\$ 915	0.00%	
FNMA POOL 782555	5.50	06/01/2019	888	\$ 904	0.00%	
FNMA POOL 919466	6.00	05/01/2037	755	\$ 849	0.00%	
FNMA POOL 786092	5.50	07/01/2019	818	\$ 832	0.00%	
GNMA POOL 002780	6.00	07/20/2029	676	\$ 764	0.00%	
GNMA POOL 002562	6.00	03/20/2028	454	\$ 526	0.00%	
FHLMC POOL C48828	6.00	03/01/2031	462	\$ 519	0.00%	
FNMA POOL 647359	5.50	08/01/2017	384	\$ 384	0.00%	
FNMA POOL 918871	7.00	04/01/2037	272	\$ 288	0.00%	
<b>TOTAL</b>	<b>Mortgage Backed</b>			<b>\$ 781,388,278</b>		
<b>Preferred Stocks</b>					<b>0.56 %</b>	

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<b>SCHEDULE OF INVESTMENTS</b>					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
STATE STREET CORP SERIES D	0.00		285,000	\$ 8,136,750	0.22%
COBANK ACB SERIES H	0.00		40,000	\$ 4,280,000	0.11%
MORGAN STANLEY PREFERRED	0.00		115,000	\$ 3,313,150	0.09%
VERIZON COMMUNICATIONS INC	0.00		78,000	\$ 2,084,940	0.06%
SCE TRUST III	0.00		70,000	\$ 2,019,500	0.05%
BANK OF AMERICA CORP Y	0.00		45,000	\$ 1,212,750	0.03%
<b>TOTAL Preferred Stocks</b>				<b>\$ 21,047,090</b>	
<b>Swaps</b>					<b>-0.25%</b>
Intercontinental Exchange Credit Default Swap	107.28	12/20/2021	198,000	(\$ 15,974)	0.00%
Intercontinental Exchange Credit Default Swap	102.92	12/20/2021	495,000	(\$ 39,936)	0.00%
Intercontinental Exchange Credit Default Swap	102.92	12/20/2021	5,940,000	(\$ 479,234)	(0.01)%
Intercontinental Exchange Credit Default Swap	106.99	12/20/2021	6,633,000	(\$ 535,144)	(0.01)%
Intercontinental Exchange Credit Default Swap	104.45	12/20/2021	10,701,900	(\$ 863,420)	(0.02)%
Intercontinental Exchange Credit Default Swap	107.28	12/20/2021	16,830,000	(\$ 1,357,829)	(0.04)%
Intercontinental Exchange Credit Default Swap	104.21	12/20/2021	18,008,100	(\$ 1,450,376)	(0.04)%
Intercontinental Exchange Credit Default Swap	107.02	06/20/2022	65,000,000	(\$ 4,958,295)	(0.13)%
<b>TOTAL Swaps</b>				<b>(\$ 9,700,209)</b>	

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
<b>TOTAL SECURITIES</b>			\$ 4,453,366,123	\$ 3,689,837,722	97.78%
<b>DERIVATIVES</b>				(\$ 10,424,911)	(0.28%)
<b>NET RECEIVABLE/PAYABLE AND OTHER</b>				(\$167,538,845)	(4.44%)
<b>CASH</b>				\$261,557,081	6.93%
<b>TOTAL PORTFOLIO</b>				<b>\$3,773,431,047</b>	<b>100.00%</b>

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

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