Core Plus Bond Separate Account

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
Asset Backed					**6.13 %**
WORLD FINANCIAL NETWORK CREDIT SERIE	1.71	02/15/2022	12,823,000	$ 12,845,189	0.34%
HERTZ FLEET LEASE FUNDING LP SERIES 20	1.89	04/10/2031	12,500,000	$ 12,513,759	0.33%
GM FINANCIAL AUTOMOBLIE LEASIN SERIES	1.48	01/21/2020	10,950,000	$ 10,950,779	0.29%
BARCLAYS DRYROCK ISSUANCE TRUS SERIE	1.62	09/15/2020	10,000,000	$ 10,003,825	0.26%
WORLD OMNI AUTOMOBILE LEASE SE SERIE	1.64	02/15/2019	7,546,578	$ 7,553,191	0.20%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.59	02/20/2019	6,351,880	$ 6,355,065	0.17%
CHESAPEAKE FUNDING II LLC SERIES 2016-1	2.38	03/15/2028	6,275,005	$ 6,298,491	0.17%
DRIVE AUTO RECEIVABLES TRUST SERIES 20	1.56	05/15/2019	6,250,000	$ 6,250,863	0.17%
DELL EQUIPMENT FINANCE TRUST SERIES 15	1.72	09/22/2020	6,213,026	$ 6,215,067	0.16%
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.54	07/26/2066	5,880,281	$ 5,880,926	0.16%
DRIVE AUTO RECEIVABLES TRUST SERIES 20	1.50	08/15/2019	5,500,000	$ 5,499,998	0.15%
ALLY AUTO RECEIVABLES TRUST SERIES 16-	1.35	05/15/2020	5,445,824	$ 5,439,702	0.14%
NISSAN AUTO LEASE TRUST SERIES 2017-A C	1.43	09/16/2019	5,350,000	$ 5,354,167	0.14%
ALLY AUTO RECEIVABLES TRUST SERIES 201	2.04	05/15/2020	5,325,000	$ 5,339,287	0.14%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.18	06/08/2020	5,000,000	$ 5,014,092	0.13%
OPTION ONE MORTGAGE LOAN TRUST SERIE	2.01	11/25/2034	4,853,442	$ 4,842,285	0.13%
NISSAN AUTO LEASE TRUST SERIES 16-B CL	1.51	12/17/2018	4,422,814	$ 4,425,535	0.12%
DRIVE AUTO RECEIVAABLES TRUST SERIES 2	2.37	11/16/2020	4,125,000	$ 4,140,993	0.11%
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.84	07/26/2066	4,000,000	$ 4,027,954	0.11%
CARMAX AUTO OWNER TRUST SERIES 2013-	1.71	07/15/2019	4,000,000	$ 4,002,385	0.11%
CHASE ISSUANCE TRUST SERIES 2015-A5 CL	1.36	04/15/2020	4,000,000	$ 3,998,138	0.11%
NISSAN MASTER OWNER TRUST SERIES 2015	1.63	01/15/2020	3,440,000	$ 3,443,013	0.09%
DRIVE AUTO RECEIVABLE TRUST SERIES 201	2.51	01/15/2021	3,250,000	$ 3,267,111	0.09%
CNH EQUIPMENT TRUST SERIES 16-A CLASS	1.75	07/15/2019	3,259,726	$ 3,261,891	0.09%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.41	07/08/2022	3,250,000	$ 3,248,215	0.09%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.79	11/08/2019	3,084,946	$ 3,087,424	0.08%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.58	05/16/2022	3,000,000	$ 3,007,403	0.08%
AMERICREDIT AUTOMOBILE RECEIVA SEREIS	2.40	01/08/2021	2,878,000	$ 2,895,115	0.08%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.33	11/15/2019	2,821,742	$ 2,828,136	0.07%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.48	08/20/2020	2,800,000	$ 2,809,646	0.07%
CHASE ISSUANCE TRUST SERIES 2016-A1 CL	1.64	05/17/2021	2,730,000	$ 2,744,172	0.07%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.87	11/08/2021	2,620,000	$ 2,652,707	0.07%
KUBOTA CREDIT OWNER TRUST SERIES 2015	1.54	03/15/2019	2,553,193	$ 2,553,053	0.07%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.74	10/22/2018	2,454,333	$ 2,456,713	0.06%
NAVIENT STUDENT LOAN TRUST SERIES 2015	2.73	01/16/2035	2,187,759	$ 2,204,386	0.06%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.74	08/20/2020	2,200,000	$ 2,195,155	0.06%
SMB PRIVATE EDUCATION LOAN TRU SERIES	1.88	11/15/2023	2,099,260	$ 2,102,610	0.06%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.66	11/15/2021	2,000,000	$ 2,016,867	0.05%
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.76	09/27/2066	2,000,000	$ 2,007,593	0.05%
AMERICREDIT AUTOMOBILE RECEIV SERIES	2.71	08/18/2022	2,000,000	$ 2,006,296	0.05%
ENTERPRISE FLEET FINANCING LLC SERIES	1.59	02/22/2021	1,933,944	$ 1,933,357	0.05%
GREAT AMERICA LEASING RECEIVA SERIES 2	1.73	06/20/2019	1,905,000	$ 1,904,411	0.05%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	2.99	08/25/2036	1,837,636	$ 1,901,033	0.05%
SBA TOWER TRUST SERIES 2014-1A CLASS C	2.90	10/15/2044	1,855,000	$ 1,866,485	0.05%
WORLD OMNI AUTO RECEIVABLES TR SERIE	1.14	01/15/2020	1,780,451	$ 1,778,361	0.05%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.46	06/15/2020	1,766,401	$ 1,773,246	0.05%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.89	01/10/2022	1,740,000	$ 1,761,705	0.05%
BARCLAYS DRYROCK ISSUANCE TRUS SERIE	1.48	09/15/2020	1,750,000	$ 1,750,172	0.05%
CNH EQUIPMENT TRUST SERIES 2014-C CLAS	1.65	09/15/2021	1,650,000	$ 1,650,469	0.04%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.93	10/08/2019	1,489,102	$ 1,490,173	0.04%
HYUNDAI AUTO LEASE SECURITIZAT SERIES	1.78	07/16/2018	1,488,418	$ 1,488,797	0.04%
CARMAX AUTO OWNER TRUST SERIES 2017-3	1.35	08/15/2018	1,470,167	$ 1,469,942	0.04%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.97	05/20/2020	1,400,000	$ 1,390,799	0.04%
WORLD FINANCIAL NETWORK CREDIT SERIE	1.61	12/15/2021	1,375,000	$ 1,375,445	0.04%
NOMURA HOME EQUITY LOAN INC SERIES 20	1.40	03/25/2036	1,227,353	$ 1,225,047	0.03%
CAPITAL AUTO RECIEVABLES ASS SERIES 16-	1.66	04/22/2019	1,163,428	$ 1,164,039	0.03%
SOCIAL PROFESSIONAL LOAN PROG SERIES	1.83	05/25/2040	1,124,950	$ 1,125,272	0.03%
CAPITAL ONE MULTI-ASSET TRUST SERIES 20	1.86	02/15/2024	1,000,000	$ 1,013,471	0.03%
CARMAX AUTO OWNER TRUST SERIES 2014-4	2.44	11/16/2020	1,000,000	$ 1,005,024	0.03%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.11	01/08/2021	1,000,000	$ 1,001,985	0.03%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.38	05/20/2020	1,000,000	$ 994,862	0.03%
COUNTRYWIDE ASSET-BACKED CERT SERIE	2.73	03/25/2033	873,868	$ 872,814	0.02%
NAVIENT STUDENT LOAN TRUST 201 SERIES	1.53	09/26/2022	835,556	$ 835,963	0.02%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	1.68	03/25/2031	814,425	$ 814,358	0.02%
MASTR ASSET BACKED SEC SERIES 2003-WM	3.71	08/25/2033	751,372	$ 748,137	0.02%
ONEMAIN DIRECT AUTO RECEIVABLE SERIES	2.04	01/15/2021	729,950	$ 730,349	0.02%
GM FINANCIAL AUTOMOBLIE LEASIN SERIES	2.01	11/20/2020	615,000	$ 614,875	0.02%
FIRST NLC TRUST SERIES 2005-1 CLASS M1	1.73	05/25/2035	684,884	$ 604,326	0.02%
AMERIQUEST MORTGAGE SECURITIES SERIE	2.51	08/25/2033	590,567	$ 587,742	0.02%
FORD CREDIT AUTO LEASE TRUST SERIES 16	1.77	11/15/2018	552,824	$ 552,940	0.01%
SAXON ASSET SECURITIES TRUST SERIES 20	2.93	03/25/2035	853,339	$ 537,294	0.01%
NISSAN AUTO RECEIVABLES OWNER SERIES	1.05	10/15/2019	530,929	$ 530,118	0.01%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
WAMU ASSET-BACKED SERIES 2006-HE1 CLA	1.41	04/25/2036	518,477	$ 518,059	0.01%
CARMAX AUTO OWNER TRUST SERIES 2014-4	1.25	11/15/2019	508,288	$ 507,932	0.01%
CAPITAL ONE MULTI-ASSET TRUST SERIES 20	1.74	09/16/2024	500,000	$ 503,927	0.01%
CAPITAL AUTO RECEIVABLES ASSET SERIES	1.83	01/20/2019	503,061	$ 503,222	0.01%
SPECIALTY UNDERWRITING & RESID SERIES	2.00	02/25/2035	422,045	$ 413,344	0.01%
WORLD FINANCIAL NETWORK CREDIT SERIE	1.44	06/15/2022	410,000	$ 409,189	0.01%
OPTION ONE MORTGAGE LOAN TRUST SERIE	2.88	01/25/2034	408,349	$ 396,802	0.01%
DRIVE AUTO RECEIVABLES TRUST SERIES 16	3.17	05/15/2020	372,716	$ 373,499	0.01%
SATANDER DRIVE AUTO RECEIVABLE SERIES	1.34	11/15/2019	282,269	$ 282,178	0.01%
HYUNDAI AUTO RECEIVABLES TRUST SERIES	1.48	02/18/2020	275,000	$ 274,881	0.01%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.98	06/10/2019	228,244	$ 228,285	0.01%
NEW CENTURY HOME EQUITY LOAN T SERIE	1.81	03/25/2035	170,225	$ 170,302	0.00%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.36	04/15/2020	163,422	$ 163,675	0.00%
CDC MORTGAGE CAPITAL TRUST SERIES 200	2.32	03/25/2034	163,809	$ 159,585	0.00%
LONG BEACH MORTGAGE LOAN TRUST SERI	2.28	02/25/2034	160,476	$ 158,691	0.00%
FNMA SERIES 2003-T2 CLASS A1	1.52	03/25/2033	152,118	$ 149,004	0.00%
HERTZ FLEET LEASE FUNDING LP SERIES 20	1.64	04/10/2028	144,527	$ 144,521	0.00%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.52	06/10/2019	74,834	$ 74,834	0.00%
MASTR ASSET BACKED SEC SERIES 2003-WM	4.23	08/25/2033	76,584	$ 72,736	0.00%
ENTERPRISE FLEET FINANCING LLC SERIES	1.38	09/20/2019	53,789	$ 53,786	0.00%
CHASE FUNDING MORTGAGE LOAN AS SERIE	1.72	05/25/2032	45,961	$ 43,043	0.00%
TOTAL Asset Backed				**$ 231,833,702**	
Bonds & Notes					**62.37 %**
US TREASURY N/B	1.75	04/30/2022	97,275,000	$ 96,670,831	2.55%
US TREASURY N/B	3.00	11/15/2044	42,435,000	$ 43,716,338	1.16%
US TREASURY N/B	4.50	02/15/2036	32,675,000	$ 42,029,495	1.11%
US TREASURY N/B	2.13	08/31/2020	31,925,000	$ 32,382,675	0.86%
US TREASURY N/B	1.25	10/31/2021	19,200,000	$ 18,771,000	0.50%
INTESA SANPAOLO SPA SERIES 144A	5.71	01/15/2026	16,951,000	$ 17,864,119	0.47%
US TREASURY N/B	3.88	08/15/2040	13,445,000	$ 15,986,945	0.42%
US TREASURY N/B	3.00	11/15/2045	14,900,000	$ 15,326,629	0.41%
BANK OF NEW YORK MELLON SERIES E	4.95		12,035,000	$ 12,493,834	0.33%
BANK OF AMERICA CORP SERIES GMTN	3.59	07/21/2028	12,355,000	$ 12,474,944	0.33%
SKANDINAVISKA ENSKILDA SERIES EMTN	5.75		10,500,000	$ 10,841,250	0.29%
US TREASURY N/B	1.50	01/31/2022	10,553,600	$ 10,395,708	0.27%
US TREASURY N/B	1.50	08/15/2026	10,550,000	$ 9,878,674	0.26%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
ANHEUSER-BUSCH INBEV FIN	2.65	02/01/2021	9,375,000	$ 9,527,256	0.25%
BECTON DICKINSON & CO	3.70	06/06/2027	9,130,000	$ 9,231,245	0.24%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.35	07/15/2046	7,090,000	$ 9,105,917	0.24%
US TREASURY N/B	1.25	07/31/2023	9,505,000	$ 9,091,384	0.24%
AT&T INC	4.90	08/14/2037	8,695,000	$ 8,787,566	0.23%
AT&T INC	5.45	03/01/2047	8,195,000	$ 8,668,758	0.23%
PETROBRAS GLOBAL FINANCE	7.38	01/17/2027	7,595,000	$ 8,362,095	0.22%
BRIGHTHOUSE FINANCIAL INC SERIES 144A	3.70	06/22/2027	8,355,000	$ 8,203,569	0.22%
US TREASURY N/B	2.13	11/30/2023	8,020,000	$ 8,044,749	0.21%
US TREASURY N/B	2.88	08/15/2045	7,980,000	$ 8,014,289	0.21%
VERIZON COMMUNICATIONS INC SERIES WI	2.95	03/15/2022	7,845,000	$ 7,977,927	0.21%
SANTANDER UK PLC SERIES 144A	5.00	11/07/2023	7,375,000	$ 7,972,604	0.21%
COMCAST CORP	3.38	02/15/2025	7,740,000	$ 7,961,147	0.21%
BANK OF AMERICA CORP SERIES MTN	4.25	10/22/2026	7,549,000	$ 7,897,644	0.21%
US TREASURY N/B	1.63	10/31/2023	8,025,000	$ 7,824,062	0.21%
BAT CAPITAL CORP SERIES 144A	3.22	08/15/2024	7,700,000	$ 7,718,972	0.20%
BPCE SA SERIES 144A	5.70	10/22/2023	6,755,000	$ 7,523,131	0.20%
DISCOVER BANK SERIES BKTN	3.10	06/04/2020	7,280,000	$ 7,450,058	0.20%
WESTPAC BANKING CORP	5.00		7,300,000	$ 7,292,109	0.19%
RECKITT BENCKISER TSY SERIES 144A	2.75	06/26/2024	7,290,000	$ 7,237,358	0.19%
GOLDMAN SACHS GROUP INC SERIES M	5.38		6,965,000	$ 7,216,437	0.19%
BANK OF NEW YORK MELLON SERIES F	4.63		7,005,000	$ 7,146,501	0.19%
ROYAL BANK OF SCOTLND GRP PLC	3.88	09/12/2023	6,935,000	$ 7,096,469	0.19%
ARGENTINA REPUBLIC OF SERIES WI	5.63	01/26/2022	6,755,000	$ 7,092,750	0.19%
MORGAN STANLEY SERIES MTN	2.38	07/23/2019	6,860,000	$ 6,903,686	0.18%
UBS GROUP FUNDING SERIES 144A	2.65	02/01/2022	6,900,000	$ 6,872,866	0.18%
CITIGROUP INC	3.67	07/24/2028	6,495,000	$ 6,558,610	0.17%
CVS CAREMARK CORP SERIES WI	4.75	12/01/2022	5,963,000	$ 6,521,741	0.17%
ANHEUSER-BUSCH INBEV FIN	3.65	02/01/2026	6,180,000	$ 6,393,287	0.17%
SHIRE ACQ INV IRELAND DA	2.40	09/23/2021	6,370,000	$ 6,347,729	0.17%
ROCK-TENN CO	3.50	03/01/2020	6,150,000	$ 6,301,254	0.17%
KRAFT HEINZ FOODS CO	2.80	07/02/2020	6,115,000	$ 6,225,474	0.16%
VERIZON COMMUNICATIONS INC	5.25	03/16/2037	5,655,000	$ 6,201,477	0.16%
VERIZON COMMUNICATIONS INC SERIES WI	5.01	08/21/2054	6,129,000	$ 6,146,897	0.16%
QUALCOMM INC	4.30	05/20/2047	5,995,000	$ 6,127,241	0.16%
MORGAN STANLEY	3.59	07/22/2028	6,055,000	$ 6,077,560	0.16%
ABBOTT LABORATORIES	4.90	11/30/2046	5,430,000	$ 6,064,940	0.16%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
INDONESIA REPUBLIC OF SERIES 144A	5.38	10/17/2023	5,375,000	$ 6,052,035	0.16%
US TREASURY N/B	4.38	05/15/2040	4,625,000	$ 5,895,972	0.16%
ALLY FINANCIAL	5.75	11/20/2025	5,415,000	$ 5,870,943	0.16%
LLOYDS BANK PLC	4.65	03/24/2026	5,530,000	$ 5,846,872	0.15%
TALISMAN ENERGY INC	7.75	06/01/2019	5,360,000	$ 5,797,063	0.15%
BECTON DICKINSON & CO	4.67	06/06/2047	5,525,000	$ 5,796,299	0.15%
ING US INC	5.65	05/15/2053	5,430,000	$ 5,766,660	0.15%
ONCOR ELECTRIC DELIVERY	2.15	06/01/2019	5,760,000	$ 5,762,444	0.15%
JPMORGAN CHASE & CO	3.22	03/01/2025	5,600,000	$ 5,690,008	0.15%
PPL WEM HOLDINGS PLC SERIES 144A	5.38	05/01/2021	5,236,000	$ 5,662,805	0.15%
MORGAN STANLEY	4.10	05/22/2023	5,385,000	$ 5,630,712	0.15%
UBS GROUP AG	6.88		5,110,000	$ 5,610,688	0.15%
BANK OF AMERICA CORP SERIES AA	6.10		5,070,000	$ 5,589,675	0.15%
US TREASURY N/B	2.00	10/31/2021	5,545,000	$ 5,584,855	0.15%
ANHEUSER-BUSCH INBEV FIN	4.90	02/01/2046	4,865,000	$ 5,495,347	0.15%
PACKAGING CORP OF AMERICA	4.50	11/01/2023	5,060,000	$ 5,479,916	0.14%
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2023	5,240,000	$ 5,456,150	0.14%
CC HOLDING GS V LLC	3.85	04/15/2023	5,190,000	$ 5,431,481	0.14%
SYNCHRONY FINANCIAL	2.60	01/15/2019	5,355,000	$ 5,389,298	0.14%
LLOYDS BANKING GROUP PLC	4.58	12/10/2025	5,120,000	$ 5,379,909	0.14%
APPLE INC	4.65	02/23/2046	4,745,000	$ 5,376,058	0.14%
CREDIT SUISSE GROUP AG	7.13		4,970,000	$ 5,361,388	0.14%
MICROSOFT CORP	3.70	08/08/2046	5,285,000	$ 5,329,609	0.14%
SOUTHERN CO SERIES B	5.50	03/15/2057	4,990,000	$ 5,277,789	0.14%
BAT CAPITAL CORP SERIES 144A	4.54	08/15/2047	5,090,000	$ 5,237,286	0.14%
COLUMBIA PIPELINE GROUP SERIES WI	3.30	06/01/2020	5,075,000	$ 5,194,524	0.14%
CITIGROUP INC	3.50	05/15/2023	5,095,000	$ 5,190,493	0.14%
TIME WARNER INC	3.60	07/15/2025	5,145,000	$ 5,163,376	0.14%
AT&T INC	3.80	03/15/2022	4,830,000	$ 5,031,259	0.13%
REYNOLDS AMERICAN INC SERIES WI	6.88	05/01/2020	4,485,000	$ 4,997,364	0.13%
BPCE SA SERIES 144A	4.88	04/01/2026	4,700,000	$ 4,991,152	0.13%
HUMANA INC	3.95	03/15/2027	4,770,000	$ 4,983,566	0.13%
MORGAN STANLEY	5.00	11/24/2025	4,525,000	$ 4,959,286	0.13%
BANK OF AMERICA CORP SERIES MTN	4.20	08/26/2024	4,715,000	$ 4,958,918	0.13%
US TREASURY N/B	2.00	02/15/2025	5,000,000	$ 4,931,641	0.13%
CONCHO RESOURCES INC	4.38	01/15/2025	4,650,000	$ 4,894,125	0.13%
UNITEDHEALTH GROUP INC	4.63	07/15/2035	4,235,000	$ 4,853,646	0.13%

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TURKEY REPUBLIC OF	5.75	03/22/2024	4,550,000	$ 4,833,574	0.13%
HEALTH CARE REIT INC	4.00	06/01/2025	4,610,000	$ 4,806,026	0.13%
US TREASURY N/B	2.75	08/15/2042	4,855,000	$ 4,796,209	0.13%
ACTAVIS FUNDING SCS	3.45	03/15/2022	4,610,000	$ 4,780,171	0.13%
APPLE INC	3.00	02/09/2024	4,635,000	$ 4,749,713	0.13%
XILINX INC	2.95	06/01/2024	4,715,000	$ 4,722,252	0.12%
ENLINK MIDSTREAM PARTNER	4.40	04/01/2024	4,570,000	$ 4,722,017	0.12%
AMER AIRLINES SERIES 2015-1 CLASS A	3.38	05/01/2027	4,673,292	$ 4,708,342	0.12%
WELLS FARGO & CO	3.07	01/24/2023	4,625,000	$ 4,704,234	0.12%
PHILIP MORRIS INTERNATIONAL	1.88	02/25/2021	4,675,000	$ 4,625,351	0.12%
VIMPELCOM HOLDINGS SERIES 144A	3.95	06/16/2021	4,600,000	$ 4,625,300	0.12%
CREDIT SUISSE GROUP AG SERIES 144A	3.00	12/14/2023	4,610,000	$ 4,596,317	0.12%
MACDONALD DETTWILER TERM LOAN	0.00	07/06/2024	4,570,000	$ 4,573,428	0.12%
UBS GROUP FUNDING SWITZE SERIES 144A	2.27	08/15/2023	4,545,000	$ 4,543,673	0.12%
SHIRE ACQ INV IRELAND DA	2.88	09/23/2023	4,515,000	$ 4,486,905	0.12%
SABINE PASS LIQUEFATION SERIES WI	5.75	05/15/2024	4,015,000	$ 4,466,582	0.12%
MORGAN STANLEY SERIES GMTN	2.52	05/08/2024	4,400,000	$ 4,455,092	0.12%
ROYAL BANK OF SCOTLND GRP PLC	7.50		4,250,000	$ 4,450,813	0.12%
US TREASURY N/B	3.13	02/15/2042	4,191,000	$ 4,431,983	0.12%
WELLS FARGO & COMPANY SERIES MTN	4.40	06/14/2046	4,235,000	$ 4,397,239	0.12%
RECKITT BENCKISER TSY SERIES 144A	1.89	06/24/2022	4,325,000	$ 4,338,338	0.11%
BNP PARIBAS SERIES 144A	6.75		4,040,000	$ 4,317,750	0.11%
ZIMMER BIOMET HOLDINGS INC	2.00	04/01/2018	4,265,000	$ 4,269,381	0.11%
DTE ENERGY CO	6.38	04/15/2033	3,345,000	$ 4,254,164	0.11%
PETROLEOS MEXICANOS SERIES 144A	6.50	03/13/2027	3,805,000	$ 4,216,815	0.11%
US TREASURY N/B	1.38	04/30/2020	4,225,000	$ 4,203,875	0.11%
FIRST REPUBLIC BANK	4.38	08/01/2046	4,170,000	$ 4,144,312	0.11%
WM WRIGLEY JR CO SERIES 144A	3.38	10/21/2020	4,000,000	$ 4,124,697	0.11%
GENERAL DYNAMICS CORP	2.38	11/15/2024	4,160,000	$ 4,089,487	0.11%
TELEFONICA EMISIONES SAU	5.21	03/08/2047	3,685,000	$ 4,055,471	0.11%
COMCAST CORP	3.15	03/01/2026	4,045,000	$ 4,042,751	0.11%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	7.13	06/15/2024	3,655,000	$ 4,038,137	0.11%
AMAZON.COM INC SERIES 144A	2.80	08/22/2024	3,995,000	$ 4,010,340	0.11%
PRUDENTIAL FINANCIAL INC	5.63	06/15/2043	3,655,000	$ 3,983,950	0.11%
DISCOVERY COMMUNICATIONS	5.20	09/20/2047	3,925,000	$ 3,982,918	0.11%
US TREASURY N/B	1.38	03/31/2020	4,000,000	$ 3,981,406	0.11%
MPLX LP SERIES WI	4.50	07/15/2023	3,722,000	$ 3,959,826	0.10%

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HSBC HOLDINGS PLC	6.00		3,760,000	$ 3,932,584	0.10%
EL PASO PIPELINE PART OP	4.70	11/01/2042	4,065,000	$ 3,906,084	0.10%
JPMORGAN CHASE & CO SERIES V	5.00		3,790,000	$ 3,854,430	0.10%
COOPERATIEVE CENTRALE RAIFFEIS	5.25	08/04/2045	3,235,000	$ 3,848,275	0.10%
FORTIS INC SERIES 144A	3.06	10/04/2026	3,970,000	$ 3,831,433	0.10%
CIT GROUP INC	3.88	02/19/2019	3,735,000	$ 3,805,031	0.10%
MARKEL CORP	5.00	04/05/2046	3,520,000	$ 3,803,666	0.10%
HCA INC	5.25	04/15/2025	3,510,000	$ 3,795,188	0.10%
TIAA ASSET MGMT FIN LLC SERIES 144A	2.95	11/01/2019	3,720,000	$ 3,781,890	0.10%
GOLDMAN SACHS GROUP INC	6.75	10/01/2037	2,845,000	$ 3,753,384	0.10%
CHARTER COMM OPT LLC CAP SERIES 144A	4.20	03/15/2028	3,685,000	$ 3,728,870	0.10%
AT&T INC	3.90	08/14/2027	3,700,000	$ 3,707,203	0.10%
PIONEER NATURAL RESOURCES CO	3.45	01/15/2021	3,605,000	$ 3,686,019	0.10%
HOSPITALITY PROPERTIES T	4.50	06/15/2023	3,445,000	$ 3,652,568	0.10%
CITIGROUP INC	2.26	07/24/2023	3,635,000	$ 3,643,906	0.10%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.45	06/15/2023	3,325,000	$ 3,638,878	0.10%
SINOPEC GRP OVERSEAS DEV SERIES 144A	2.50	09/13/2022	3,675,000	$ 3,628,548	0.10%
PETROBRAS GLOBAL FINANCE	6.13	01/17/2022	3,360,000	$ 3,612,000	0.10%
RUSSIAN FEDERATION SERIES REGS	4.75	05/27/2026	3,400,000	$ 3,604,000	0.10%
CHUBB CORP	3.63	03/29/2067	3,610,000	$ 3,590,145	0.09%
US TREASURY N/B	4.75	02/15/2037	2,700,000	$ 3,585,516	0.09%
NXP BV/NXP FUNDING LLC SERIES 144A	3.88	09/01/2022	3,400,000	$ 3,544,500	0.09%
JP MORGAN CHASE & CO	4.13	12/15/2026	3,395,000	$ 3,539,904	0.09%
SOUTHERN CAL EDISON SERIES C	3.60	02/01/2045	3,568,000	$ 3,534,580	0.09%
ALTRIA GROUP INC	5.38	01/31/2044	2,915,000	$ 3,512,494	0.09%
21ST CENTURY FOX AMERICA	6.40	12/15/2035	2,760,000	$ 3,503,568	0.09%
US TREASURY N/B	3.00	05/15/2045	3,390,000	$ 3,490,641	0.09%
ANHEUSER-BUSCH INBEV FIN	4.70	02/01/2036	3,100,000	$ 3,417,852	0.09%
SHERWIN-WILLIAMS CO	3.45	06/01/2027	3,375,000	$ 3,398,468	0.09%
GOLDMAN SACHS GROUP INC	2.31	07/24/2023	3,375,000	$ 3,386,543	0.09%
BAT CAPITAL CORP SERIES 144A	4.39	08/15/2037	3,300,000	$ 3,386,493	0.09%
DOMINION ENERGY GAS HOLDINGS	2.80	11/15/2020	3,315,000	$ 3,369,562	0.09%
GOLDMAN SACHS GROUP INC	5.15	05/22/2045	2,925,000	$ 3,348,474	0.09%
SOUTHWESTERN PUBLIC SERV	3.70	08/15/2047	3,340,000	$ 3,322,528	0.09%
FORD MOTOR CREDIT CO LLC	2.24	01/09/2018	3,300,000	$ 3,306,091	0.09%
US TREASURY N/B	3.75	11/15/2043	2,818,000	$ 3,303,224	0.09%
DTE ELECTRIC CO	3.75	08/15/2047	3,245,000	$ 3,278,987	0.09%

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ROYAL BANK OF SCOTLND GRP PLC	2.77	05/15/2023	3,245,000	$ 3,269,759	0.09%
JPMORGAN CHASE & CO	3.88	07/24/2038	3,240,000	$ 3,266,337	0.09%
PUGET ENERGY INC	6.00	09/01/2021	2,910,000	$ 3,258,905	0.09%
SIEMENS FINANCIERINGSMAT SERIES 144A	2.70	03/16/2022	3,200,000	$ 3,241,974	0.09%
NATL RURAL UTILITY CFC	2.40	04/25/2022	3,215,000	$ 3,234,782	0.09%
MEDTRONIC INC SERIES WI	4.38	03/15/2035	2,924,000	$ 3,218,723	0.09%
JP MORGAN CHASE & CO	4.25	10/01/2027	3,045,000	$ 3,211,187	0.08%
AT&T INC	4.75	05/15/2046	3,335,000	$ 3,207,241	0.08%
LIBERTY MUTUAL GROUP SERIES 144A	4.23	03/15/2037	3,245,000	$ 3,171,988	0.08%
UNICREDIT SPA SERIES 144A	5.86	06/19/2032	3,020,000	$ 3,164,800	0.08%
FIRST DATA CORPORATION SERIES 144A	5.00	01/15/2024	3,025,000	$ 3,140,858	0.08%
UNITED TECHNOLOGIES CORP	2.80	05/04/2024	3,130,000	$ 3,132,800	0.08%
HSBC HOLDINGS PLC	3.60	05/23/2023	3,010,000	$ 3,132,352	0.08%
ENCANA CORP	5.15	11/15/2041	3,070,000	$ 3,122,853	0.08%
ACTAVIS FUNDING SCS SERIES WI	3.85	06/15/2024	2,990,000	$ 3,119,209	0.08%
ALIBABA GROUP HOLDING LTD SERIES WI	3.13	11/28/2021	3,050,000	$ 3,117,786	0.08%
GOLDMAN SACHS GROUP INC	3.00	04/26/2022	3,075,000	$ 3,110,543	0.08%
CHARTER COMM OPT LLC CAP SERIES WI	6.48	10/23/2045	2,645,000	$ 3,104,377	0.08%
ARCELORMITTAL SA	7.50	10/15/2039	2,585,000	$ 3,102,000	0.08%
HCA INC	5.00	03/15/2024	2,890,000	$ 3,077,850	0.08%
BANCO SANTANDER SA	6.38		3,000,000	$ 3,056,484	0.08%
ABBVIE INC	4.45	05/14/2046	2,900,000	$ 3,052,495	0.08%
APPLE INC	3.20	05/11/2027	2,990,000	$ 3,044,160	0.08%
REYNOLDS AMERICAN INC	5.70	08/15/2035	2,580,000	$ 3,025,585	0.08%
UBS GROUP FUNDING SWITZE SERIES 144A	4.25	03/23/2028	2,870,000	$ 3,010,648	0.08%
NATIONWIDE BLDG SOCIETY SERIES 144A	4.00	09/14/2026	3,020,000	$ 3,004,915	0.08%
KINDER MORGAN INC SERIES 144A	5.63	11/15/2023	2,695,000	$ 3,001,780	0.08%
IMPERIAL TOBACCO FINANCE SERIES 144A	4.25	07/21/2025	2,805,000	$ 2,958,660	0.08%
21ST CENTURY FOX AMERICA	5.40	10/01/2043	2,545,000	$ 2,949,426	0.08%
STATE GRID OVERSEAS INV SERIES REGS	3.50	05/04/2027	2,900,000	$ 2,948,674	0.08%
WYNDHAM WORLDWIDE CORP	2.50	03/01/2018	2,940,000	$ 2,945,509	0.08%
WILLIAMS PARTNERS L.P	3.60	03/15/2022	2,850,000	$ 2,944,604	0.08%
CONTINENTAL RESOURCES SERIES WI	3.80	06/01/2024	3,045,000	$ 2,938,425	0.08%
ACTAVIS FUNDING SCS SERIES WI	4.85	06/15/2044	2,670,000	$ 2,907,390	0.08%
PETROBRAS GLOBAL FINANCE SERIES 144A	5.30	01/27/2025	2,905,000	$ 2,900,643	0.08%
BRAZIL FED REPUBLIC OF	6.00	04/07/2026	2,606,000	$ 2,892,660	0.08%
INTL LEASE FINANCE CORP	6.25	05/15/2019	2,720,000	$ 2,891,049	0.08%

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UNITED MEXICAN STATES SERIES MTN	4.75	03/08/2044	2,800,000	$ 2,885,400	0.08%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	6.02	06/15/2026	2,585,000	$ 2,870,772	0.08%
US TREASURY N/B	3.38	05/15/2044	2,587,000	$ 2,851,460	0.08%
MICROSOFT CORP	2.00	08/08/2023	2,905,000	$ 2,846,130	0.08%
TURKEY REPUBLIC OF	6.00	03/25/2027	2,650,000	$ 2,844,616	0.08%
AMERICAN WATER CAPITAL C	2.95	09/01/2027	2,855,000	$ 2,844,482	0.08%
AMERICAN INTERNATIONAL GROUP I	4.50	07/16/2044	2,705,000	$ 2,823,037	0.07%
UNION PACIFIC CORP	3.75	03/15/2024	2,660,000	$ 2,821,924	0.07%
XLIT LTD	4.45	03/31/2025	2,755,000	$ 2,821,120	0.07%
ARGENTINA REPUBLIC OF SERIES WI	6.25	04/22/2019	2,675,000	$ 2,815,438	0.07%
INTESA SANPAOLO SPA	3.13	07/14/2022	2,805,000	$ 2,811,923	0.07%
NAVIOS MARITIME ACQ CORP SERIES 144A	8.13	11/15/2021	3,370,000	$ 2,788,675	0.07%
ENERGY TRANSFER PARTNERS	4.75	01/15/2026	2,646,000	$ 2,785,374	0.07%
ING GROEP NV	6.00		2,700,000	$ 2,779,920	0.07%
US TREASURY STRIPS	0.00	05/15/2035	4,500,000	$ 2,773,270	0.07%
MONSANTO CO	3.95	04/15/2045	2,907,000	$ 2,746,254	0.07%
BOSTON GAS CO SERIES 144A	3.15	08/01/2027	2,740,000	$ 2,741,830	0.07%
CARAUSTAR TERM LOAN	0.00	03/09/2022	2,741,225	$ 2,740,375	0.07%
ASURION TERM LOAN	0.00	07/14/2025	2,680,000	$ 2,738,638	0.07%
VRX ESCROW CORP SERIES 144A	5.38	03/15/2020	2,740,000	$ 2,736,575	0.07%
XEROX CORP SERIES 144A	4.07	03/17/2022	2,675,000	$ 2,735,892	0.07%
PETROLEOS MEXICANOS SERIES 144A	6.50	03/13/2027	2,465,000	$ 2,731,787	0.07%
REYNOLDS GROUP HOLDINGS SERIES 144A	5.13	07/15/2023	2,600,000	$ 2,713,360	0.07%
AT&T INC	5.25	03/01/2037	2,555,000	$ 2,688,824	0.07%
MICROSOFT CORP	2.40	08/08/2026	2,775,000	$ 2,682,204	0.07%
KRAFT HEINZ FOODS CO SERIES WI	4.38	06/01/2046	2,710,000	$ 2,675,944	0.07%
MORGAN STANLEY	5.55		2,565,000	$ 2,672,409	0.07%
BROOKFIELD FINANCE INC	4.70	09/20/2047	2,645,000	$ 2,664,042	0.07%
REPUBLIC SERVICES INC	3.80	05/15/2018	2,630,000	$ 2,663,043	0.07%
JOHNSON CONTROLS INTL PL	5.13	09/14/2045	2,320,000	$ 2,645,771	0.07%
CHENIERE CORP CHRISTI HD SERIES 144A	5.13	06/30/2027	2,565,000	$ 2,641,950	0.07%
IMPERIAL TOBACCO FINANCE SERIES 144A	3.75	07/21/2022	2,540,000	$ 2,641,002	0.07%
ARCH CAPITAL FINANCE LLC	4.01	12/15/2026	2,535,000	$ 2,628,849	0.07%
KENTUCKY UTILITIES	3.30	10/01/2025	2,565,000	$ 2,607,695	0.07%
ABBOTT LABORATORIES	2.90	11/30/2021	2,555,000	$ 2,601,843	0.07%
MARATHON OIL CORP	6.60	10/01/2037	2,260,000	$ 2,599,955	0.07%
BROOKFIELD FINANCE LLC	4.00	04/01/2024	2,510,000	$ 2,599,774	0.07%

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CONSTELLATION BRANDS INC	3.50	05/09/2027	2,560,000	$ 2,594,242	0.07%
SOLVAY FINANCE AMERICA LLC SERIES 144A	3.40	12/03/2020	2,510,000	$ 2,590,308	0.07%
HALLIBURTON CO	4.75	08/01/2043	2,450,000	$ 2,586,393	0.07%
VIMPELCOM HOLDINGS SERIES 144A	4.95	06/16/2024	2,500,000	$ 2,558,200	0.07%
PLAINS ALL AMER PIPELINE	4.50	12/15/2026	2,520,000	$ 2,557,574	0.07%
ARCOR SAIC SERIES 144A	6.00	07/06/2023	2,385,000	$ 2,551,950	0.07%
BANCO GENERAL SA SERIES 144A	4.13	08/07/2027	2,550,000	$ 2,551,403	0.07%
GE CAPITAL INTL FUNDING SERIES WI	4.42	11/15/2035	2,346,000	$ 2,551,035	0.07%
SHIRE ACQ INV IRELAND DA	3.20	09/23/2026	2,585,000	$ 2,548,338	0.07%
QUALCOMM INC	2.07	01/30/2023	2,535,000	$ 2,547,724	0.07%
KLA-TENCOR CORP	4.13	11/01/2021	2,405,000	$ 2,541,532	0.07%
PROVINCIA DE BUENOS AIRE	7.88	06/15/2027	2,345,000	$ 2,541,511	0.07%
VEDANTA RESOURCES PLC SERIES 144A	6.13	08/09/2024	2,500,000	$ 2,536,990	0.07%
ANADARKO PETROLEUM CORP	6.60	03/15/2046	2,035,000	$ 2,519,459	0.07%
AMAZON.COM INC SERIES 144A	4.05	08/22/2047	2,465,000	$ 2,512,134	0.07%
BAIDU INC	2.88	07/06/2022	2,500,000	$ 2,509,185	0.07%
JPMORGAN CHASE & CO	2.21	04/25/2023	2,480,000	$ 2,497,583	0.07%
CREDIT SUISSE GROUP AG SERIES 144A	2.52	12/14/2023	2,475,000	$ 2,491,288	0.07%
DISH DBS CORP	7.88	09/01/2019	2,275,000	$ 2,485,438	0.07%
JP MORGAN CHASE & CO	5.63	08/16/2043	2,040,000	$ 2,483,273	0.07%
BANK OF AMERICA CORP SERIES GMTN	1.97	07/21/2021	2,475,000	$ 2,480,831	0.07%
WM WRIGLEY JR CO SERIES 144A	2.40	10/21/2018	2,465,000	$ 2,480,579	0.07%
VIACOM INC	4.85	12/15/2034	2,630,000	$ 2,478,410	0.07%
HUNGARY REPUBLIC OF	5.38	02/21/2023	2,190,000	$ 2,469,926	0.07%
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2026	2,400,000	$ 2,469,528	0.07%
INTERNATIONAL PAPER CO	4.35	08/15/2048	2,450,000	$ 2,464,080	0.07%
DISCOVERY COMMUNICATIONS	5.00	09/20/2037	2,410,000	$ 2,447,141	0.06%
DOMTAR CORP	6.25	09/01/2042	2,320,000	$ 2,441,068	0.06%
CIGNA CORP	4.38	12/15/2020	2,305,000	$ 2,439,029	0.06%
PACIFICORP	2.95	06/01/2023	2,375,000	$ 2,436,438	0.06%
GOLDMAN SACHS GROUP INC	3.69	06/05/2028	2,415,000	$ 2,433,795	0.06%
SYNCHRONY BANK	3.00	06/15/2022	2,420,000	$ 2,414,016	0.06%
SIEMENS FINANCIERINGSMAT SERIES 144A	3.40	03/16/2027	2,345,000	$ 2,412,787	0.06%
ENBRIDGE INC SERIES 16-A HYB	6.00	01/15/2077	2,270,000	$ 2,406,200	0.06%
MCCORMICK & CO INC	3.40	08/15/2027	2,390,000	$ 2,399,759	0.06%
CROATIA SERIES REGS	6.00	01/26/2024	2,100,000	$ 2,398,179	0.06%
SAUDI INTERNATIONAL BOND SERIES 144A	2.88	03/04/2023	2,400,000	$ 2,394,000	0.06%

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CENCOSUD SA SERIES 144A	4.38	07/17/2027	2,375,000	$ 2,385,688	0.06%
WELLS FARGO & CO	2.65	10/31/2023	2,325,000	$ 2,378,403	0.06%
ALTRIA GROUP INC	4.50	05/02/2043	2,210,000	$ 2,367,381	0.06%
FORTIS INC SERIES 144A	2.10	10/04/2021	2,410,000	$ 2,366,241	0.06%
BP CAPITAL MARKETS PLC	3.72	11/28/2028	2,290,000	$ 2,359,634	0.06%
DAIMLER FINANCE NA LLC SERIES 144A	2.85	01/06/2022	2,335,000	$ 2,359,316	0.06%
CENTENE CORP	4.75	05/15/2022	2,260,000	$ 2,358,875	0.06%
MCCORMICK & CO INC	3.15	08/15/2024	2,325,000	$ 2,345,627	0.06%
UNITED AIRLINES SERIES 2014-1 CLASS A PT	4.00	10/11/2027	2,214,907	$ 2,342,796	0.06%
HCA INC	5.50	06/15/2047	2,250,000	$ 2,331,563	0.06%
TRIUMPH GROUP INC SERIES 144A	7.75	08/15/2025	2,215,000	$ 2,331,288	0.06%
AT&T INC	2.45	06/30/2020	2,313,000	$ 2,329,487	0.06%
ESSEX PORTFOLIO	3.38	04/15/2026	2,340,000	$ 2,325,846	0.06%
TIME WARNER INC	3.88	01/15/2026	2,290,000	$ 2,318,019	0.06%
MEDTRONIC INC SERIES WI	4.63	03/15/2045	2,035,000	$ 2,314,697	0.06%
UNIVERSAL HOSPITAL SERVI	7.63	08/15/2020	2,285,000	$ 2,313,563	0.06%
HSBC HOLDINGS PLC	4.38	11/23/2026	2,215,000	$ 2,309,076	0.06%
ELECTRICITE DE FRANCE SERIES 144A	5.63		2,205,000	$ 2,304,225	0.06%
ENTERPRISE PRODUCTS OPER	4.85	03/15/2044	2,135,000	$ 2,292,306	0.06%
NEXTERA ENERGY	3.55	05/01/2027	2,230,000	$ 2,292,065	0.06%
WIND ACQUISITION SERIES 144A	7.38	04/23/2021	2,195,000	$ 2,282,800	0.06%
US TREASURY STRIPS	0.00	11/15/2044	5,000,000	$ 2,269,451	0.06%
NBC UNIVERSAL MEDIA LLC	4.45	01/15/2043	2,130,000	$ 2,265,920	0.06%
SOUTHERN CO GAS CAPITAL	4.40	05/30/2047	2,190,000	$ 2,262,986	0.06%
ORACLE CORP	4.38	05/15/2055	2,105,000	$ 2,255,069	0.06%
ENEL FINANCE INTL NV SERIES 144A	2.88	05/25/2022	2,240,000	$ 2,254,511	0.06%
ACTIVISION BLIZZARD INC SERIES 144A	6.13	09/15/2023	2,099,000	$ 2,251,178	0.06%
ZAYO GROUP LLC SERIES WI	6.00	04/01/2023	2,120,000	$ 2,239,250	0.06%
PRESTIGE BRANDS TERM LOAN	0.00	01/20/2024	2,227,082	$ 2,235,835	0.06%
BP CAPITAL MARKETS PLC	3.02	01/16/2027	2,270,000	$ 2,234,212	0.06%
MICROSOFT CORP	2.00	11/03/2020	2,215,000	$ 2,227,653	0.06%
VIRGINIA ELEC & POWER CO	4.45	02/15/2044	2,025,000	$ 2,221,376	0.06%
NATL RURAL UTILITY CFC	4.75	04/30/2043	2,135,000	$ 2,216,486	0.06%
HEALTHCARE TRUST OF AMER	3.50	08/01/2026	2,265,000	$ 2,216,467	0.06%
SVENSKA HANDELSBANKEN AB	5.25		2,160,000	$ 2,211,300	0.06%
VALE OVERSEAS LIMITED	6.25	08/10/2026	1,940,000	$ 2,201,318	0.06%
UNITED AIRLINES SERIES 2014-2 CLASS A	3.75	09/03/2026	2,124,714	$ 2,200,354	0.06%

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COCA-COLA ICECEK URETIM SERIES 144A	4.75	10/01/2018	2,150,000	$ 2,197,494	0.06%
NBC UNIVERSAL ENTERPRISE SERIES 144A	1.99	04/15/2018	2,190,000	$ 2,197,359	0.06%
CITIGROUP INC	4.45	09/29/2027	2,075,000	$ 2,190,238	0.06%
MICROSOFT CORP	3.30	02/06/2027	2,100,000	$ 2,174,346	0.06%
COMCAST CORP	2.75	03/01/2023	2,150,000	$ 2,173,621	0.06%
SPRINT CAPITAL CORP	6.88	11/15/2028	1,930,000	$ 2,161,600	0.06%
HCA INC	4.50	02/15/2027	2,100,000	$ 2,147,250	0.06%
AMERICAN CAMPUS CMNTYS	3.35	10/01/2020	2,085,000	$ 2,134,323	0.06%
INEOS TERM LOAN	0.00	03/31/2022	2,110,931	$ 2,124,567	0.06%
GENERAL MOTORS CO SERIES WI	4.88	10/02/2023	1,960,000	$ 2,119,831	0.06%
CIGNA CORP	3.05	10/15/2027	2,145,000	$ 2,115,517	0.06%
UNIVISION TERM LOAN	0.00	03/15/2024	2,116,955	$ 2,097,119	0.06%
CREDIT SUISSE GROUP AG SERIES 144A	4.28	01/09/2028	2,005,000	$ 2,088,441	0.06%
WILLIAMS PARTNERS L.P	5.10	09/15/2045	1,985,000	$ 2,086,417	0.06%
TEACHERS INSURANCE AND ANNUITY SERIE	4.27	05/15/2047	2,015,000	$ 2,082,506	0.06%
CENTURY COMMUNITIES SERIES 144A	5.88	07/15/2025	2,070,000	$ 2,080,350	0.05%
BECTON DICKINSON & CO SERIES 5FRN	2.35	06/06/2022	2,065,000	$ 2,076,207	0.05%
AMERICAN AXLE & MFG INC SERIES 144A	6.25	04/01/2025	2,035,000	$ 2,075,700	0.05%
MORGAN STANLEY SERIES 30YR	4.38	01/22/2047	1,950,000	$ 2,074,401	0.05%
BRIGHTHOUSE FINANCIAL INC SERIES 144A	4.70	06/22/2047	2,120,000	$ 2,070,949	0.05%
AMERICAN AIRLINES SERIES 2013-2 CLASS A	4.95	01/15/2023	1,929,474	$ 2,067,104	0.05%
INTESA SANPAOLO SPA	3.88	07/14/2027	2,045,000	$ 2,053,257	0.05%
XLIT LTD	5.50	03/31/2045	1,950,000	$ 2,050,716	0.05%
SPRINT CORP SERIES WI	7.13	06/15/2024	1,815,000	$ 2,041,875	0.05%
WELLCARE HEALTH PLANS INC	5.25	04/01/2025	1,940,000	$ 2,041,850	0.05%
DIGICEL GROUP LTD SERIES 144A	8.25	09/30/2020	2,075,000	$ 2,027,026	0.05%
WELLTOWER INC	4.25	04/01/2026	1,915,000	$ 2,024,563	0.05%
TRUST F 1401 SERIES 144A	6.95	01/30/2044	1,825,000	$ 2,014,344	0.05%
JP MORGAN CHASE & CO	4.95	06/01/2045	1,765,000	$ 2,009,673	0.05%
GENZYME CORP	5.00	06/15/2020	1,863,000	$ 2,008,766	0.05%
CONSOLIDATED ENERGY FIN SERIES 144A	6.88	06/15/2025	1,915,000	$ 2,008,356	0.05%
DISH DBS CORP SERIES WI	6.75	06/01/2021	1,825,000	$ 2,007,500	0.05%
COLOMBIA REPUBLIC OF	3.88	04/25/2027	1,975,000	$ 2,006,600	0.05%
PETROLEOS DEL PERU SA SERIES 144A	4.75	06/19/2032	1,950,000	$ 2,005,380	0.05%
EXELON CORP	2.85	06/15/2020	1,966,000	$ 2,005,083	0.05%
STATE OF QATAR SERIES REGS	3.25	06/02/2026	2,025,000	$ 2,002,968	0.05%
CONCHO RESOURCES INC	3.75	10/01/2027	1,985,000	$ 1,993,831	0.05%

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PANAMA REPUBLIC OF	3.88	03/17/2028	1,900,000	$ 1,990,250	0.05%
SIGNODE INDUSTRIAL GROUP SERIES 144A	6.38	05/01/2022	1,915,000	$ 1,986,813	0.05%
MIDAMERICAN ENERGY CO	4.25	05/01/2046	1,850,000	$ 1,981,514	0.05%
TIME WARNER CABLE INC	5.88	11/15/2040	1,805,000	$ 1,980,742	0.05%
CANADIAN NATURAL RESOURCES LTD	3.90	02/01/2025	1,929,000	$ 1,977,319	0.05%
HUMANA INC	4.95	10/01/2044	1,745,000	$ 1,975,911	0.05%
BOARDWALK PIPELINES LP	5.95	06/01/2026	1,765,000	$ 1,974,374	0.05%
UKRAINE GOVERNMENT SERIES 144A	7.38	09/25/2032	2,025,000	$ 1,971,844	0.05%
WESTERN GAS PARTNERS	5.45	04/01/2044	1,860,000	$ 1,969,597	0.05%
CONTINENTAL RESOURCES	4.50	04/15/2023	1,955,000	$ 1,959,888	0.05%
PPL ELECTRIC UTILITIES	3.95	06/01/2047	1,890,000	$ 1,951,564	0.05%
BAIDU INC	3.00	06/30/2020	1,925,000	$ 1,951,303	0.05%
MPH ACQUISITION HOLDINGS SERIES 144A	7.13	06/01/2024	1,810,000	$ 1,945,750	0.05%
IMS HEALTH INC SERIES 144A	5.00	10/15/2026	1,835,000	$ 1,945,100	0.05%
ING BANK NV SERIES 144A	5.80	09/25/2023	1,700,000	$ 1,940,963	0.05%
KIMCO REALTY CORP	3.40	11/01/2022	1,880,000	$ 1,935,831	0.05%
APPLE INC	4.25	02/09/2047	1,795,000	$ 1,930,703	0.05%
UNITED TECHNOLOGIES CORP	4.15	05/15/2045	1,870,000	$ 1,925,407	0.05%
SOUTHERN CO	2.95	07/01/2023	1,915,000	$ 1,924,762	0.05%
LEVEL 3 TERM LOAN	0.00	02/17/2024	1,920,000	$ 1,918,502	0.05%
PHILIPPINES REPUBLIC OF	3.95	01/20/2040	1,850,000	$ 1,915,940	0.05%
CATLIN INSURANCE CO LTD SERIES 144A	4.28		2,030,000	$ 1,913,275	0.05%
IAMGOLD CORP SERIES 144A	7.00	04/15/2025	1,810,000	$ 1,911,813	0.05%
FANNIE MAE	6.63	11/15/2030	1,350,000	$ 1,910,775	0.05%
GENERAL ELEC CAP CORP SERIES MTN	6.88	01/10/2039	1,305,000	$ 1,910,658	0.05%
BANK OF AMERICA CORP SERIES V	5.13		1,870,000	$ 1,909,794	0.05%
BAIDU INC	3.63	07/06/2027	1,900,000	$ 1,901,813	0.05%
HUMANA INC	3.85	10/01/2024	1,805,000	$ 1,895,831	0.05%
AVOLON TERM LOAN	0.00	01/20/2022	1,880,000	$ 1,883,516	0.05%
GRAINGER WW INC	4.20	05/15/2047	1,860,000	$ 1,883,358	0.05%
CISCO SYSTEMS INC	2.20	02/28/2021	1,870,000	$ 1,880,840	0.05%
PETROLEOS MEXICANOS SERIES WI	6.88	08/04/2026	1,650,000	$ 1,876,875	0.05%
CMS ENERGY CORP	4.88	03/01/2044	1,675,000	$ 1,868,250	0.05%
CEMEX SAB DE CV SERIES REGS	5.70	01/11/2025	1,750,000	$ 1,865,500	0.05%
YPF SOCIEDAD ANONIMA SERIES REGS	8.50	07/28/2025	1,615,000	$ 1,860,965	0.05%
CITIGROUP INC	2.68	03/30/2021	1,815,000	$ 1,859,478	0.05%
DYNEGY INC SERIES WI	7.38	11/01/2022	1,785,000	$ 1,858,631	0.05%

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SPRINT CORP	7.88	09/15/2023	1,595,000	$ 1,850,200	0.05%
ARDAGH PKG FIN/MP HD USA SERIES 144A	6.00	02/15/2025	1,745,000	$ 1,847,519	0.05%
COVERIS HOLDINGS SA SERIES 144A	7.88	11/01/2019	1,875,000	$ 1,846,875	0.05%
EMERALD PERFORMANCE TERM LOAN	0.00	07/23/2022	1,850,000	$ 1,844,802	0.05%
GILEAD SCIENCES INC	4.15	03/01/2047	1,800,000	$ 1,843,967	0.05%
COX COMMUNICATIONS INC SERIES 144A	3.15	08/15/2024	1,855,000	$ 1,843,360	0.05%
NAVIOS SA LOGIST/FIN US SERIES 144A	7.25	05/01/2022	1,845,000	$ 1,821,938	0.05%
KRAFT FOODS INC	6.13	08/23/2018	1,750,000	$ 1,817,396	0.05%
TECK RESOURCES LIMITED	6.25	07/15/2041	1,605,000	$ 1,812,559	0.05%
RADIATE HOLDCO FINANCE SERIES 144A	6.63	02/15/2025	1,850,000	$ 1,808,375	0.05%
GEO GROUP TERM LOAN B	0.00	03/09/2024	1,805,676	$ 1,807,174	0.05%
NAVISTAR INTERNATIONAL	8.25	11/01/2021	1,795,000	$ 1,801,731	0.05%
SHELL INTERNATIONAL FIN	4.00	05/10/2046	1,780,000	$ 1,800,266	0.05%
DISH DBS CORP SERIES WI	5.88	11/15/2024	1,715,000	$ 1,797,534	0.05%
CIGNA CORP	4.00	02/15/2022	1,700,000	$ 1,794,649	0.05%
COMMERCIAL METALS CO	4.88	05/15/2023	1,715,000	$ 1,792,175	0.05%
ENABLE MIDSTREAM PARTNERS LP	4.40	03/15/2027	1,755,000	$ 1,785,032	0.05%
CROWN CORK & SEAL	7.38	12/15/2026	1,519,000	$ 1,784,825	0.05%
JACK OHIO FIN LLC/FIN 1 SERIES 144A	6.75	11/15/2021	1,700,000	$ 1,782,875	0.05%
CELGENE CORP	2.88	08/15/2020	1,745,000	$ 1,781,213	0.05%
DEVON ENERGY CORP	5.60	07/15/2041	1,625,000	$ 1,778,395	0.05%
ALABAMA POWER CO	3.85	12/01/2042	1,790,000	$ 1,775,514	0.05%
IASIS HEALTHCARE LLC	8.38	05/15/2019	1,765,000	$ 1,771,839	0.05%
SOUTHERN COPPER CORP	6.75	04/16/2040	1,440,000	$ 1,767,100	0.05%
DOLLAR TREE TERM LOAN B2	0.00	07/06/2022	1,744,805	$ 1,766,616	0.05%
MYRIAD INT HOLDING BV SERIES 144A	4.85	07/06/2027	1,700,000	$ 1,757,800	0.05%
FEDEX CORP	4.55	04/01/2046	1,650,000	$ 1,757,374	0.05%
ROCKWELL COLLINS INC	3.50	03/15/2027	1,720,000	$ 1,753,652	0.05%
CHEVRON PHILLIPS CHEM CO SERIES 144A	3.40	12/01/2026	1,715,000	$ 1,747,100	0.05%
DOMINICAN REPUBLIC SERIES 144A	5.95	01/25/2027	1,625,000	$ 1,746,875	0.05%
AMERICAN INTERNATIONAL GROUP I	3.75	07/10/2025	1,690,000	$ 1,745,274	0.05%
DUKE ENERGY CORP	3.75	09/01/2046	1,810,000	$ 1,743,583	0.05%
US AIRWAYS SERIES 2013-1 CLASS A PTT EE	3.95	05/15/2027	1,667,487	$ 1,740,523	0.05%
GILEAD SCIENCES INC	2.55	09/01/2020	1,710,000	$ 1,740,404	0.05%
HP ENTERPRISE CO SERIES WI	6.20	10/15/2035	1,620,000	$ 1,739,229	0.05%
DJO FINCO INC / DJO FINANCE LL SERIES 144	8.13	06/15/2021	1,810,000	$ 1,733,075	0.05%
NEWMONT MINING CORP	4.88	03/15/2042	1,615,000	$ 1,731,269	0.05%

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US TREASURY N/B	2.38	08/15/2024	1,706,000	$ 1,730,057	0.05%
FRONTIER COMMUNICATIONS CORP SERIES	11.00	09/15/2025	2,040,000	$ 1,728,900	0.05%
FMG RESOURCES SERIES 144A	9.75	03/01/2022	1,530,000	$ 1,720,485	0.05%
MULTIPLAN TERM LOAN B	0.00	05/25/2023	1,700,281	$ 1,712,506	0.05%
INTERNATIONAL PAPER CO	3.00	02/15/2027	1,760,000	$ 1,709,741	0.05%
POLAND REP	3.25	04/06/2026	1,660,000	$ 1,703,754	0.05%
CNOOC FINANCE LTD SERIES 2013	3.00	05/09/2023	1,700,000	$ 1,702,746	0.04%
CHESAPEAKE ENERGY TERM LOAN	0.00	08/16/2021	1,580,000	$ 1,700,965	0.04%
ALTICE FINANCING SA SERIES 144A	6.50	01/15/2022	1,635,000	$ 1,700,400	0.04%
SOUTHWESTERN ENERGY CO	7.75	10/01/2027	1,635,000	$ 1,696,313	0.04%
ISTAR FINANCIAL TERM LOAN	0.00	10/15/2021	1,689,589	$ 1,695,925	0.04%
TRANS CANADA PIPELINES	4.63	03/01/2034	1,550,000	$ 1,695,412	0.04%
EXELON CORP	3.50	06/01/2022	1,640,000	$ 1,689,352	0.04%
DANA INCORPORATED	5.50	12/15/2024	1,605,000	$ 1,685,250	0.04%
UNITED MEXICAN STATES	4.00	10/02/2023	1,590,000	$ 1,680,948	0.04%
DEERE JOHN CAPITAL CORP SERIES MTN	2.80	09/08/2027	1,705,000	$ 1,676,273	0.04%
ILFC TERM LOAN	0.00	10/06/2023	1,665,000	$ 1,674,624	0.04%
SIEMENS FINANCIERINGSMAT SERIES 144A	4.20	03/16/2047	1,545,000	$ 1,669,210	0.04%
DOMINION ENERGY INC	3.90	10/01/2025	1,600,000	$ 1,667,703	0.04%
ZIGGO SECURED FINANCE BV SERIES 144A	5.50	01/15/2027	1,620,000	$ 1,659,998	0.04%
POST HOLDINGS TERM LOAN	0.00	05/17/2024	1,655,000	$ 1,658,211	0.04%
TECH DATA CORP	3.70	02/15/2022	1,635,000	$ 1,648,721	0.04%
CLOUD CRANE LLC SERIES 144A	10.13	08/01/2024	1,480,000	$ 1,642,800	0.04%
CONS EDISON CO OF NY	4.63	12/01/2054	1,475,000	$ 1,641,423	0.04%
OASIS PETROLEUM INC	6.88	01/15/2023	1,615,000	$ 1,639,225	0.04%
RUSSELL INVESTMENTS TERM LOAN	0.00	06/01/2023	1,613,843	$ 1,636,033	0.04%
BHARTI AIRTEL INTERNATIO SERIES 144A	5.13	03/11/2023	1,550,000	$ 1,634,356	0.04%
TEMBEC INDUSTRIES INC SERIES 144A	9.00	12/15/2019	1,580,000	$ 1,625,425	0.04%
QEP RESOURCES INC	5.25	05/01/2023	1,670,000	$ 1,624,075	0.04%
MEDTRONIC GLOBAL HLDINGS	3.35	04/01/2027	1,575,000	$ 1,618,913	0.04%
SPRINGLEAF FINANCE CORP	5.25	12/15/2019	1,555,000	$ 1,618,755	0.04%
LANDRY'S INC SERIES 144A	6.75	10/15/2024	1,600,000	$ 1,618,000	0.04%
HOME DEPOT INC	5.88	12/16/2036	1,245,000	$ 1,617,141	0.04%
US TREASURY STRIPS	0.00	08/15/2030	2,250,000	$ 1,613,855	0.04%
GTT COMMUNICATIONS INC SERIES 144A	7.88	12/31/2024	1,515,000	$ 1,609,688	0.04%
SOUTHERN CO	4.25	07/01/2036	1,555,000	$ 1,608,966	0.04%
WANT WANT CHINA FINANCE	2.88	04/27/2022	1,600,000	$ 1,608,442	0.04%

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UNITYMEDIA HESSEN GMBG & CO	5.50	01/15/2023	1,557,000	$ 1,607,603	0.04%
ELETSON HOLDINGS SERIES 144A	9.63	01/15/2022	2,015,000	$ 1,601,925	0.04%
DEUTSCHE TELEKOM INT FIN SERIES 144A	1.95	09/19/2021	1,635,000	$ 1,601,499	0.04%
COMMONWEALTH EDISON	4.35	11/15/2045	1,485,000	$ 1,601,461	0.04%
STATE OF QATAR SERIES REGS	2.38	06/02/2021	1,625,000	$ 1,600,684	0.04%
SILVERSEA CRUISE FINANCE LTD SERIES 144	7.25	02/01/2025	1,495,000	$ 1,599,650	0.04%
AMER AIRLINES SERIES 2014-1 CLASS A	3.70	10/01/2026	1,548,383	$ 1,598,705	0.04%
NAKILAT INC	6.07	12/31/2033	1,355,000	$ 1,595,513	0.04%
VALE OVERSEAS LIMITED	5.88	06/10/2021	1,450,000	$ 1,594,275	0.04%
NEWELL BRANDS INC SERIES WI	5.00	11/15/2023	1,495,000	$ 1,594,118	0.04%
QUALCOMM INC	2.90	05/20/2024	1,585,000	$ 1,590,359	0.04%
REPUBLIC OF IRAQ SERIES 144A	6.75	03/09/2023	1,600,000	$ 1,588,806	0.04%
TALENT YIELD INVESTMENTS SERIES 144A	4.50	04/25/2022	1,500,000	$ 1,587,473	0.04%
INTELSAT JACKSON SERIES 144A	8.00	02/15/2024	1,475,000	$ 1,585,625	0.04%
AT&T INC SERIES WI	6.38	03/01/2041	1,350,000	$ 1,580,684	0.04%
AMERICAN INTERNATIONAL GROUP I	3.88	01/15/2035	1,605,000	$ 1,571,683	0.04%
BMC STOCK HOLDINGS INC SERIES 144A	5.50	10/01/2024	1,500,000	$ 1,563,750	0.04%
MGM RESORTS INTERNATIONAL	6.00	03/15/2023	1,415,000	$ 1,560,038	0.04%
CENTURY LINK TERM LOAN	0.00	01/31/2025	1,550,000	$ 1,557,363	0.04%
KLOECKNER PENTAPLAST TERM LOAN	0.00	06/29/2022	1,550,000	$ 1,551,938	0.04%
APPLE INC	3.00	06/20/2027	1,550,000	$ 1,549,069	0.04%
COMMONWEALTH EDISON	3.80	10/01/2042	1,550,000	$ 1,548,937	0.04%
WESTERN GAS PARTNERS	4.65	07/01/2026	1,475,000	$ 1,545,988	0.04%
CONTINENTAL AIRLINES INC SERIES 2007-1 C	5.98	04/19/2022	1,403,306	$ 1,543,636	0.04%
KRAFT HEINZ FOODS CO	5.20	07/15/2045	1,405,000	$ 1,539,052	0.04%
BOMBARDIER INC SERIES 144A	8.75	12/01/2021	1,435,000	$ 1,538,320	0.04%
CREDIT ACCEPTANCE CORP SERIES 144A	7.38	03/15/2023	1,450,000	$ 1,533,375	0.04%
REYNOLDS AMERICAN INC	3.25	06/12/2020	1,486,000	$ 1,527,060	0.04%
EQUINIX INC	5.38	04/01/2023	1,465,000	$ 1,524,772	0.04%
AIRCASTLE LTD	5.13	03/15/2021	1,430,000	$ 1,522,950	0.04%
ROMANIA SERIES 144A	4.88	01/22/2024	1,380,000	$ 1,521,726	0.04%
GLENCORE FUNDING LLC SERIES 144A	4.00	03/27/2027	1,510,000	$ 1,519,142	0.04%
SOUTH AFRICA REPUBLIC OF	4.30	10/12/2028	1,600,000	$ 1,507,238	0.04%
SCIENTIFIC GAMES INC SERIES WI	10.00	12/01/2022	1,360,000	$ 1,506,200	0.04%
ENTEL CHILE SA SERIES 144A	4.75	08/01/2026	1,450,000	$ 1,506,181	0.04%
REYNOLDS GROUP HOLDINGS SERIES 144A	4.80	07/15/2021	1,475,000	$ 1,504,500	0.04%
DAIMLER FINANCE NA LLC SERIES 144A	2.25	03/02/2020	1,500,000	$ 1,503,485	0.04%

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ENLINK MIDSTREAM PARTNER	5.05	04/01/2045	1,555,000	$ 1,498,126	0.04%
WYETH LLC	6.00	02/15/2036	1,150,000	$ 1,496,896	0.04%
GENERAL MOTORS FINL CO	3.45	01/14/2022	1,465,000	$ 1,496,323	0.04%
CHESAPEAKE ENERGY CORP SERIES WI	8.00	12/15/2022	1,386,000	$ 1,493,415	0.04%
HEALTHCARE TRUST OF AMER	3.75	07/01/2027	1,495,000	$ 1,491,003	0.04%
MOTORCITY CASINO TERM LOAN	0.00	08/09/2021	1,538,489	$ 1,490,026	0.04%
AMGEN INC SERIES WI	4.66	06/15/2051	1,350,000	$ 1,480,699	0.04%
PROTECTION 1 TERM LOAN	0.00	05/02/2022	1,468,445	$ 1,480,280	0.04%
MICROSOFT CORP	1.55	08/08/2021	1,505,000	$ 1,478,425	0.04%
US TREASURY STRIPS	0.00	11/15/2036	2,500,000	$ 1,468,404	0.04%
TESORO LOGISTICS LP / CORP	6.13	10/15/2021	1,405,000	$ 1,448,906	0.04%
NGL ENRGY PART LP/FIN CO	7.50	11/01/2023	1,450,000	$ 1,442,750	0.04%
AMERICAN EQUITY INVESTMENT	5.00	06/15/2027	1,390,000	$ 1,440,559	0.04%
NCL CORP LTD SERIES 144A	4.63	11/15/2020	1,400,000	$ 1,436,750	0.04%
AHERN RENTALS INC SERIES 144A	7.38	05/15/2023	1,570,000	$ 1,436,550	0.04%
LANTHEUS MEDICAL TERM LOAN	0.00	06/30/2022	1,424,027	$ 1,431,147	0.04%
TIME WARNER INC	4.05	12/15/2023	1,350,000	$ 1,430,096	0.04%
INTELSAT JACKSON	5.50	08/01/2023	1,685,000	$ 1,428,038	0.04%
FEDEX CORP	4.75	11/15/2045	1,310,000	$ 1,426,669	0.04%
WYNN LAS VEGAS LLC/CORP SERIES 144A	5.25	05/15/2027	1,400,000	$ 1,426,236	0.04%
CRESCENT COMMUNITIES LLC SERIES 144A	8.88	10/15/2021	1,345,000	$ 1,425,700	0.04%
CMS ENERGY CORP	4.70	03/31/2043	1,315,000	$ 1,424,856	0.04%
RCN GRANDE TERM LOAN	0.00	12/09/2023	1,442,750	$ 1,422,162	0.04%
CF INDUSTRIES INC	5.15	03/15/2034	1,425,000	$ 1,421,438	0.04%
NOVA CHEMICALS CORP SERIES 144A	5.25	06/01/2027	1,405,000	$ 1,419,050	0.04%
CHS/COMMUNITY HEALTH SYS	6.25	03/31/2023	1,440,000	$ 1,414,800	0.04%
TIME WARNER INC	2.10	06/01/2019	1,410,000	$ 1,412,325	0.04%
LOWES COS INC	3.10	05/03/2027	1,420,000	$ 1,411,979	0.04%
LENNAR CORP	4.75	11/15/2022	1,335,000	$ 1,411,763	0.04%
ARUBA INVESTMENT INC 144A	8.75	02/15/2023	1,380,000	$ 1,411,050	0.04%
GEORGIA POWER COMPANY	4.30	03/15/2042	1,350,000	$ 1,410,544	0.04%
UNITED STATES STEEL CORP	6.88	08/15/2025	1,370,000	$ 1,400,825	0.04%
SOLVAY FINANCE AMERICA LLC SERIES 144A	4.45	12/03/2025	1,300,000	$ 1,397,244	0.04%
ACELITY TERM LOAN	0.00	02/01/2024	1,401,488	$ 1,395,797	0.04%
PINNACLE OPERATING CORP SERIES 144A	9.00	05/15/2023	1,476,119	$ 1,394,932	0.04%
H&E EQUIPMENT SERVICES SERIES 144A	5.63	09/01/2025	1,320,000	$ 1,392,600	0.04%
KINDER MORGAN INC	3.05	12/01/2019	1,365,000	$ 1,389,683	0.04%

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LOUISVILLE GAS & ELECTRIC SERIES 45	3.30	10/01/2025	1,360,000	$ 1,387,347	0.04%
OWENS CORNING	7.00	12/01/2036	1,070,000	$ 1,384,119	0.04%
TASEKO MINES LTD SERIES 144A	8.75	06/15/2022	1,360,000	$ 1,383,800	0.04%
BOMBARDIER INC SERIES 144A	7.50	03/15/2025	1,370,000	$ 1,369,178	0.04%
ENERGY TRANSFER PARTNERS	4.90	03/15/2035	1,375,000	$ 1,366,314	0.04%
BWAY HOLDING CO SERIES 144A	7.25	04/15/2025	1,325,000	$ 1,364,750	0.04%
FORD MOTOR CREDIT CO LLC	3.34	03/28/2022	1,335,000	$ 1,356,608	0.04%
METHANOL HOLDINGS TRINIDAD TERM LOAN	0.00	06/02/2022	1,349,712	$ 1,356,460	0.04%
NUSTAR LOGISTICS LP	5.63	04/28/2027	1,285,000	$ 1,355,675	0.04%
1011778 BC/ NEW RED FIN SERIES 144A	5.00	10/15/2025	1,335,000	$ 1,351,554	0.04%
CHARTER TERM LOAN B	0.00	06/16/2022	2,004,035	$ 1,350,239	0.04%
BROOKSHIRE GROCERY CO	7.10	08/01/2019	1,280,946	$ 1,349,839	0.04%
ONCOR ELECTRIC DELIVERY	5.25	09/30/2040	1,120,000	$ 1,346,362	0.04%
KRAFT HEINZ FOODS CO	5.00	07/15/2035	1,235,000	$ 1,345,464	0.04%
CEMEX SAB DE CV SERIES 144A	6.13	05/05/2025	1,250,000	$ 1,345,313	0.04%
CHS/COMMUNITY HEALTH SYS SERIES WI	5.13	08/01/2021	1,355,000	$ 1,338,063	0.04%
CONSTELLATION MERGER SUB SERIES 144A	8.50	09/15/2025	1,360,000	$ 1,336,200	0.04%
CALIFORNIA RESOURCES TERM LOAN	0.00	12/31/2021	1,250,000	$ 1,330,625	0.04%
TURKEY REPUBLIC OF	5.75	05/11/2047	1,350,000	$ 1,327,158	0.04%
POST HOLDINGS INC SERIES 144A	5.00	08/15/2026	1,325,000	$ 1,321,688	0.03%
AMER AIRLINE 17 1 AA PTT SERIES AA	3.65	08/15/2030	1,285,000	$ 1,321,623	0.03%
ICAHN ENTERPRISES/FIN	6.00	08/01/2020	1,280,000	$ 1,320,896	0.03%
LOWES COMPANIES INC	4.05	05/03/2047	1,285,000	$ 1,319,818	0.03%
BI-LO LLC / BI-LO FINANCE CORP SERIES 144	9.25	02/15/2019	1,450,000	$ 1,319,500	0.03%
COBANK ACB SERIES I	6.25		1,190,000	$ 1,313,054	0.03%
MGM GROWTH LP/MGP ESCROW SERIES WI	5.63	05/01/2024	1,210,000	$ 1,311,132	0.03%
WIDEOPENWEST TERM LOAN	0.00	08/06/2023	1,310,303	$ 1,307,027	0.03%
COX COMMUNICATIONS INC SERIES 144A	2.95	06/30/2023	1,325,000	$ 1,304,322	0.03%
FLEX ACQUISITION CO INC SERIES 144A	6.88	01/15/2025	1,255,000	$ 1,302,847	0.03%
T MOBILE USA INC	5.13	04/15/2025	1,240,000	$ 1,295,800	0.03%
HUNTINGTON INGALLS INDUSTRIES SERIES 1	5.00	11/15/2025	1,190,000	$ 1,285,200	0.03%
HCA HEALTHCARE INC	6.25	02/15/2021	1,180,000	$ 1,277,350	0.03%
BRASKEM FINANCE LTD SERIES REGS	5.38	05/02/2022	1,200,000	$ 1,275,000	0.03%
ISTAR INC	6.50	07/01/2021	1,220,000	$ 1,274,900	0.03%
NEWMONT MINING CORP	6.25	10/01/2039	1,019,000	$ 1,267,429	0.03%
SENSATA TECH UK FIN CO SERIES 144A	6.25	02/15/2026	1,155,000	$ 1,264,725	0.03%
WARNER MUSIC TERM LOAN	0.00	11/01/2023	1,261,968	$ 1,264,138	0.03%

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FORD MOTOR COMPANY	5.29	12/08/2046	1,205,000	$ 1,257,302	0.03%
ELDORADO RESORTS INC SERIES WI	7.00	08/01/2023	1,160,000	$ 1,255,700	0.03%
SAUDI INTERNATIONAL BOND SERIES 144A	4.63	10/04/2047	1,250,000	$ 1,254,533	0.03%
NORBORD INC SERIES 144A	5.38	12/01/2020	1,185,000	$ 1,253,138	0.03%
NETFLIX INC SERIES 144A	4.38	11/15/2026	1,245,000	$ 1,249,283	0.03%
ABBVIE INC	4.70	05/14/2045	1,140,000	$ 1,242,753	0.03%
ST MARYS CEMENT INC CANADA SERIES 144	5.75	01/28/2027	1,175,000	$ 1,240,213	0.03%
CNO FINANCIAL GROUP INC	4.50	05/30/2020	1,195,000	$ 1,238,319	0.03%
HONDURAS GOVERNMENT SERIES REGS	6.25	01/19/2027	1,150,000	$ 1,236,641	0.03%
GLP CAPITAL LP / FIN II	5.38	04/15/2026	1,130,000	$ 1,233,113	0.03%
SRI LANKA GOVT SERIES 144A	6.20	05/11/2027	1,175,000	$ 1,232,638	0.03%
JAMAICA	7.88	07/28/2045	1,000,000	$ 1,232,500	0.03%
TENET HEALTHCARE CORP SERIES 144A	4.63	07/15/2024	1,240,000	$ 1,228,790	0.03%
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.00	06/01/2024	1,165,000	$ 1,227,619	0.03%
SPRINT NEXTEL CORP	6.00	11/15/2022	1,145,000	$ 1,225,745	0.03%
EQUINIX INC	5.88	01/15/2026	1,115,000	$ 1,225,106	0.03%
INTERNATIONAL PAPER CO	4.40	08/15/2047	1,211,000	$ 1,224,946	0.03%
PIONEER NATURAL RESOURCES CO	4.45	01/15/2026	1,145,000	$ 1,220,809	0.03%
PERU REPUBLIC OF	5.63	11/18/2050	966,000	$ 1,219,575	0.03%
MPLX LP	5.20	03/01/2047	1,160,000	$ 1,214,504	0.03%
CENT ELET BRASILEIRAS SA SERIES REGS	5.75	10/27/2021	1,150,000	$ 1,211,813	0.03%
DOMINICAN REPUBLIC SERIES REGS	5.95	01/25/2027	1,125,000	$ 1,209,375	0.03%
MORGAN STANLEY	4.30	01/27/2045	1,150,000	$ 1,205,510	0.03%
ASCENT RESOURCES ARU FIN SERIES 144A	10.00	04/01/2022	1,120,000	$ 1,201,200	0.03%
BECTON DICKINSON & CO	3.13	11/08/2021	1,175,000	$ 1,197,807	0.03%
LIONS GATE TERM LOAN	0.00	10/13/2023	1,188,625	$ 1,197,540	0.03%
VIACOM INC	4.38	03/15/2043	1,390,000	$ 1,197,457	0.03%
CITIGROUP INC	4.28	04/24/2048	1,135,000	$ 1,194,794	0.03%
GILEAD SCIENCES INC	1.85	09/20/2019	1,190,000	$ 1,190,939	0.03%
GTT COMMUNICATIONS INC TERM LOAN	0.00	01/09/2024	1,183,693	$ 1,188,132	0.03%
CREDIT ACCEPTANCE CORP SERIES 144A	6.13	02/15/2021	1,170,000	$ 1,187,550	0.03%
NAVIOS MARITIME HOLDINGS SERIES 144A	7.38	01/15/2022	1,435,000	$ 1,185,669	0.03%
AMERICAN TOWER CORP SERIES 5YR	3.30	02/15/2021	1,155,000	$ 1,183,497	0.03%
GENERAL MOTORS FINL CO	3.95	04/13/2024	1,155,000	$ 1,182,955	0.03%
HCA INC	4.75	05/01/2023	1,120,000	$ 1,181,600	0.03%
BANCO INBURSA SERIES 144A	4.38	04/11/2027	1,175,000	$ 1,179,406	0.03%
PNC FINANCIAL SERVICES GROUP I SERIES S	5.00		1,125,000	$ 1,178,438	0.03%

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AK STEEL CORP	6.38	10/15/2025	1,190,000	$ 1,175,125	0.03%
JAGUAR LAND ROVER PLC SERIES 144A	5.63	02/01/2023	1,130,000	$ 1,173,788	0.03%
GENERAL MOTORS CO	5.20	04/01/2045	1,165,000	$ 1,172,782	0.03%
CANADIAN NATURAL RESOURCES LTD	4.95	06/01/2047	1,115,000	$ 1,169,088	0.03%
ASURION TERM LOAN	0.00	11/03/2023	1,163,163	$ 1,167,850	0.03%
CLUBCORP TERM LOAN	0.00	08/16/2024	1,175,000	$ 1,167,069	0.03%
FIRST QUANTUM MINERALS LTD SERIES 144A	7.50	04/01/2025	1,140,000	$ 1,165,650	0.03%
ACTAVIS FUNDING SCS	4.55	03/15/2035	1,090,000	$ 1,162,934	0.03%
BLUELINE RENTAL CRP LL SERIES 144A	9.25	03/15/2024	1,080,000	$ 1,162,350	0.03%
DELL TERM LOAN	0.00	09/07/2024	1,155,894	$ 1,159,500	0.03%
SUNOCO LP SUNOCO FINANCE COR SERIES	6.38	04/01/2023	1,090,000	$ 1,158,125	0.03%
TMS INTERNATIONAL CORP SERIES 144A	7.25	08/15/2025	1,130,000	$ 1,155,425	0.03%
TENCENT HOLDINGS LTD SERIES 144A	3.80	02/11/2025	1,100,000	$ 1,151,756	0.03%
JBS USA TERM LOAN	0.00	10/30/2022	1,165,563	$ 1,150,993	0.03%
TIME WARNER CABLE INC	6.75	07/01/2018	1,110,000	$ 1,150,181	0.03%
US TREASURY N/B	2.25	08/15/2046	1,300,000	$ 1,143,035	0.03%
GARDA WORLD SECURITY TERM LOAN	0.00	05/03/2024	1,131,384	$ 1,141,284	0.03%
MCDONALD'S CORP	2.75	12/09/2020	1,120,000	$ 1,141,167	0.03%
FREEPORT MCMORAN INC	4.55	11/14/2024	1,140,000	$ 1,141,140	0.03%
FEDEX CORP	5.10	01/15/2044	1,010,000	$ 1,140,083	0.03%
ZIGGO BOND FINANCE BV SERIES 144A	6.00	01/15/2027	1,100,000	$ 1,138,500	0.03%
ARAB REPUBLIC OF EGYPT SERIES 144A	6.13	01/31/2022	1,100,000	$ 1,138,379	0.03%
AMERICAN AIRLINES INC CLASS 2016-3 SERIE	3.25	04/15/2030	1,150,000	$ 1,137,120	0.03%
TMS INTERNATIONAL TERM LOAN	0.00	08/09/2024	1,135,000	$ 1,135,000	0.03%
HCA INC	5.88	03/15/2022	1,020,000	$ 1,129,650	0.03%
INTERNATIONAL GAME TECH SERIES 144A	6.50	02/15/2025	1,005,000	$ 1,129,369	0.03%
US TREASURY N/B	3.50	02/15/2039	1,000,000	$ 1,129,141	0.03%
LAMAR MEDIA CORP	5.88	02/01/2022	1,095,000	$ 1,127,850	0.03%
AT&T INC	2.20	02/14/2023	1,130,000	$ 1,127,481	0.03%
BRASKEM FINANCE LTD	6.45	02/03/2024	1,000,000	$ 1,127,000	0.03%
HP ENTERPRISE CO SERIES WI	2.85	10/05/2018	1,115,000	$ 1,126,147	0.03%
REPUBLIC OF SERBIA SERIES REGS	7.25	09/28/2021	975,000	$ 1,125,638	0.03%
DAIMLER FINANCE NA LLC SERIES 144A	1.65	03/02/2018	1,125,000	$ 1,125,274	0.03%
ARCH CAPITAL FINANCE LLC	5.03	12/15/2046	1,005,000	$ 1,119,654	0.03%
CONSTELLIUM NV SERIES 144A	6.63	03/01/2025	1,090,000	$ 1,115,888	0.03%
BAT CAPITAL CORP SERIES 144A	1.90	08/14/2020	1,110,000	$ 1,111,994	0.03%
CNTL AMR BOTTLING CORP SERIES REGS	5.75	01/31/2027	1,050,000	$ 1,110,375	0.03%

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ALTICE SA SERIES 144A	7.75	05/15/2022	1,045,000	$ 1,109,006	0.03%
TIME WARNER CABLE INC	8.75	02/14/2019	1,020,000	$ 1,107,966	0.03%
VECTOR GROUP LTD SERIES 144A	6.13	02/01/2025	1,070,000	$ 1,107,450	0.03%
PFIZER INC	3.00	12/15/2026	1,090,000	$ 1,103,713	0.03%
HEALTHCARE TRUST OF AMER	2.95	07/01/2022	1,090,000	$ 1,097,196	0.03%
MIRANT MID ATLANTIC TRUST SERIES 2001 C	10.06	12/30/2028	1,154,539	$ 1,096,812	0.03%
GW HONOS SECURITY CORP SERIES 144A	8.75	05/15/2025	1,025,000	$ 1,092,906	0.03%
REYNOLDS AMERICAN INC	5.85	08/15/2045	884,000	$ 1,081,663	0.03%
CROATIA SERIES REGS	6.38	03/24/2021	975,000	$ 1,081,490	0.03%
SCHLUMBERGER INV SERIES 144A	3.30	09/14/2021	1,045,000	$ 1,081,122	0.03%
BUCKEYE PARTNERS LP	3.95	12/01/2026	1,095,000	$ 1,080,263	0.03%
DISCOVERY COMMUNICATIONS	3.95	03/20/2028	1,085,000	$ 1,077,224	0.03%
MULTI COLOR CORP SERIES 144A	4.88	11/01/2025	1,065,000	$ 1,076,662	0.03%
TUTOR PERINI CORP SERIES 144A	6.88	05/01/2025	990,000	$ 1,074,150	0.03%
CLEARWATER SEAFOODS INC SERIES 144A	6.88	05/01/2025	1,010,000	$ 1,071,863	0.03%
MEXICHEM SAB DE CV SERIES 144A	4.88	09/19/2022	1,000,000	$ 1,070,000	0.03%
INGLES MARKETS INC	5.75	06/15/2023	1,090,000	$ 1,065,475	0.03%
TREEHOUSE FOODS INC SERIES 144A	6.00	02/15/2024	990,000	$ 1,058,063	0.03%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	3.48	06/01/2019	1,035,000	$ 1,055,552	0.03%
MICHAELS STORES TERM LOAN	0.00	01/28/2023	1,056,374	$ 1,055,243	0.03%
MHP SA SERIES 144A	7.75	05/10/2024	975,000	$ 1,049,295	0.03%
GEORGIA POWER COMPANY	4.30	03/15/2043	1,000,000	$ 1,044,508	0.03%
IRON MOUNTAIN INC SERIES 144A	4.38	06/01/2021	1,005,000	$ 1,039,461	0.03%
HOME DEPOT INC	3.90	06/15/2047	1,020,000	$ 1,039,244	0.03%
UNITED AIR 2016-1 AA PTT SERIES AA	3.10	01/07/2030	1,035,000	$ 1,033,520	0.03%
T MOBILE USA INC	6.50	01/15/2026	935,000	$ 1,032,006	0.03%
DUKE ENERGY CORP	2.65	09/01/2026	1,069,000	$ 1,022,297	0.03%
GENERAL MOTORS CO SERIES WI	3.50	10/02/2018	1,004,000	$ 1,020,302	0.03%
MCDONALD'S CORP	2.10	12/07/2018	1,015,000	$ 1,019,783	0.03%
SEADRILL PARTNERS TERM B 1L	0.00	02/14/2021	1,396,154	$ 1,017,447	0.03%
ACCO BRANDS CORP SERIES 144A	5.25	12/15/2024	980,000	$ 1,016,750	0.03%
TENGIZCHEVROIL FIN CO IN SERIES 144A	4.00	08/15/2026	1,025,000	$ 1,015,601	0.03%
SUMMIT MIDSTREAM HOLDINGS LLC	5.75	04/15/2025	1,000,000	$ 1,015,000	0.03%
DAE FUNDING LLC SERIES 144A	4.50	08/01/2022	990,000	$ 1,014,626	0.03%
EXTRACTION OIL & GAS INC SERIES 144A	7.38	05/15/2024	975,000	$ 1,014,000	0.03%
PFIZER INC	2.20	12/15/2021	1,005,000	$ 1,010,718	0.03%
TENN MERGER SUB INC SERIES 144A	6.38	02/01/2025	1,065,000	$ 1,009,088	0.03%

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LEVEL 3 FINANCING INC SERIES WI	5.38	01/15/2024	985,000	$ 1,008,394	0.03%
LEVEL 3 FINANCING INC SERIES WI	5.13	05/01/2023	990,000	$ 1,006,706	0.03%
HCP INC	4.00	06/01/2025	975,000	$ 1,005,702	0.03%
OMGRID FUNDING LTD SERIES 144A	5.20	05/16/2027	1,000,000	$ 1,003,450	0.03%
LENNAR CORP	4.50	04/30/2024	973,000	$ 1,001,976	0.03%
ECOPETROL SA	7.38	09/18/2043	875,000	$ 1,001,350	0.03%
HCP INC	3.88	08/15/2024	975,000	$ 1,000,860	0.03%
BEAZER HOMES USA SERIES WI	8.75	03/15/2022	905,000	$ 1,000,364	0.03%
LG FINANCECO CORP SERIES 144A	5.88	11/01/2024	950,000	$ 997,500	0.03%
CODELCO INC SERIES 144A	3.63	08/01/2027	1,000,000	$ 996,340	0.03%
MICRON TERM LOAN	0.00	04/26/2022	988,237	$ 994,492	0.03%
ENERGY TRANSFER EQUITY LP	5.88	01/15/2024	925,000	$ 993,219	0.03%
UNIT CORP	6.63	05/15/2021	990,000	$ 992,475	0.03%
ALLIANCE RES OP FINANCE SERIES 144A	7.50	05/01/2025	955,000	$ 990,813	0.03%
GLOBAL PART/GLP FINANCE SERIES WI	7.00	06/15/2023	985,000	$ 989,925	0.03%
WILDHORSE RESOURCE DEVELOPMENT SER	6.88	02/01/2025	990,000	$ 988,763	0.03%
ICAHN ENTERPRISES/FIN SERIES WI	4.88	03/15/2019	980,000	$ 988,330	0.03%
CCM MERGER INC SERIES 144A	6.00	03/15/2022	955,000	$ 987,346	0.03%
EXTERRAN PARTNERS LP SERIES WI	6.00	10/01/2022	1,015,000	$ 987,088	0.03%
ENERGY TRANSFER PARTNERS	5.30	04/15/2047	980,000	$ 982,227	0.03%
JBS USA LLC JBS USA FINA SERIES 144A	5.75	06/15/2025	980,000	$ 976,325	0.03%
PHI INC SERIES WI	5.25	03/15/2019	1,005,000	$ 974,850	0.03%
CONSOLIDATED ENERGY FIN SERIES 144A	6.75	10/15/2019	953,000	$ 969,678	0.03%
B&G FOODS TERM LOAN	0.00	11/02/2022	963,919	$ 968,392	0.03%
GRUMA SAB DE CV SERIES 144A	4.88	12/01/2024	891,000	$ 967,849	0.03%
MEG ENERGY CORP SERIES 144A	6.50	01/15/2025	990,000	$ 966,488	0.03%
ALLISON TRANSMISSION INC SERIES 144A	5.00	10/01/2024	930,000	$ 965,201	0.03%
YPF SOCIEDAD ANONIMA SERIES 144A	6.95	07/21/2027	910,000	$ 964,600	0.03%
NEPTUNE FINCO CORP SERIES 144A	10.13	01/15/2023	835,000	$ 963,381	0.03%
UBS GROUP AG	5.75		725,000	$ 960,653	0.03%
INTESA SANPAOLO SPA SERIES EMTN	3.93	09/15/2026	750,000	$ 954,532	0.03%
WIDEOPENWEST TERM LOAN	0.00	06/26/2022	959,554	$ 951,762	0.03%
UNITED RENTALS NORTH AM	4.63	10/15/2025	940,000	$ 951,750	0.03%
AEP TRANSMISSION CO LLC	4.00	12/01/2046	920,000	$ 947,963	0.03%
MONSANTO CO	4.40	07/15/2044	925,000	$ 947,799	0.03%
ELWOOD ENERGY LLC	8.16	07/05/2026	845,059	$ 946,466	0.03%
CARRIZO OIL & GAS INC	7.50	09/15/2020	925,000	$ 944,656	0.02%

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DOLLAR TREE INC SERIES WI	5.75	03/01/2023	894,000	$ 943,170	0.02%
BARCLAYS PLC	4.84	05/09/2028	910,000	$ 942,697	0.02%
BOISE CASCADE CO SERIES 144A	5.63	09/01/2024	895,000	$ 940,869	0.02%
GOLDMAN SACHS GROUP INC	5.95	01/15/2027	803,000	$ 936,438	0.02%
HCP INC	4.25	11/15/2023	880,000	$ 933,933	0.02%
GULFPORT ENERGY CORP SERIES WI	6.38	05/15/2025	920,000	$ 931,500	0.02%
FLY LEASING LTD	6.38	10/15/2021	890,000	$ 931,163	0.02%
SABINE PASS LIQUEFATION SERIES 144A	4.20	03/15/2028	920,000	$ 927,416	0.02%
PPL ELECTRIC UTILITIES	4.75	07/15/2043	800,000	$ 924,208	0.02%
FIRST DATA CORPORATION SERIES 144A	7.00	12/01/2023	865,000	$ 923,647	0.02%
SCHULMAN A INC	6.88	06/01/2023	890,000	$ 923,375	0.02%
ALTICE FINANCING SA SERIES 144A	6.63	02/15/2023	870,000	$ 922,200	0.02%
PINNACLE ENTERTAINMENT INC	5.63	05/01/2024	900,000	$ 920,250	0.02%
AMC NETWORKS INC	4.75	08/01/2025	910,000	$ 919,100	0.02%
IRON MOUNTAIN US HLDNGS SERIES 144A	5.38	06/01/2026	875,000	$ 918,750	0.02%
BANK OF AMERICA CORP SERIES MTN	4.44	01/20/2048	845,000	$ 915,022	0.02%
WPX ENERGY INC	7.50	08/01/2020	841,000	$ 914,588	0.02%
CITIGROUP INC	4.75	05/18/2046	840,000	$ 914,410	0.02%
INTRAWEST RESORTS HOLDINGS INC TERM	0.00	06/29/2024	898,722	$ 902,658	0.02%
QUALCOMM INC	3.25	05/20/2027	890,000	$ 897,454	0.02%
TECK RESOURCES LIMITED	3.75	02/01/2023	885,000	$ 896,240	0.02%
AT&T INC	3.15	09/04/2036	750,000	$ 893,339	0.02%
CELGENE CORP	5.00	08/15/2045	790,000	$ 893,079	0.02%
DJO FINANCE TERM LOAN	0.00	06/07/2020	890,457	$ 888,970	0.02%
SOUTHERN CO	4.40	07/01/2046	858,000	$ 888,786	0.02%
SIGNODE INDUSTRIAL GROUP TERM B	0.00	04/09/2021	885,852	$ 887,695	0.02%
BPCE SA SERIES EMTN	2.75	11/30/2027	700,000	$ 885,385	0.02%
NRG ENERGY INC	6.63	01/15/2027	845,000	$ 885,138	0.02%
IVORY COAST SERIES 144A	6.13	06/15/2033	900,000	$ 883,955	0.02%
SPRINT NEXTEL CORP	7.00	08/15/2020	805,000	$ 879,559	0.02%
WHITING PETROLEUM CORP	5.75	03/15/2021	895,000	$ 879,338	0.02%
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2021	825,000	$ 875,622	0.02%
DISH DBS CORP	5.13	05/01/2020	830,000	$ 870,214	0.02%
NEWELL BRANDS INC	3.85	04/01/2023	825,000	$ 866,747	0.02%
KINETICS CONCEPT KCI/USA SERIES 144A	7.88	02/15/2021	825,000	$ 865,219	0.02%
ULTRA RESOURCES INC SERIES 144A	6.88	04/15/2022	845,000	$ 861,900	0.02%
EVEREST ACQ LLC	9.38	05/01/2020	1,035,000	$ 861,638	0.02%

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HILTON TERM LOAN	0.00	10/25/2023	857,351	$ 860,729	0.02%
BOC AVIATION LTD SERIES 144A	2.38	09/15/2021	875,000	$ 858,669	0.02%
WHITING PETROLEUM CORP SERIES WI	6.25	04/01/2023	870,000	$ 855,863	0.02%
SHERWIN-WILLIAMS CO	4.50	06/01/2047	815,000	$ 855,299	0.02%
SPRINT COMMUNICATIONS TERM LOAN	0.00	02/29/2024	854,653	$ 855,191	0.02%
ANHEUSER-BUSCH INBEV NV SERIES EMTN	1.50	04/18/2030	725,000	$ 853,924	0.02%
BANCO SANTANDER SA	6.25		700,000	$ 852,366	0.02%
MSCI INC SERIES 144A	5.25	11/15/2024	800,000	$ 852,000	0.02%
LAFARGEHOLCIM FINANCE US SERIES 144A	3.50	09/22/2026	860,000	$ 851,762	0.02%
HALCON RESOURCES CORP SERIES 144A	6.75	02/15/2025	820,000	$ 848,700	0.02%
LAMB WESTON HLD SERIES 144A	4.88	11/01/2026	805,000	$ 845,250	0.02%
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.25	06/01/2026	795,000	$ 841,706	0.02%
AK STEEL CORP	7.00	03/15/2027	820,000	$ 835,375	0.02%
UNION PACIFIC CORP	4.38	11/15/2065	780,000	$ 829,107	0.02%
T MOBILE USA INC	4.00	04/15/2022	800,000	$ 828,416	0.02%
DORIC NIMROD AIR SERIES 144A	6.50	05/30/2021	797,567	$ 824,297	0.02%
KUWAIT INTL BOND SERIES 144A	3.50	03/20/2027	800,000	$ 822,800	0.02%
CISCO SYSTEMS INC	5.50	01/15/2040	655,000	$ 818,942	0.02%
NAVIENT CORP	5.88	03/25/2021	775,000	$ 812,781	0.02%
ENCANA CORP	6.63	08/15/2037	695,000	$ 808,612	0.02%
VEDANTA RESOURCES PLC SERIES 144A	6.38	07/30/2022	775,000	$ 806,000	0.02%
ASHTEAD CAPITAL INC SERIES 144A	4.13	08/15/2025	775,000	$ 798,250	0.02%
BHP BILLITON FIN USA LTD	5.00	09/30/2043	675,000	$ 796,294	0.02%
CVS CAREMARK CORP SERIES 144A	7.51	01/10/2032	641,870	$ 795,011	0.02%
EQUATE PETROCHEMICAL BV SERIES 144A	3.00	03/03/2022	800,000	$ 793,200	0.02%
SOUTHERN POWER CO	1.85	06/20/2026	650,000	$ 790,031	0.02%
MICRON TECHNOLOGY INC	7.50	09/15/2023	710,000	$ 788,988	0.02%
EXPORT IMPORT BK INDIA SERIES 144A	3.38	08/05/2026	800,000	$ 786,774	0.02%
VALEANT PHARMACEUTICALS INTERN SERIE	7.00	10/01/2020	780,000	$ 784,875	0.02%
ENCANA CORP	6.50	02/01/2038	660,000	$ 781,222	0.02%
YUM BRANDS TERM LOAN	0.00	06/16/2023	777,999	$ 780,917	0.02%
SUNOCO LP SUNOCO FINANCE COR SERIES	5.50	08/01/2020	755,000	$ 777,650	0.02%
HILL-ROM HOLDINGS INC SERIES 144A	5.75	09/01/2023	725,000	$ 764,875	0.02%
DISH DBS CORP SERIES WI	7.75	07/01/2026	665,000	$ 763,533	0.02%
REPUBLICA ORIENT URUGUAY	5.10	06/18/2050	720,000	$ 759,600	0.02%
MEXICO CITY ARPT TRUST SERIES 144A	5.50	07/31/2047	750,000	$ 759,300	0.02%
APPLE INC	3.85	08/04/2046	750,000	$ 758,134	0.02%

Informational data only. Do not use for audit purposes.

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DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.88	06/15/2021	725,000	$ 757,930	0.02%
DAVITA	0.00	06/24/2021	753,269	$ 757,660	0.02%
DP WORLD	6.85	07/02/2037	610,000	$ 752,893	0.02%
GOLDMAN SACHS GROUP INC SERIES EMTN	2.00	07/27/2023	600,000	$ 750,326	0.02%
ZF NA CAPITAL SERIES 144A	4.75	04/29/2025	710,000	$ 749,050	0.02%
UNITY MEDIA TERM LOAN	0.00	09/30/2025	750,000	$ 747,563	0.02%
CODELCO INC SERIES 144A	4.50	09/16/2025	700,000	$ 745,822	0.02%
1011778 BC NEW RED FIN SERIES OCT	5.00	10/15/2025	735,000	$ 744,114	0.02%
MICROSOFT CORP	4.45	11/03/2045	660,000	$ 743,300	0.02%
SPRINT CAPITAL CORP	6.90	05/01/2019	695,000	$ 741,044	0.02%
LISTRINDO CAPITAL BV SERIES 144A	4.95	09/14/2026	725,000	$ 735,875	0.02%
KINGDOM OF BAHARAIN SERIES 144A	7.50	09/20/2047	750,000	$ 733,410	0.02%
TRANSPRTDRA DE GAS INTL REGS	5.70	03/20/2022	700,000	$ 721,350	0.02%
KRAFT HEINZ FOODS CO	2.25	05/25/2028	600,000	$ 720,400	0.02%
ROYAL BANK OF SCOTLND GRP PLC SERIES	7.64		750,000	$ 718,125	0.02%
BPCE SA	2.75	12/02/2021	710,000	$ 717,660	0.02%
BARRICK NA FINANCE LLC	4.40	05/30/2021	667,000	$ 717,276	0.02%
RADNET MANAGEMENT TERM LOAN	0.00	06/30/2023	710,152	$ 715,478	0.02%
CLAIRE'S STORES INC SERIES 144A	9.00	03/15/2019	1,244,000	$ 713,434	0.02%
NAVISTAR TERM LOAN	0.00	08/07/2020	709,668	$ 712,918	0.02%
ACADIA HEALTHCARE TERM LOAN	0.00	02/16/2023	705,534	$ 710,120	0.02%
MYRIAD INT HOLDING BV SERIES 144A	5.50	07/21/2025	650,000	$ 708,344	0.02%
L BRANDS INC SERIES WI	6.88	11/01/2035	730,000	$ 708,100	0.02%
EP ENER/EVEREST ACQ FIN SERIES 144A	8.00	11/29/2024	700,000	$ 707,000	0.02%
OOREDOO INTERNATIONAL FI SERIES REGS	3.88	01/31/2028	700,000	$ 704,574	0.02%
AMC NETWORKS INC	5.00	04/01/2024	680,000	$ 702,100	0.02%
AIRCASTLE LTD	5.00	04/01/2023	655,000	$ 700,850	0.02%
NAVIENT CORP	6.63	07/26/2021	655,000	$ 700,850	0.02%
GENERAL ELEC CAP CORP	5.30	02/11/2021	636,000	$ 699,342	0.02%
PARK AEROSPACE HOLDINGS SERIES 144A	5.50	02/15/2024	665,000	$ 698,250	0.02%
PENNEY J C CORP	5.65	06/01/2020	710,000	$ 697,575	0.02%
CENTENE CORP SERIES WI	5.63	02/15/2021	670,000	$ 696,934	0.02%
TELENET TERM LOAN	0.00	06/30/2025	690,000	$ 691,898	0.02%
NGL ENRGY PART LP/FIN CO SERIES WI	6.88	10/15/2021	690,000	$ 690,000	0.02%
CENTENE CORP SERIES WI	6.13	02/15/2024	635,000	$ 686,594	0.02%
NRG ENERGY INC SERIES WI	7.25	05/15/2026	640,000	$ 686,400	0.02%
KINDER MORGAN INC	5.05	02/15/2046	670,000	$ 685,465	0.02%

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T MOBILE USA INC	6.00	03/01/2023	650,000	$ 684,938	0.02%
CORP LINDLEY SA SERIES 144A	6.75	11/23/2021	613,000	$ 681,963	0.02%
CNH INDUSTRIAL CAPITAL L	4.88	04/01/2021	640,000	$ 680,000	0.02%
VIASAT INC SERIES 144A	5.63	09/15/2025	675,000	$ 679,253	0.02%
WEATHERFORD INTL LTD SERIES 144A	9.88	02/15/2024	615,000	$ 676,500	0.02%
VIRGINIA ELEC & POWER CO SERIES D	4.65	08/15/2043	605,000	$ 675,123	0.02%
SEVEN GENERATIONS ENERGY SERIES 144A	5.38	09/30/2025	670,000	$ 675,025	0.02%
PHILLIPS 66 PARTNERS LP	4.90	10/01/2046	674,000	$ 674,588	0.02%
GILEAD SCIENCES INC	2.50	09/01/2023	675,000	$ 668,194	0.02%
UNITED TECHNOLOGIES CORP	5.40	05/01/2035	565,000	$ 664,347	0.02%
MORGAN STANLEY SERIES GMTN	1.88	04/27/2027	550,000	$ 662,037	0.02%
CSC HOLDINGS LLC SERIES 144A	5.50	04/15/2027	635,000	$ 660,400	0.02%
SRI LANKA GOVT SERIES 144A	6.83	07/18/2026	600,000	$ 658,900	0.02%
BLUE CUBE SPINCO INC SERIES WI	9.75	10/15/2023	540,000	$ 656,100	0.02%
CLEAN HARBORS INC	5.13	06/01/2021	645,000	$ 655,275	0.02%
REYNOLDS TERM LOAN	0.00	02/05/2023	651,717	$ 654,063	0.02%
FMG RESOURCES SERIES 144A	5.13	05/15/2024	645,000	$ 653,063	0.02%
ADANI TRANSMISSION LTD SERIES 144A	4.00	08/03/2026	650,000	$ 652,016	0.02%
DYNEGY TERM LOAN	0.00	06/27/2023	644,376	$ 646,986	0.02%
KFC HLD/PIZZA HUT/TACO SERIES 144A	4.75	06/01/2027	625,000	$ 643,750	0.02%
ROYAL BANK OF SCOTLND GRP PLC	5.13	05/28/2024	605,000	$ 643,700	0.02%
PENN NATIONAL GAMING INC SERIES 144A	5.63	01/15/2027	620,000	$ 643,250	0.02%
AT&T INC	5.15	03/15/2042	635,000	$ 641,774	0.02%
PANAMA REPUBLIC OF	4.00	09/22/2024	600,000	$ 640,500	0.02%
UNITYMEDIA KABELBW GMBH SERIES 144A	6.13	01/15/2025	600,000	$ 639,750	0.02%
SAPPI PAPIER HOLDING AG SERIES 144A	7.50	06/15/2032	625,000	$ 637,500	0.02%
AMERICAN AXLE AND MANUAFACTURI TERM	0.00	03/09/2024	634,893	$ 632,912	0.02%
VM HOLDING SA SERIES 144A	5.38	05/04/2027	600,000	$ 630,000	0.02%
NOVOLEX TERM LOAN	0.00	12/29/2023	628,425	$ 629,801	0.02%
HSBC HOLDINGS PLC	4.04	03/13/2028	600,000	$ 626,447	0.02%
IMPERIAL TOBACCO FINANCE SERIES EMTN	2.25	02/26/2021	500,000	$ 626,361	0.02%
POPULAR INC	7.00	07/01/2019	605,000	$ 621,638	0.02%
ARD FINANCE SA SERIES WI	7.13	09/15/2023	580,000	$ 620,774	0.02%
CVS CAREMARK CORP	4.13	05/15/2021	585,000	$ 617,920	0.02%
JC PENNEY TERM LOAN	0.00	06/10/2023	631,250	$ 613,102	0.02%
ABC SUPPLY CO INC SERIES 144A	5.75	12/15/2023	575,000	$ 612,375	0.02%
ROYAL BK SCOTLND GRP PLC SERIES EMTN	3.63	03/25/2024	500,000	$ 612,004	0.02%

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WMG ACQUISITION CORP SERIES 144A	6.75	04/15/2022	580,000	$ 609,725	0.02%
SVENSKA HANDELSBANKEN AB	2.66	01/15/2024	500,000	$ 609,476	0.02%
BERRY PLASTICS TERM LOAN	0.00	10/01/2022	607,759	$ 609,279	0.02%
REPUBLIC OF KAZAKHSTAN SERIES REGS	5.13	07/21/2025	550,000	$ 609,015	0.02%
SOUTHERN CAL EDISON	4.05	03/15/2042	580,000	$ 608,138	0.02%
JAGUAR LAND ROVER PLC SERIES 144A	3.50	03/15/2020	600,000	$ 606,750	0.02%
SIGMA ALIMENTOS SA SERIES 144A	4.13	05/02/2026	600,000	$ 606,750	0.02%
UPCB FINANCE IV LTD SERIES 144A	5.38	01/15/2025	582,000	$ 605,280	0.02%
PARK AEROSPACE HOLDINGS SERIES 144A	4.50	03/15/2023	605,000	$ 604,159	0.02%
GRUPO TELEVISA SA	5.00	05/13/2045	600,000	$ 603,157	0.02%
TYCO ELECTRONICS GROUP S	1.10	03/01/2023	500,000	$ 601,704	0.02%
TEAM HEALTH TERM LOAN	0.00	02/06/2024	613,459	$ 601,576	0.02%
LEVEL 3 COMMUNICATIONS	5.75	12/01/2022	585,000	$ 601,088	0.02%
NATIONWIDE BUILDING SOCIETY SERIES EMT	1.25	03/03/2025	500,000	$ 600,710	0.02%
RABOBANK NEDERLAND	5.50		475,000	$ 600,518	0.02%
FREDDIE MAC	6.25	07/15/2032	426,000	$ 598,964	0.02%
MGM GROWTH PROPERTIES TERM LOAN	0.00	04/25/2023	595,962	$ 597,678	0.02%
IHS MARKIT LTD SERIES 144A	4.75	02/15/2025	558,000	$ 597,060	0.02%
21ST CENTURY FOX AMERICA	6.15	02/15/2041	475,000	$ 593,724	0.02%
PEPSICO INC	4.45	04/14/2046	535,000	$ 593,367	0.02%
AIRCASTLE LTD	5.50	02/15/2022	540,000	$ 589,950	0.02%
ISTAR INC	5.25	09/15/2022	580,000	$ 588,700	0.02%
FIRST DATA TREM LOAN	0.00	07/10/2022	586,363	$ 587,178	0.02%
AT&T INC	3.60	02/17/2023	565,000	$ 581,321	0.02%
BOYD GAMING CORP	6.88	05/15/2023	535,000	$ 572,118	0.02%
WEATHERFORD BERMUDA	8.25	06/15/2023	555,000	$ 571,650	0.02%
LENNAR CORP	4.88	12/15/2023	540,000	$ 571,050	0.02%
GENERAL ELECTRIC CO	4.50	03/11/2044	510,000	$ 570,901	0.02%
INDONESIA REPUBLIC OF SERIES 144A	3.70	01/08/2022	550,000	$ 570,730	0.02%
ASSUREDPARTNERS INC SERIES 144A	7.00	08/15/2025	555,000	$ 568,181	0.02%
ISTAR INC	6.00	04/01/2022	545,000	$ 564,075	0.01%
ALTICE FINANCING TERM LOAN	0.00	06/22/2025	563,213	$ 563,567	0.01%
TESORO LOGISTICS LP / CORP	5.25	01/15/2025	525,000	$ 562,406	0.01%
SLM CORP SERIES MTN	6.13	03/25/2024	545,000	$ 561,895	0.01%
GLP CAPITAL LP / FIN II	4.38	04/15/2021	540,000	$ 561,600	0.01%
OASIS PETROLEUM INC	6.88	03/15/2022	550,000	$ 559,625	0.01%
A SCHULMAN INC TERM LOAN B	0.00	05/11/2022	554,583	$ 555,969	0.01%

SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
ELECTRICITE DE FRANCE SERIES 144A	2.35	10/13/2020	550,000	$ 553,199	0.01%
NAVIOS MARITIME PARTNERS TERM LOAN B	0.00	06/12/2020	557,265	$ 551,693	0.01%
JAGUAR LAND ROVER PLC SERIES 144A	4.25	11/15/2019	535,000	$ 550,381	0.01%
TELEFLEX INC	4.88	06/01/2026	525,000	$ 544,688	0.01%
ABBVIE INC	1.38	05/17/2024	450,000	$ 543,850	0.01%
CELGENE CORP	2.13	08/15/2018	540,000	$ 542,259	0.01%
ABU DHABI NATIONAL ENERG SERIES 144A	4.38	06/22/2026	525,000	$ 542,063	0.01%
CSX CORP	3.70	10/30/2020	520,000	$ 541,755	0.01%
WPX ENERGY INC	5.25	09/15/2024	540,000	$ 541,350	0.01%
CIT GROUP INC SERIES A	5.80		520,000	$ 540,150	0.01%
NEXTERA ENERGY PARTNERS SERIES 144A	4.50	09/15/2027	530,000	$ 539,938	0.01%
AK STEEL CORP	7.50	07/15/2023	495,000	$ 538,313	0.01%
TELECOM ITALIA FIN SA SERIES EMTN	7.75	01/24/2033	300,000	$ 537,310	0.01%
PARK AEROSPACE HOLDINGS SERIES 144A	3.63	03/15/2021	535,000	$ 536,338	0.01%
AMERICA MOVIL SAB DE CV	5.00	03/30/2020	500,000	$ 534,819	0.01%
NUMERICABLE GROUP SA SERIES 144A	6.00	05/15/2022	510,000	$ 532,950	0.01%
WMG ACQUISITION CORP SERIES 144A	5.00	08/01/2023	515,000	$ 531,738	0.01%
XEROX CORP	6.75	12/15/2039	500,000	$ 530,213	0.01%
MGM RESORTS INTERNATIONAL	6.63	12/15/2021	470,000	$ 528,750	0.01%
AT&T INC	3.40	05/15/2025	535,000	$ 527,724	0.01%
AK STEEL CORP	7.63	10/01/2021	505,000	$ 525,200	0.01%
ZIMMER BIOMET HOLDINGS	2.43	12/13/2026	425,000	$ 524,907	0.01%
BPCE SA SERIES BKNT	2.65	02/03/2021	520,000	$ 524,568	0.01%
CROWN AMER CAP CORP V SERIES 144A	4.25	09/30/2026	515,000	$ 520,150	0.01%
BANQUE OUEST AFRICAINE D SERIES 144A	5.00	07/27/2027	500,000	$ 513,750	0.01%
CHEVRON CORP	1.99	03/03/2020	510,000	$ 511,919	0.01%
ISTAR INC	4.63	09/15/2020	500,000	$ 511,250	0.01%
COMCAST CORP	4.60	08/15/2045	460,000	$ 506,080	0.01%
COCA-COLA ICECEK AS SERIES 144A	4.22	09/19/2024	500,000	$ 505,990	0.01%
FIRST DATA TERM LOAN	0.00	04/21/2024	502,352	$ 503,880	0.01%
EXELON CORP	4.45	04/15/2046	480,000	$ 502,667	0.01%
ELECTRICITE DE FRANCE SA SERIES EMTN	4.25		400,000	$ 501,844	0.01%
US TREASURY N/B	1.63	04/30/2019	500,000	$ 501,406	0.01%
US TREASURY N/B	1.25	10/31/2018	500,000	$ 499,238	0.01%
EXXON MOBIL CORP	2.22	03/01/2021	495,000	$ 498,739	0.01%
ALLY FINANCIAL	3.25	11/05/2018	490,000	$ 494,366	0.01%
US TREASURY N/B	2.13	12/31/2021	488,000	$ 493,509	0.01%

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TENET HEALTHCARE CORP SERIES 144A	7.50	01/01/2022	465,000	$ 492,319	0.01%
PT PERTAMINA PERSERO SERIES 144A	5.63	05/20/2043	450,000	$ 484,371	0.01%
AMER AIRLN 13-1 B PASS T SERIES 2013-1 CL	5.63	01/15/2021	458,684	$ 482,765	0.01%
MEDTRONIC INC SERIES WI	2.50	03/15/2020	475,000	$ 481,984	0.01%
TENET HEALTHCARE CORP	6.00	10/01/2020	450,000	$ 479,570	0.01%
PARK-OHIO INDUSTRIES INC SERIES 144A	6.63	04/15/2027	445,000	$ 479,488	0.01%
WEATHERFORD INTL LTD	4.50	04/15/2022	515,000	$ 478,950	0.01%
INTRAWEST RESORTS HOLDINGS INC TERM	0.00	06/29/2024	474,606	$ 476,685	0.01%
CNTL AMR BOTTLING CORP SERIES 144A	5.75	01/31/2027	450,000	$ 475,875	0.01%
VIRGIN MEDIA SECURED FIN SERIES 144A	5.25	01/15/2026	455,000	$ 473,769	0.01%
SCIENTIFIC GAMES INC SERIES 144A	7.00	01/01/2022	445,000	$ 472,256	0.01%
EXXON MOBIL CORP	4.11	03/01/2046	435,000	$ 470,018	0.01%
ALIBABA GROUP HOLDING LTD SERIES WI	3.60	11/28/2024	450,000	$ 466,346	0.01%
JPMORGAN CHASE & CO SERIES EMTN	2.75	08/24/2022	350,000	$ 458,638	0.01%
AT&T INC	4.50	05/15/2035	460,000	$ 454,152	0.01%
ALERIS INTERNATIONAL INC SERIES 144A	9.50	04/01/2021	425,000	$ 452,625	0.01%
CENTURYTEL INC SERIES Y	7.50	04/01/2024	430,000	$ 445,140	0.01%
DAE FUNDING LLC SERIES 144A	5.00	08/01/2024	430,000	$ 440,750	0.01%
ANTERO MIDSTREAM PART/FI SERIES 144A	5.38	09/15/2024	425,000	$ 439,875	0.01%
ONEOK PARTNERS LP	4.90	03/15/2025	410,000	$ 438,481	0.01%
BARRICK NA FINANCE LLC	5.75	05/01/2043	360,000	$ 435,861	0.01%
CELGENE CORP	5.25	08/15/2043	380,000	$ 435,716	0.01%
ALLY FINANCIAL	4.75	09/10/2018	425,000	$ 434,393	0.01%
CORP FINANCIERA DE DESAR SERIES 144A	4.75	07/15/2025	400,000	$ 431,000	0.01%
COOPERATIEVE CENTRALE RAIFFEIS	4.63	12/01/2023	400,000	$ 429,834	0.01%
BANK OF AMERICA CORP	5.88	02/07/2042	335,000	$ 429,410	0.01%
ALLERGAN FUNDING SCS SERIES 7Y	1.25	06/01/2024	360,000	$ 429,334	0.01%
EXELON CORP SERIES WI	5.10	06/15/2045	375,000	$ 428,443	0.01%
ROYAL BANK OF SCOTLND GRP PLC	4.80	04/05/2026	400,000	$ 428,066	0.01%
CENTURYTEL INC SERIES WI	5.63	04/01/2025	445,000	$ 426,088	0.01%
ALTICE US FINANCE I CORP SERIES 144A	5.50	05/15/2026	400,000	$ 421,876	0.01%
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	06/15/2027	425,000	$ 420,750	0.01%
FREEPORT MCMORAN INC	6.88	02/15/2023	385,000	$ 419,650	0.01%
GOLDMAN SACHS GROUP INC	6.25	02/01/2041	315,000	$ 415,827	0.01%
SANMINA CORP SERIES 144A	4.38	06/01/2019	405,000	$ 415,631	0.01%
VIRGIN MEDIA FINANCE SERIES 144 A	5.75	01/15/2025	400,000	$ 414,500	0.01%
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	01/15/2025	410,000	$ 414,100	0.01%

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SES SA	4.63		325,000	$ 411,456	0.01%
ARDAGH PKG FIN/MP HD USA SERIES 144A	4.63	05/15/2023	400,000	$ 410,880	0.01%
CCO HLDGS LLC/CAP CORP SERIES 144A	5.75	02/15/2026	390,000	$ 408,915	0.01%
ISRAEL STATE OF	4.50	01/30/2043	375,000	$ 406,844	0.01%
PETROLEOS MEXICANOS SERIES WI	6.75	09/21/2047	382,000	$ 406,410	0.01%
HSBC HOLDINGS PLC	2.95	05/25/2021	400,000	$ 406,225	0.01%
GENERAL MOTORS CO SERIES WI	6.25	10/02/2043	355,000	$ 405,708	0.01%
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2027	400,000	$ 405,500	0.01%
MPT OPER PARTNERSP/FINL	6.38	03/01/2024	375,000	$ 404,531	0.01%
HONDURAS GOVERNMENT SERIES 144A	6.25	01/19/2027	375,000	$ 403,253	0.01%
IMPERIAL TOBACCO FINANCE SERIES EMTN	4.88	06/07/2032	250,000	$ 398,541	0.01%
JBS USA LLC JBS USA FINA SERIES 144A	7.25	06/01/2021	390,000	$ 397,800	0.01%
BOMBARDIER INC SERIES 144A	6.13	01/15/2023	410,000	$ 397,495	0.01%
NMG FINCO PLC SERIES 144A	5.75	08/01/2022	385,000	$ 396,550	0.01%
CARRIZO OIL & GAS INC	8.25	07/15/2025	365,000	$ 396,481	0.01%
QEP RESOURCES INC	6.80	04/01/2018	390,000	$ 395,363	0.01%
21ST CENTURY FOX AMERICA SERIES WI	4.75	09/15/2044	370,000	$ 394,686	0.01%
SAUDI INTERNATIONAL BOND SERIES REGS	2.38	10/26/2021	400,000	$ 394,600	0.01%
CEMEX SAB DE CV SERIES 144A	5.70	01/11/2025	370,000	$ 394,420	0.01%
REPUBLIC OF ARGENTINA SERIES REGS	7.13	06/28/2117	395,000	$ 394,210	0.01%
ELDORADO RESORTS INC SERIES 144A	6.00	04/01/2025	375,000	$ 393,750	0.01%
NUMERICABLE SFR SA SERIES 144A	7.38	05/01/2026	360,000	$ 388,800	0.01%
PACIFICORP	6.25	10/15/2037	290,000	$ 388,758	0.01%
MCAFEE TERM LOAN	0.00	09/29/2024	385,000	$ 386,733	0.01%
T MOBILE USA INC	6.50	01/15/2024	360,000	$ 383,580	0.01%
US TREASURY N/B	1.63	04/30/2023	390,000	$ 381,926	0.01%
ISTAR FINANCIAL INC	4.88	07/01/2018	375,000	$ 379,725	0.01%
COOPERATIEVE RABOBANK UA SERIES EMTN	4.63	05/23/2029	250,000	$ 379,628	0.01%
INDIANTOWN COGENERATION SERIES A 10	9.77	12/15/2020	352,277	$ 378,634	0.01%
INEOS TERM LOAN	0.00	03/31/2024	372,188	$ 374,607	0.01%
SUAM FINANCE BV SERIES 144A	4.88	04/17/2024	350,000	$ 374,063	0.01%
EQUATE PETROCHEMICAL BV SERIES REGS	3.00	03/03/2022	375,000	$ 371,813	0.01%
BBVA SUB CAPITAL UNIPERS	3.50	04/11/2024	300,000	$ 371,340	0.01%
ELECTRICITE DE FRANCE SA SERIES EMTN	4.63	09/11/2024	250,000	$ 370,301	0.01%
TREEHOUSE FOODS INC	4.88	03/15/2022	355,000	$ 366,981	0.01%
BAT INTL FINANCE PLC SERIES EMTN	6.00	11/24/2034	200,000	$ 366,609	0.01%
MSCI INC SERIES 144A	5.75	08/15/2025	335,000	$ 365,569	0.01%

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DOLLAR TREE INC SERIES WI	5.25	03/01/2020	355,000	$ 365,073	0.01%
TENET HEALTHCARE CORP	6.75	06/15/2023	380,000	$ 364,800	0.01%
KINDER MORGAN INC DELAWA	2.25	03/16/2027	300,000	$ 364,320	0.01%
PENNEY/JC CO INC SERIES 144A	5.88	07/01/2023	360,000	$ 363,600	0.01%
MORGAN STANLEY SERIES GMTN	2.63	03/09/2027	270,000	$ 361,698	0.01%
ZIMMER BIOMET HOLDINGS INC	3.15	04/01/2022	355,000	$ 361,447	0.01%
UNITED TECHNOLOGIES CORP	4.50	06/01/2042	335,000	$ 360,017	0.01%
EP ENER/EVEREST ACQ FIN SERIES WI	6.38	06/15/2023	585,000	$ 359,775	0.01%
US TREASURY N/B	2.50	02/15/2045	385,000	$ 359,073	0.01%
HD SUPPLY INC SERIES 144A	5.75	04/15/2024	335,000	$ 358,450	0.01%
T MOBILE USA INC	6.00	04/15/2024	335,000	$ 355,519	0.01%
PACIFICORP	4.10	02/01/2042	335,000	$ 353,665	0.01%
AMERICAN CAMPUS COMMUNITIES OP	4.13	07/01/2024	335,000	$ 350,868	0.01%
HYUNDAI CAPITAL AMERICA SERIES 144A	2.55	02/06/2019	350,000	$ 350,534	0.01%
ARTERRA WINES CANADA TERM LOAN	0.00	12/16/2023	348,250	$ 350,427	0.01%
PACIFICORP	3.85	06/15/2021	332,000	$ 350,283	0.01%
BURLINGTON NORTHERN SANTA FE	5.40	06/01/2041	280,000	$ 346,288	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	$ 343,275	0.01%
US TREASURY N/B	2.00	05/31/2021	340,000	$ 343,028	0.01%
AIRCASTLE LTD	4.13	05/01/2024	330,000	$ 341,550	0.01%
HSBC HOLDINGS PLC	6.50	05/02/2036	260,000	$ 338,812	0.01%
T MOBILE USA INC	6.13	01/15/2022	325,000	$ 338,000	0.01%
BAT INTL FINANCE PLC SERIES EMTN	3.63	11/09/2021	250,000	$ 333,655	0.01%
FEDEX CORP	1.00	01/11/2023	275,000	$ 330,434	0.01%
LOCKHEED MARTIN CORP	2.50	11/23/2020	325,000	$ 330,020	0.01%
FEDERATED DEPT STORES INC	6.90	04/01/2029	310,000	$ 328,472	0.01%
ENERGY TRANSFER PARTNERS	5.15	03/15/2045	335,000	$ 327,267	0.01%
UBS AG SERIES EMTN	4.75	02/12/2026	250,000	$ 326,895	0.01%
GMS TERM LOAN	0.00	04/01/2023	323,603	$ 325,761	0.01%
AEGON NV SERIES EMTN	4.00	04/25/2044	250,000	$ 322,707	0.01%
PARK AEROSPACE HOLDINGS SERIES 144A	5.25	08/15/2022	310,000	$ 322,400	0.01%
UNITED RENTALS NORTH AM	4.88	01/15/2028	315,000	$ 316,575	0.01%
SCHAEFFLER VERWALTUNG ZW SERIES 144	4.75	09/15/2026	310,000	$ 315,813	0.01%
LLOYDS BANKING GROUP PLC	7.00		225,000	$ 314,243	0.01%
BPCE SA	5.25	04/16/2029	200,000	$ 314,057	0.01%
COMPUCOM TERM LOAN	0.00	05/09/2020	360,000	$ 313,427	0.01%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
SKANDINAVISKA ENSKILDA SERIES GMTN	2.50	05/28/2026	250,000	$ 313,343	0.01%
GOODMAN NETWORKS INC	8.00	05/11/2022	377,308	$ 313,165	0.01%
BLACKSTONE HOLDINGS FINA SERIES REGS	2.00	05/19/2025	250,000	$ 312,905	0.01%
TYCO ELECTRONICS GROUP SA	2.38	12/17/2018	310,000	$ 311,757	0.01%
ARAB REPUBLIC OF EGYPT SERIES REGS	5.75	04/29/2020	300,000	$ 310,620	0.01%
CHURCHILL DOWNS INC	5.38	12/15/2021	300,000	$ 309,375	0.01%
PETRONAS CAPITAL LTD SERIES REGS	5.25	08/12/2019	292,000	$ 307,982	0.01%
LANDRY'S INC TERM LOAN	0.00	10/04/2023	305,000	$ 306,525	0.01%
TOPS HOLDING/MARKETS II SERIES 144A	8.00	06/15/2022	460,000	$ 305,900	0.01%
PROLOGIS LP	1.38	10/07/2020	250,000	$ 305,898	0.01%
ENERGY TRANSFER PARTNERS	6.70	07/01/2018	295,000	$ 305,199	0.01%
ANHEUSER BUSH INBEV SERIES EMTN	4.00	09/24/2025	200,000	$ 304,983	0.01%
BARRICK GOLD CORP	5.25	04/01/2042	265,000	$ 303,205	0.01%
DR PEPPER SNAPPLE GROUP INC	3.13	12/15/2023	295,000	$ 300,108	0.01%
SKANDINAVISKA ENSKILDA SERIES EMTN	7.09		250,000	$ 299,974	0.01%
PERNOD-RICHARD SA SERIES 144A	5.75	04/07/2021	270,000	$ 299,417	0.01%
US TREASURY N/B	1.25	01/31/2019	300,000	$ 299,355	0.01%
APPLE INC	2.85	05/11/2024	295,000	$ 298,582	0.01%
SKANDINAVISKA ENSKILDA	2.63	03/15/2021	295,000	$ 297,695	0.01%
BAT INTL FINANCE PLC SERIES EMTN	0.88	10/13/2023	250,000	$ 296,021	0.01%
MORGAN STANLEY	6.38	07/24/2042	220,000	$ 295,792	0.01%
BANCO DE CREDITO DEL PER SERIES 144A	4.25	04/01/2023	275,000	$ 292,738	0.01%
PHILIP MORRIS INTERNATIONAL	4.38	11/15/2041	275,000	$ 291,916	0.01%
VALEANT PHARMACEUTICALS INTERN SERIE	5.63	12/01/2021	310,000	$ 289,850	0.01%
ILFC E-CAPITAL TRUST SERIES 144A	4.59	12/21/2065	300,000	$ 285,750	0.01%
BANK OF AMERICA CORP SERIES EMTN	7.00	07/31/2028	150,000	$ 281,220	0.01%
FIRSTENERGY CORP	7.38	11/15/2031	210,000	$ 279,369	0.01%
SHELL INTERNATIONAL FIN	4.38	05/11/2045	260,000	$ 278,788	0.01%
SKANDINAVISKA ENSKILDA SERIES 144A	2.63	11/17/2020	275,000	$ 278,552	0.01%
DOLPHIN ENERGY LTD REGS	5.50	12/15/2021	250,000	$ 274,932	0.01%
SAUDI INTERNATIONAL BOND SERIES REGS	4.50	10/26/2046	275,000	$ 274,417	0.01%
US TREASURY N/B	2.13	05/15/2025	275,000	$ 273,217	0.01%
TRI POINTE GROUP INC	5.25	06/01/2027	268,000	$ 272,355	0.01%
EMERA US FINANCE LP SERIES WI	2.70	06/15/2021	270,000	$ 271,454	0.01%
ANADARKO PETROLEUM CORP	4.50	07/15/2044	285,000	$ 271,244	0.01%
REPUBLICA ORIENT URUGUAY	4.38	10/27/2027	250,000	$ 269,375	0.01%
AMERICAN WATER CAPITAL C	3.75	09/01/2047	270,000	$ 268,960	0.01%

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EP ENER/EVEREST ACQ FIN SERIES 144A	8.00	02/15/2025	345,000	$ 268,669	0.01%
VIRGIN MEDIA FINANCE SERIES 144A	6.00	10/15/2024	255,000	$ 268,069	0.01%
ANADARKO PETROLEUM CORP	3.45	07/15/2024	270,000	$ 267,951	0.01%
PFIZER INC	4.13	12/15/2046	250,000	$ 266,963	0.01%
VALE OVERSEAS LIMITED	6.88	11/10/2039	230,000	$ 263,626	0.01%
IBERDROLA INTL BV SERIES EMTN	3.50	02/01/2021	200,000	$ 263,184	0.01%
LEVEL 3 FINANCING INC SERIES WI	6.13	01/15/2021	255,000	$ 261,018	0.01%
CORP LINDLEY SA	6.75	11/23/2021	234,000	$ 260,325	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	$ 258,631	0.01%
KB HOME	7.00	12/15/2021	230,000	$ 258,175	0.01%
AT&T INC	4.35	06/15/2045	281,000	$ 257,908	0.01%
NEPTUNE FINCO CORP SERIES 144A	6.63	10/15/2025	235,000	$ 257,325	0.01%
XCEL ENERGY INC	2.40	03/15/2021	255,000	$ 256,325	0.01%
EAGLE II ACQUISITION CO LLC TERM LOAN	0.00	04/17/2024	255,651	$ 255,331	0.01%
INDONESIA REPUBLIC OF	6.63	02/17/2037	100,000	$ 254,680	0.01%
MARATHON PETROLEUM CORP	4.75	09/15/2044	256,000	$ 254,673	0.01%
VISA INC	2.20	12/14/2020	250,000	$ 252,552	0.01%
ARCELORMITTAL SA	6.00	03/01/2021	230,000	$ 252,425	0.01%
ANGUS CHEMICAL TERM LOAN B	0.00	02/02/2022	250,812	$ 251,753	0.01%
US TREASURY N/B	1.38	02/28/2019	250,000	$ 249,834	0.01%
CONSOLIDATED ENERGY FIN SERIES 144A	5.07	06/15/2022	250,000	$ 249,377	0.01%
SOUTH AFRICA REPUBLIC OF	5.88	09/16/2025	230,000	$ 248,400	0.01%
ANIXTER INC	5.13	10/01/2021	230,000	$ 247,250	0.01%
TECK RESOURCES LIMITED SERIES 144A	8.50	06/01/2024	215,000	$ 246,713	0.01%
CSX CORP	5.50	04/15/2041	205,000	$ 243,903	0.01%
DAIMLER INTL FINANCE BV SERIES EMTN	3.50	06/06/2019	175,000	$ 243,799	0.01%
INGERSOLL-RAND GL HLD CO SERIES WI	2.88	01/15/2019	240,000	$ 242,735	0.01%
TESORO LOGISTICS LP / CORP SERIES WI	6.25	10/15/2022	225,000	$ 239,344	0.01%
CF INDUSTRIES INC	7.13	05/01/2020	215,000	$ 238,650	0.01%
RABOBANK NEDERLAND SERIES EMTN	5.25	09/14/2027	150,000	$ 238,136	0.01%
MOLSON COORS BREWING CO	1.25	07/15/2024	200,000	$ 237,736	0.01%
JP MORGAN CHASE & CO	5.60	07/15/2041	190,000	$ 235,542	0.01%
VERIZON COMMUNICATIONS INC SERIES EMT	4.75	02/17/2034	150,000	$ 234,443	0.01%
LLOYDS BANKING GROUP PLC SERIES WI	5.30	12/01/2045	200,000	$ 234,096	0.01%
SLM CORP SERIES MTN	5.50	01/15/2019	225,000	$ 232,511	0.01%
SHERWIN-WILLIAMS CO	3.13	06/01/2024	230,000	$ 231,156	0.01%

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MPT OPER PARTNERSP/FINL	5.00	10/15/2027	225,000	$ 230,625	0.01%
WELLS FARGO & COMPANY SERIES MTN	4.75	12/07/2046	210,000	$ 230,552	0.01%
LIMITED BRANDS INC	5.63	02/15/2022	215,000	$ 229,491	0.01%
REYNOLDS GROUP HOLDINGS	5.75	10/15/2020	225,000	$ 228,949	0.01%
HUNGARY REPUBLIC OF	5.38	03/25/2024	200,000	$ 228,750	0.01%
LENNAR CORP	4.13	12/01/2018	225,000	$ 228,695	0.01%
WELLTOWER INC	4.50	12/01/2034	150,000	$ 228,064	0.01%
US AIRWAYS PT TRUST SERIES 2001-1G	7.08	03/20/2021	213,382	$ 227,786	0.01%
WESTERN POWER DIST WEST SERIES EMTN	5.75	04/16/2032	125,000	$ 227,393	0.01%
AMER AIRLINES SERIES 2015-1 CLASS B	3.70	05/01/2023	225,884	$ 226,448	0.01%
NETFLIX INC	5.38	02/01/2021	210,000	$ 225,225	0.01%
LAMB WESTON HLD SERIES 144A	4.63	11/01/2024	215,000	$ 224,138	0.01%
BUCKEYE PARTNERS LP	5.60	10/15/2044	215,000	$ 224,050	0.01%
ORANGE SA SERIES EMTN	5.75		150,000	$ 223,705	0.01%
US TREASURY N/B	2.50	05/15/2046	240,000	$ 223,013	0.01%
CSC HOLDINGS LLC	8.63	02/15/2019	205,000	$ 222,169	0.01%
SPRINGLEAF FINANCE CORP SERIES MTN	6.90	12/15/2017	220,000	$ 221,650	0.01%
COLOMBIA REPUBLIC OF	4.00	02/26/2024	210,000	$ 218,820	0.01%
BARCLAYS PLC	4.95	01/10/2047	200,000	$ 218,572	0.01%
THREE GORGES FIN I KY SERIES REGS	3.15	06/02/2026	220,000	$ 218,060	0.01%
ENERGY TRANSFER PARTNERS	4.05	03/15/2025	215,000	$ 217,976	0.01%
AIR 2 US SERIES 1999 CLASS A 144A ETC	8.03	10/01/2019	211,202	$ 217,670	0.01%
CROATIA	6.75	11/05/2019	200,000	$ 216,721	0.01%
TELEFONICA EMISIONES SAU SERIES EMTN	5.38	02/02/2026	135,000	$ 216,605	0.01%
DYNEGY INC SERIES 144A	8.13	01/30/2026	210,000	$ 216,300	0.01%
ALABAMA POWER CO	4.15	08/15/2044	205,000	$ 216,022	0.01%
CNOOC CURTIS FUNDING NO SERIES REGS	4.50	10/03/2023	200,000	$ 215,882	0.01%
NAVIOS MARITIME HOLDINGS	8.13	02/15/2019	225,000	$ 214,875	0.01%
XLIT LTD HYB	3.25	06/29/2047	185,000	$ 214,606	0.01%
INDONESIA REPUBLIC OF SERIES REGS	4.35	01/08/2027	200,000	$ 212,166	0.01%
SPRINT NEXTEL CORP SERIES 144A	9.00	11/15/2018	197,000	$ 211,611	0.01%
STATE OF QATAR SERIES 144A	4.63	06/02/2046	200,000	$ 209,612	0.01%
PANAMA REPUBLIC OF	3.75	03/16/2025	200,000	$ 209,200	0.01%
REPUBLIC OF SERBIA SERIES REGS	4.88	02/25/2020	200,000	$ 209,036	0.01%
PUBLIC SERVICE ELECTRIC SERIES MTN	3.65	09/01/2042	210,000	$ 208,151	0.01%
ROMANIA SERIES REGS	6.75	02/07/2022	180,000	$ 208,128	0.01%
MIDAMERICAN ENERGY CO	3.95	08/01/2047	200,000	$ 207,950	0.01%

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COLOMBIA REPUBLIC OF	5.00	06/15/2045	200,000	$ 205,750	0.01%
UNITED MEXICAN STATES	3.60	01/30/2025	200,000	$ 205,000	0.01%
AMERICA MOVIL SAB DE CV	4.38	07/16/2042	200,000	$ 204,700	0.01%
PANAMA REPUBLIC OF	4.30	04/29/2053	200,000	$ 204,500	0.01%
IMPERIAL TOBACCO FINANCE SERIES EMTN	3.38	02/26/2026	150,000	$ 202,000	0.01%
US TREASURY N/B	4.75	02/15/2041	150,000	$ 201,510	0.01%
SKANDINAVISKA ENSKILDA SERIES 144A	2.38	03/25/2019	200,000	$ 201,464	0.01%
NOBLE ENERGY INC	5.05	11/15/2044	195,000	$ 201,261	0.01%
EXPORT IMPORT BANK CHINA SERIES REGS	2.50	07/31/2019	200,000	$ 201,245	0.01%
GRUPO BIMBO SERIES 144A	4.88	06/27/2044	200,000	$ 201,201	0.01%
CODELCO INC SERIES REGS	3.00	07/17/2022	200,000	$ 201,154	0.01%
METLIFE CAPITAL TRUST IV SERIES 144A	7.88	12/15/2037	150,000	$ 201,000	0.01%
SINOPEC GRP OVERSEA 2015 SERIES REGS	2.50	04/28/2020	200,000	$ 200,467	0.01%
AIR LIQUIDE FINANCE SERIES 144A	1.75	09/27/2021	205,000	$ 200,350	0.01%
PRUDENTIAL FINANCIAL INC	6.20	11/15/2040	155,000	$ 200,283	0.01%
AIG SUNAMER GOLB FIN X SERIES 144A	6.90	03/15/2032	150,000	$ 200,043	0.01%
US TREASURY N/B	2.50	02/15/2046	215,000	$ 199,942	0.01%
ZF NA CAPITAL SERIES 144A	4.50	04/29/2022	190,000	$ 199,738	0.01%
SAUDI INTERNATIONAL BOND SERIES 144A	4.50	10/26/2046	200,000	$ 199,576	0.01%
CODELCO INC SERIES 144A	4.25	07/17/2042	200,000	$ 198,636	0.01%
PACIFIC GAS & ELECTRIC	4.45	04/15/2042	180,000	$ 198,553	0.01%
AIR 2 US SERIES 1999 CLASS B 144A ETC	8.63	10/01/2020	189,910	$ 196,913	0.01%
TRONOX PIGMENTS HOLLAND TERM LOAN	0.00	09/14/2024	195,000	$ 195,690	0.01%
TESORO LOGISTICS LP / CORP	6.38	05/01/2024	180,000	$ 195,300	0.01%
BANQUE CENTRALE DE TUNISIE SA SERIES R	5.75	01/30/2025	200,000	$ 194,545	0.01%
UNITED MEXICAN STATES	4.35	01/15/2047	200,000	$ 194,500	0.01%
US TREASURY N/B	3.00	05/15/2047	189,000	$ 194,478	0.01%
ADT CORP SERIES WI	6.25	10/15/2021	175,000	$ 194,447	0.01%
FORD MOTOR COMPANY	7.45	07/16/2031	150,000	$ 194,265	0.01%
PETROLEOS MEXICANOS	6.50	06/02/2041	180,000	$ 188,190	0.00%
ORACLE CORP	2.50	10/15/2022	185,000	$ 186,357	0.00%
JPMORGAN CHASE & CO SERIES EMTN	3.50	12/18/2026	125,000	$ 185,040	0.00%
EQUINIX INC	5.38	01/01/2022	175,000	$ 183,488	0.00%
ALLY FINANCIAL	4.25	04/15/2021	175,000	$ 181,125	0.00%
DEVON ENERGY CORP	5.00	06/15/2045	170,000	$ 179,143	0.00%
MONSANTO CO	3.38	07/15/2024	175,000	$ 178,455	0.00%
TRANS CANADA PIPELINES	5.00	10/16/2043	155,000	$ 177,656	0.00%

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DUKE ENERGY CAROLINAS	4.00	09/30/2042	170,000	$ 177,289	0.00%
COMPILER FINANCE SUB INC SERIES 144A	7.00	05/01/2021	320,000	$ 176,000	0.00%
TOYOTA MOTOR CREDIT CORP SERIES FRN	1.69	01/17/2019	175,000	$ 175,689	0.00%
ELECTRICITE DE FRANCE SA SERIES EMTN	5.50	10/17/2041	100,000	$ 174,930	0.00%
SAN DIEGO G & E	3.95	11/15/2041	170,000	$ 172,838	0.00%
AMERICOLD TERM LOAN	0.00	12/01/2022	169,144	$ 170,835	0.00%
PETROLEOS MEXICANOS	5.50	01/21/2021	160,000	$ 170,720	0.00%
DUKE ENERGY CORP	4.80	12/15/2045	150,000	$ 167,014	0.00%
PETROLEOS MEXICANOS SERIES REGS	6.50	03/13/2027	150,000	$ 166,235	0.00%
IMPERIAL TOBACCO FINANCE SERIES EMTN	5.50	09/28/2026	100,000	$ 164,097	0.00%
HUNGARY REPUBLIC OF	6.38	03/29/2021	144,000	$ 162,360	0.00%
TRI POINTE HOMES INC	4.88	07/01/2021	155,000	$ 161,975	0.00%
ABBVIE INC	4.50	05/14/2035	150,000	$ 161,416	0.00%
REYNOLDS GRP ISS/REYNOLD SERIES 144A	7.00	07/15/2024	150,000	$ 159,750	0.00%
VIRGINIA ELEC & POWER CO	4.00	01/15/2043	155,000	$ 159,747	0.00%
AERCAP IRELAND CAP LTD/A	4.63	10/30/2020	150,000	$ 159,629	0.00%
EOG RESOURCES INC	3.90	04/01/2035	160,000	$ 159,549	0.00%
ROYAL BANK OF SCOTLND GRP PLC	6.13	12/15/2022	145,000	$ 159,507	0.00%
AT&T INC	5.20	11/18/2033	100,000	$ 159,370	0.00%
KERR-MCGEE CORP	7.88	09/15/2031	125,000	$ 158,923	0.00%
DAIMLER FINANCE NA LLC SERIES 144A	3.88	09/15/2021	150,000	$ 157,597	0.00%
BALL CORP	4.38	12/15/2020	150,000	$ 157,500	0.00%
GILEAD SCIENCES INC	4.80	04/01/2044	140,000	$ 157,094	0.00%
VEREIT OPERATING PARTNER	4.13	06/01/2021	150,000	$ 156,814	0.00%
TIME WARNER CABLE INC	5.25	07/15/2042	100,000	$ 151,701	0.00%
MEIJER INC	9.00	12/01/2019	139,465	$ 151,454	0.00%
IVORY COAST SERIES REGS	5.75	12/31/2032	154,400	$ 151,402	0.00%
CONCHO RESOURCES INC	4.88	10/01/2047	145,000	$ 151,315	0.00%
ALLISON TRANSMISSION INC SERIES 144A	4.75	10/01/2027	150,000	$ 151,125	0.00%
TOTAL CAPITAL SA	2.13	08/10/2018	150,000	$ 150,752	0.00%
US TREASURY N/B	2.25	11/15/2025	150,000	$ 149,994	0.00%
GOLDMAN SACHS GROUP INC SERIES EMTN	4.25	01/29/2026	100,000	$ 149,673	0.00%
VERIZON COMMUNICATIONS	4.07	06/18/2024	100,000	$ 149,252	0.00%
BAE SYSTEMS PLC	4.13	06/08/2022	100,000	$ 149,146	0.00%
AT&T INC	4.38	09/14/2029	100,000	$ 148,763	0.00%
PRECISION DRILLING CORP SERIES WI	7.75	12/15/2023	145,000	$ 147,900	0.00%
DOMINION ENERGY GAS HOLDINGS SERIES	4.80	11/01/2043	135,000	$ 145,763	0.00%

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MEIJER INC	9.00	12/01/2019	133,985	$ 145,503	0.00%
MEIJER INC	9.00	12/01/2019	133,711	$ 145,206	0.00%
NAVIENT CORP	5.00	10/26/2020	140,000	$ 144,025	0.00%
SIEMENS FINANCIERINGSMAT SERIES EMTN	2.75	09/10/2025	100,000	$ 143,911	0.00%
SOUTH CAROLINA ELEC & GAS	4.50	06/01/2064	135,000	$ 143,098	0.00%
ELECTRICITE DE FRANCE SA SERIES EMTN	6.00		100,000	$ 142,561	0.00%
BRITISH SKY BROADCASTING SERIES EMTN	2.88	11/24/2020	100,000	$ 140,476	0.00%
COX COMMUNICATIONS INC SERIES 144A	4.60	08/15/2047	140,000	$ 138,838	0.00%
NATIONWIDE BLDG SOCIETY SERIES EMTN	6.88		100,000	$ 138,794	0.00%
DISCOVER FINANCIAL SERVICES	3.85	11/21/2022	135,000	$ 138,671	0.00%
MASS MUTUAL LIFE INS CO SERIES 144A	4.50	04/15/2065	135,000	$ 137,835	0.00%
METLIFE INC	4.05	03/01/2045	135,000	$ 137,232	0.00%
UNION PACIFIC CORP SERIES WI	3.80	10/01/2051	140,000	$ 137,225	0.00%
ABBEY NATIONAL TREASURY SERVIC SERIES	1.88	02/17/2020	100,000	$ 136,493	0.00%
DR PEPPER SNAPPLE GROUP INC	4.42	12/15/2046	130,000	$ 136,447	0.00%
TYCO ELECTRONICS GROUP SA	7.13	10/01/2037	96,000	$ 134,600	0.00%
HALCON RESOURCES CORP SERIES 144A	12.00	02/15/2022	111,000	$ 133,755	0.00%
COMMONWEALTH EDISON	3.70	03/01/2045	135,000	$ 133,311	0.00%
COMMONWEALTH EDISON	3.65	06/15/2046	135,000	$ 132,834	0.00%
DISCOVERY COMMUNICATIONS	2.04	09/20/2019	130,000	$ 130,795	0.00%
US TREASURY N/B	1.75	09/30/2022	130,000	$ 128,802	0.00%
AMC NETWORKS INC	4.75	12/15/2022	125,000	$ 128,555	0.00%
CVS CAREMARK CORP	2.80	07/20/2020	125,000	$ 127,155	0.00%
DOW CHEMICAL CO	4.38	11/15/2042	125,000	$ 127,121	0.00%
TRAVELERS COS INC	6.25	06/15/2037	95,000	$ 126,877	0.00%
PACIFIC GAS & ELECTRIC	5.13	11/15/2043	105,000	$ 125,978	0.00%
MORGAN STANLEY	3.97	07/22/2038	125,000	$ 125,714	0.00%
CIGNA CORP	3.88	10/15/2047	125,000	$ 124,569	0.00%
KB HOME	4.75	05/15/2019	120,000	$ 123,450	0.00%
CAROLINA POWER & LIGHT	2.80	05/15/2022	121,000	$ 123,414	0.00%
SANTANDER ISSUANCES SERIES EMTN	2.50	03/18/2025	100,000	$ 122,032	0.00%
HOME DEPOT INC	4.88	02/15/2044	105,000	$ 121,964	0.00%
PHILLIPS 66	4.65	11/15/2034	115,000	$ 121,739	0.00%
KINDER MORGAN INC	5.30	12/01/2034	115,000	$ 120,063	0.00%
WHITING PETROLEUM CORP	5.00	03/15/2019	120,000	$ 120,036	0.00%
FREEPORT MCMORAN INC	2.38	03/15/2018	120,000	$ 120,000	0.00%
SEALED AIR CORP SERIES 144A	6.88	07/15/2033	100,000	$ 117,250	0.00%

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CONS EDISON CO OF NY	4.20	03/15/2042	110,000	$ 116,722	0.00%
PFIZER INC	4.40	05/15/2044	105,000	$ 115,922	0.00%
STANDARD CHARTERED PLC SERIES 144A	7.01		100,000	$ 115,875	0.00%
TURKEY REPUBLIC OF	7.50	11/07/2019	106,000	$ 115,487	0.00%
QORVO INC SERIES WI	7.00	12/01/2025	100,000	$ 114,250	0.00%
TIME WARNER INC	5.38	10/15/2041	105,000	$ 113,173	0.00%
MECCANICA HOLDINGS SERIES 144A	6.25	01/15/2040	100,000	$ 113,000	0.00%
UNITEDHEALTH GROUP INC	3.95	10/15/2042	110,000	$ 112,856	0.00%
MCDONALD'S CORP SERIES MTN	4.45	03/01/2047	105,000	$ 111,156	0.00%
CHOICE HOTELS INTL INC	5.75	07/01/2022	100,000	$ 111,000	0.00%
BANK OF AMERICA CORP	4.24	04/24/2038	105,000	$ 110,985	0.00%
MGIC INVESTMENT CORP	5.75	08/15/2023	100,000	$ 110,000	0.00%
J2 CLOUD LLC GLOBAL INC SERIES 144A	6.00	07/15/2025	105,000	$ 109,856	0.00%
OPEN TEXT CORP SERIES 144A	5.88	06/01/2026	100,000	$ 109,750	0.00%
VANDERBILT UNIV MED CNTR SERIES 2017	4.17	07/01/2037	107,710	$ 109,659	0.00%
STANDARD PACIFIC CORP	5.88	11/15/2024	100,000	$ 109,250	0.00%
EQUINIX INC	5.38	05/15/2027	100,000	$ 108,625	0.00%
WR GRACE & CO CONN SERIES 144A	5.13	10/01/2021	100,000	$ 108,500	0.00%
PHILIP MORRIS INTERNATIONAL	4.50	03/20/2042	100,000	$ 108,312	0.00%
CIT GROUP INC	5.00	08/15/2022	100,000	$ 108,220	0.00%
VIDEOTRON LTD	5.00	07/15/2022	100,000	$ 108,000	0.00%
AIRCASTLE LTD	6.25	12/01/2019	100,000	$ 107,875	0.00%
PTC INC	6.00	05/15/2024	100,000	$ 107,750	0.00%
SIRIUS XM RADIO INC SERIES 144A	6.00	07/15/2024	100,000	$ 107,625	0.00%
KAISER ALUMINUM CORP SERIES WI	5.88	05/15/2024	100,000	$ 107,000	0.00%
ORBITAL ATK INC SERIES WI	5.50	10/01/2023	100,000	$ 106,875	0.00%
CNO FINANCIAL GROUP INC	5.25	05/30/2025	100,000	$ 106,750	0.00%
EDGEWELL PERSONAL CARE	4.70	05/19/2021	100,000	$ 106,750	0.00%
E TRADE FINANCIAL CORP SERIES A	5.88		100,000	$ 106,500	0.00%
SPECTRUM BRANDS INC SERIES WI	5.75	07/15/2025	100,000	$ 106,500	0.00%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.10	07/15/2036	85,000	$ 106,377	0.00%
SERVICE CORP INTERNATIONAL	5.38	05/15/2024	100,000	$ 106,250	0.00%
GRAHAM HOLDINGS CO	7.25	02/01/2019	100,000	$ 106,125	0.00%
NUANCE COMMUNICATIONS INC SERIES 144A	5.63	12/15/2026	100,000	$ 106,000	0.00%
POLYONE CORP	5.25	03/15/2023	100,000	$ 106,000	0.00%
VERSUM MATERIALS INC SERIES 144A	5.50	09/30/2024	100,000	$ 106,000	0.00%
GRAPHIC PACKAGING INTL	4.75	04/15/2021	100,000	$ 105,780	0.00%

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GLP CAPITAL LP FIN II	4.88	11/01/2020	100,000	$ 105,625	0.00%
PATTERN ENERGY GROUP INC SERIES 144A	5.88	02/01/2024	100,000	$ 105,500	0.00%
CYRUSONE LP/CYRUSONE FIN SERIES 144A	5.00	03/15/2024	100,000	$ 105,250	0.00%
ENERGIZER SPINCO INC SERIES 144A	5.50	06/15/2025	100,000	$ 105,250	0.00%
MURPHY OIL USA INC SERIES WI	6.00	08/15/2023	100,000	$ 105,250	0.00%
LEIDOS HLDGS INC	4.45	12/01/2020	100,000	$ 105,150	0.00%
HOLOGIC INC SERIES 144A	5.25	07/15/2022	100,000	$ 105,000	0.00%
NOKIA CORP	5.38	05/15/2019	100,000	$ 104,887	0.00%
MEDNAX INC SERIES 144A	5.25	12/01/2023	100,000	$ 104,750	0.00%
BLUESCOPE STEEL LTD FIN SERIES 144A	6.50	05/15/2021	100,000	$ 104,730	0.00%
MASONITE INTERNATIONAL CORP SERIES 14	5.63	03/15/2023	100,000	$ 104,655	0.00%
SYMANTEC CORP SERIES 144A	5.00	04/15/2025	100,000	$ 104,563	0.00%
USG CORP SERIES 144A	4.88	06/01/2027	100,000	$ 104,375	0.00%
STARWOOD PROPERTY TRUST INC SERIES	5.00	12/15/2021	100,000	$ 104,375	0.00%
BANKUNITED INC	4.88	11/17/2025	100,000	$ 104,163	0.00%
US CELLULAR	6.70	12/15/2033	100,000	$ 104,125	0.00%
LUNDIN MINING CORP SERIES 144A	7.50	11/01/2020	100,000	$ 104,000	0.00%
DARLING INTERNATIONAL INC SERIES WI	5.38	01/15/2022	100,000	$ 103,750	0.00%
PULTE HOMES INC	4.25	03/01/2021	100,000	$ 103,750	0.00%
LAMAR MEDIA CORP	5.00	05/01/2023	100,000	$ 103,625	0.00%
LKQ CORP	4.75	05/15/2023	100,000	$ 103,261	0.00%
VERISIGN INC	4.63	05/01/2023	100,000	$ 103,250	0.00%
MATCH GROUP INC SERIES WI	6.75	12/15/2022	100,000	$ 103,250	0.00%
HUNTINGTON INGALLS INDUSTRIES SERIES 1	5.00	12/15/2021	100,000	$ 103,030	0.00%
HILTON WORLDWIDE FIN LLC SERIES WI	4.63	04/01/2025	100,000	$ 103,000	0.00%
INTERVAL ACQUISTION COR SERIES WI	5.63	04/15/2023	100,000	$ 103,000	0.00%
LEVEL 3 FINANCING INC SERIES WI	5.38	08/15/2022	100,000	$ 102,981	0.00%
LOUISVILLE GAS & ELECTRIC	4.38	10/01/2045	95,000	$ 102,899	0.00%
KENTUCKY UTILITIES	4.38	10/01/2045	95,000	$ 102,889	0.00%
WILLIAM CARTER SERIES WI	5.25	08/15/2021	100,000	$ 102,875	0.00%
TRINSEO OP TRINSEO FIN SERIES 144A	5.38	09/01/2025	100,000	$ 102,875	0.00%
STEEL DYNAMICS INC SERIES WI	5.13	10/01/2021	100,000	$ 102,875	0.00%
SABRA HEALTH CARE LP / SABRA C	5.50	02/01/2021	100,000	$ 102,824	0.00%
AMERIGAS PART FIN CORP	5.50	05/20/2025	100,000	$ 102,750	0.00%
CDK GLOBAL INC SERIES 144A	4.88	06/01/2027	100,000	$ 102,750	0.00%
TENNECO INC	5.00	07/15/2026	100,000	$ 102,500	0.00%
WEX INC SERIES 144A	4.75	02/01/2023	100,000	$ 102,500	0.00%

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PVH CORP	4.50	12/15/2022	100,000	$ 102,250	0.00%
INMARSAT FINANCE PLC SERIES 144A	4.88	05/15/2022	100,000	$ 102,000	0.00%
COGECO CABLE INC SERIES 144A	4.88	05/01/2020	100,000	$ 102,000	0.00%
HILTON DOMESTIC OPERATING	4.25	09/01/2024	100,000	$ 102,000	0.00%
LADDER CAP FIN LLLP SERIES 144A	5.25	03/15/2022	100,000	$ 102,000	0.00%
VOLVOLINE INC SERIES 144A	4.38	08/15/2025	100,000	$ 101,875	0.00%
SOUTHERN CAL EDISON	3.90	12/01/2041	100,000	$ 101,731	0.00%
IAC INTERACTIVECORP	4.88	11/30/2018	100,000	$ 100,250	0.00%
PANAMA REPUBLIC OF	6.70	01/26/2036	75,000	$ 99,188	0.00%
RHP HOTEL PPTY/RHP FINAN	5.00	04/15/2021	95,000	$ 97,138	0.00%
OCH ZIFF FINANCE CO LLC SERIES 144A	4.50	11/20/2019	100,000	$ 97,000	0.00%
MDC HOLDINGS INC	6.00	01/15/2043	100,000	$ 95,771	0.00%
BURLINGTON NORTHERN SANTA FE	4.55	09/01/2044	85,000	$ 94,273	0.00%
UNDER ARMOUR INC	3.25	06/15/2026	100,000	$ 92,973	0.00%
ENEL FINANCE INTL NV SERIES EMTN	5.75	09/14/2040	50,000	$ 90,925	0.00%
ELECTRICITE DE FRANCE SA SERIES EMTN	6.25	05/30/2028	50,000	$ 88,434	0.00%
ORACLE CORP	4.00	07/15/2046	85,000	$ 87,950	0.00%
BAXALTA INC SERIES WI	5.25	06/23/2045	75,000	$ 86,436	0.00%
CVS CAREMARK CORP	5.13	07/20/2045	75,000	$ 86,254	0.00%
NOVARTIS CAPITAL CORP	4.00	11/20/2045	80,000	$ 84,582	0.00%
OHIO ST UNIV GEN RCPTS	4.91	06/01/2040	70,000	$ 83,791	0.00%
TOYOTA MOTOR CREDIT CORP SERIES MTN	2.00	10/24/2018	80,000	$ 80,383	0.00%
ELECTRICITE DE FRANCE SERIES 144A	2.15	01/22/2019	80,000	$ 80,311	0.00%
21ST CENTURY FOX AMERICA SERIES WI	4.75	11/15/2046	75,000	$ 79,952	0.00%
PETROLEOS MEXICANOS SERIES 144A	6.75	09/21/2047	75,000	$ 79,793	0.00%
NYU HOSPITAL CENTER	4.37	07/01/2047	75,000	$ 79,325	0.00%
DUKE ENERGY CORP	3.75	04/15/2024	75,000	$ 78,443	0.00%
NCL CORP LTD SERIES 144A	4.75	12/15/2021	75,000	$ 77,813	0.00%
LOS ANGELES CA DEPT WTR & PWR	5.72	07/01/2039	60,000	$ 77,723	0.00%
ACE INA HOLDINGS	4.35	11/03/2045	70,000	$ 76,924	0.00%
ACTIVISION BLIZZARD INC	4.50	06/15/2047	75,000	$ 75,759	0.00%
HAWAII ST ARPTS SYS CUSTOMER F SERIIES	4.14	07/01/2047	71,000	$ 73,087	0.00%
SUMTER LANDING FL CDD RECREATI	4.17	10/01/2047	70,000	$ 73,083	0.00%
ELECTRICITE DE FRANCE SERIES 144A	4.95	10/13/2045	65,000	$ 71,859	0.00%
MONSANTO CO	4.20	07/15/2034	70,000	$ 71,808	0.00%
CANAVERAL FL PORT AUTH SERIES D	4.65	06/01/2046	70,000	$ 71,753	0.00%
AHS HOSPITAL CORP	5.02	07/01/2045	60,000	$ 71,062	0.00%

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MIAMI DADE CNTY FL TRANSIT SAL SERIES B	5.62	07/01/2040	60,000	$ 70,739	0.00%
CSX CORP	4.75	05/30/2042	65,000	$ 70,683	0.00%
LOS ANGELES CALIF UNI SCH DIST	5.75	07/01/2034	55,000	$ 70,366	0.00%
KENTUCKY ST PROPERTY & BLDGS C SERIES	3.86	05/01/2030	70,000	$ 70,329	0.00%
NEW JERSEY ST TRANSPRTN TRUST SERIES	6.56	12/15/2040	55,000	$ 70,197	0.00%
RWJ BARNABAS HEALTH	3.95	07/01/2046	70,000	$ 69,696	0.00%
UNIV OF TEXAS TX UNIV REVENUES SERIES	3.35	08/15/2047	70,000	$ 68,965	0.00%
CONTINENTAL RESOURCES SERIES WI	4.90	06/01/2044	75,000	$ 68,063	0.00%
GOLDMAN SACHS GROUP INC	4.80	07/08/2044	60,000	$ 67,153	0.00%
PENNSYLVANIA ST TURNPIKE COMMI	6.38	12/01/2037	51,000	$ 66,380	0.00%
PRUDENTIAL FINANCIAL INC SERIES MTN	4.60	05/15/2044	60,000	$ 66,103	0.00%
WAL-MART STORES INC	4.30	04/22/2044	60,000	$ 66,088	0.00%
AMERICAN MUNI PWR-OHIO INC SERIES E	6.27	02/15/2050	50,000	$ 65,785	0.00%
APACHE CORP	4.25	01/15/2044	70,000	$ 65,736	0.00%
WELLPOINT INC	4.85	08/15/2054	60,000	$ 65,657	0.00%
VODAFONE GROUP PLC	1.50	02/19/2018	65,000	$ 64,965	0.00%
HCA INC	5.25	06/15/2026	60,000	$ 64,650	0.00%
UNIV OF CALIFORNIA CA REVENUES	5.95	05/15/2045	50,000	$ 64,529	0.00%
KAISER FOUNDATION HOSIPTAL	4.88	04/01/2042	55,000	$ 64,403	0.00%
ERP OPERATING LP	4.50	06/01/2045	60,000	$ 64,376	0.00%
COMCAST CORP	4.20	08/15/2034	60,000	$ 63,784	0.00%
MET TRANSPRTN AUTH NY REVENUE	5.87	11/15/2039	50,000	$ 63,466	0.00%
TEVA PHARMACEUTICALS NE	4.10	10/01/2046	75,000	$ 63,177	0.00%
ILLINOIS ST TOLL HIGHWAY	5.85	12/01/2034	50,000	$ 63,035	0.00%
HOME DEPOT INC	3.35	09/15/2025	60,000	$ 62,060	0.00%
NEW YORK ST DORM AUTH REVENUES	4.80	12/01/2034	55,000	$ 62,060	0.00%
HUNGARY REPUBLIC OF	7.63	03/29/2041	40,000	$ 61,932	0.00%
RADIAN GROUP INC	5.25	06/15/2020	59,000	$ 61,655	0.00%
CHICAGO IL SERIES B	5.43	01/01/2042	64,000	$ 61,614	0.00%
BAT INTL FINANCE PLC SERIES 144A	2.75	06/15/2020	60,000	$ 60,933	0.00%
NEXEN INC	5.88	03/10/2035	50,000	$ 60,049	0.00%
NEW JERSEY ST TPK AUTHORITY	7.10	01/01/2041	40,000	$ 58,389	0.00%
NEW YORK CITY MUN WTR FIN AUTH SERIES	5.88	06/15/2044	41,900	$ 57,389	0.00%
MASCO CORP	3.50	04/01/2021	55,000	$ 56,478	0.00%
NEW YORK ST DORM AUTH REVENUES SERIE	4.00	07/01/2039	55,000	$ 56,359	0.00%
INGERSOLL-RAND GL HLD CO SERIES WI	5.75	06/15/2043	45,000	$ 55,929	0.00%
US TREASURY N/B	2.88	05/15/2043	55,000	$ 55,438	0.00%

Informational data only. Do not use for audit purposes.

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TULSA OK ARPTS IMPT TRUST	3.98	06/01/2037	55,000	$ 55,227	0.00%
T MOBILE USA INC	5.38	04/15/2027	50,000	$ 53,890	0.00%
WISCONS ST GEN FUND ANNUAL APP SERIE	3.29	05/01/2037	55,000	$ 52,457	0.00%
LOS ANGELES CA DEPT OF ARPTS A SERIES	3.89	05/15/2038	50,000	$ 52,168	0.00%
JOHNS HOPKINS HEALTH SYSTEM	3.84	05/15/2046	50,000	$ 50,562	0.00%
CSC HOLDINGS LLC	6.75	11/15/2021	45,000	$ 49,725	0.00%
CIT GROUP INC	5.38	05/15/2020	45,000	$ 48,319	0.00%
GEORGE WASHINGTON UNIVER	4.87	09/15/2045	40,000	$ 46,748	0.00%
SAN ANTONIO TEXAS ELEC AND GAS	5.99	02/01/2039	35,000	$ 46,697	0.00%
FT SAM HOUSTON MILIT HSG	5.63	03/15/2035	40,000	$ 46,082	0.00%
MIAMI DADE CNTY FL AVIATION RE SERIES D	3.98	10/01/2041	45,000	$ 45,558	0.00%
NORTHWELL HEALTHCARE INC	4.26	11/01/2047	45,000	$ 45,330	0.00%
PUBLIC SERVICE ELECTRIC SERIES MTN	2.30	09/15/2018	40,000	$ 40,262	0.00%
CHICAGO IL TRANSIIT AUTH SALES	6.90	12/01/2040	30,000	$ 39,203	0.00%
CHICAGO IL MET WTR RECLAMATION	5.72	12/01/2038	30,000	$ 37,970	0.00%
LOS ANGELES CA MET TRANSPRTN A	5.74	06/01/2039	30,000	$ 37,252	0.00%
TRAVELERS COS INC	4.00	05/30/2047	35,000	$ 36,258	0.00%
OHIO ST HOSP FAC REVENUE SERIES B	3.70	01/01/2043	35,000	$ 35,042	0.00%
AUSTIN TX	3.48	09/01/2037	35,000	$ 34,755	0.00%
UTAH TRANSIT AUTHORITY	5.94	06/15/2039	25,000	$ 32,812	0.00%
TRANS CANADA PIPELINES	7.13	01/15/2019	30,000	$ 31,967	0.00%
NRG ENERGY INC SERIES WI	6.25	05/01/2024	30,000	$ 31,200	0.00%
PORT OF SEATTLE WA REVENUE SERIES B	3.76	05/01/2036	27,000	$ 27,430	0.00%
ECOPETROL SA	5.38	06/26/2026	25,000	$ 26,625	0.00%
OASIS PETROLEUM INC	6.50	11/01/2021	25,000	$ 25,500	0.00%
ROMANIA SERIES 144A	6.13	01/22/2044	20,000	$ 25,404	0.00%
MIAMI DADE CNTY FL AVIATION RE SERIES D	3.73	10/01/2037	25,000	$ 24,843	0.00%
ILLINOIS ST SALES TAX REVENUE	3.45	06/15/2029	25,000	$ 24,792	0.00%
FRONTIER COMMUNICATIONS CORP	7.13	01/15/2023	30,000	$ 23,025	0.00%
OMAHA NE PUBLIC FACS CORP LEAS	4.35	02/01/2047	20,000	$ 21,582	0.00%
UNITED AIRLINES SERIES 2014-1 CLASS B	4.75	10/11/2023	20,385	$ 21,231	0.00%
CHEVRON CORP	2.36	12/05/2022	20,000	$ 20,026	0.00%
UNIVERSITY CALIFORNIA	5.77	05/15/2043	15,000	$ 19,206	0.00%
LEHIGH UNIVERSITY	3.48	11/15/2046	20,000	$ 18,874	0.00%
RUTGERS NJ ST UNIV	5.67	05/01/2040	15,000	$ 18,250	0.00%
SALT RIVER AZ PROJ AGRIC IMPT	4.84	01/01/2041	15,000	$ 17,828	0.00%
DENVER CO PUBLIC SCHS COPS SERIES B	4.24	12/15/2037	15,000	$ 15,764	0.00%

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CONSTELLATION BRANDS INC	3.88	11/15/2019	15,000	$ 15,566	0.00 %
MOLSON COORS BREWING CO	4.20	07/15/2046	15,000	$ 15,040	0.00 %
HEALTH CARE REIT INC	6.50	03/15/2041	10,000	$ 12,660	0.00 %
COOK CNTY IL D	6.23	11/15/2034	10,000	$ 12,557	0.00 %
NAVIENT CORP	6.75	06/25/2025	10,000	$ 10,400	0.00 %
DISH DBS CORP	4.25	04/01/2018	5,000	$ 5,038	0.00 %
RUSSIA FOREIGN BOND	7.50	03/31/2030		0	0.00 %
TOTAL Bonds & Notes				**$ 2,359,912,219**	
CMO					**9.87 %**
JPMBB COMMERCIAL MORTGAGE SECU SERI	3.63	02/15/2048	10,000,000	$ 10,168,667	0.27 %
STRUCTURED AGENCY CREDIT RISK SERIES	2.04	03/25/2029	8,282,950	$ 8,288,582	0.22 %
JP MORGAN MORTGAGE TRUST SERIES 16-2	2.86	06/25/2046	7,945,165	$ 7,999,124	0.21 %
HOMEBANC MORTGAGE TRUST SERIES 2005-	1.57	01/25/2036	7,810,084	$ 7,766,332	0.21 %
JP MORGAN MORTGAGE TRUST SERIES 2016-	3.50	10/25/2046	6,578,941	$ 6,732,105	0.18 %
JP MORGAN CHASE COMMERCIAL MOR SERI	3.72	03/15/2050	6,350,000	$ 6,668,197	0.18 %
GS MORTGAGE SECURITIES TRUST SERIES 2	3.73	11/10/2048	6,250,000	$ 6,556,024	0.17 %
CONNECTICUT AVENUE SECURITIES SERIES	2.68	01/25/2029	6,080,858	$ 6,137,402	0.16 %
BARCLAYS COMMERCIAL MORTGAGE S SERI	3.67	02/15/2050	5,200,000	$ 5,431,672	0.14 %
JPMBB COMMERCIAL MORTAGE SECUR SERI	3.99	10/15/2048	5,500,000	$ 5,390,029	0.14 %
WF-RBS COMMERCIAL MORTGAGE SERIES 20	4.07	09/15/2057	5,000,000	$ 5,242,471	0.14 %
WELLS FARGO COMMERCIAL MORTGAG SERI	3.63	01/15/2060	5,000,000	$ 5,193,319	0.14 %
MORGAN STANLEY BAML TRUST SERIES 2014	3.83	12/15/2047	5,000,000	$ 5,170,162	0.14 %
FHLMC SERIES 15-DNA3 CLASS M2	4.09	04/25/2028	4,954,004	$ 5,139,067	0.14 %
WELLS FARGO COMMERCIAL MORTGAG SERI	3.45	07/15/2050	5,000,000	$ 5,131,873	0.14 %
MORGAN STANLEY BAML TRUST SERIES 2016	3.10	10/15/2026	5,000,000	$ 5,005,905	0.13 %
FHLMC SERIES 15-DNA CLASS M1	2.14	10/25/2027	4,952,792	$ 4,959,146	0.13 %
COMM MORTGAGE TRUST SERIES 2015-LC23	3.77	10/10/2053	4,505,000	$ 4,718,045	0.12 %
CFCRE COMMERCIAL MORTGAGE SERIES 201	5.95	12/15/2047	4,200,000	$ 4,613,535	0.12 %
JP MORGAN CHASE COMMERCIAL MTG SERIE	4.97	02/15/2047	4,500,000	$ 4,605,237	0.12 %
MORGAN STANLEY BAML TRUST SERIES 2015	3.89	11/15/2048	4,350,000	$ 4,540,594	0.12 %
WELLS FARGO COMMERCIAL MORTGAG SERI	4.19	12/15/2047	4,500,000	$ 4,484,375	0.12 %
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.29	09/10/2045	4,200,000	$ 4,405,502	0.12 %
GS MORTGAGE SECURITIES TRUST SERIES 2	5.50	11/10/2046	4,200,000	$ 4,351,398	0.11 %
STRUCTURED AGENCY CREDIT RISK SERIES	2.44	11/25/2028	4,080,016	$ 4,084,628	0.11 %
COMM MORTGAGE TRUST SERIES 2014-CR17	4.89	05/10/2047	4,150,000	$ 4,084,201	0.11 %
JP MORGAN MORTGAGE TRUST SERIES 2017-	3.50	08/25/2047	3,961,124	$ 4,050,867	0.11 %

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SEQUOIA MORTGAGE TRUST SERIES 2016-3	3.50	11/25/2046	3,944,209	$ 4,033,569	0.11%
GNMA SERIES 2015-116 CLASS SA	5.02	08/16/2045	17,723,094	$ 3,684,768	0.10%
GNMA SERIES 2017-130 CLASS HS	4.98	08/20/2047	14,956,731	$ 3,562,406	0.09%
JPMBB COMMERCIAL MORTGAGE SECU SERI	1.15	08/15/2048	64,277,273	$ 3,435,530	0.09%
MORGAN STANLEY BAML TRUST SERIES 2016	3.72	12/15/2049	3,250,000	$ 3,406,218	0.09%
FHLMC SERIES 4704 CLASS SK	4.92	07/15/2047	14,866,772	$ 3,292,716	0.09%
BANC OF AMERICA COMMERCIAL MOR SERIE	5.08	06/15/2049	3,000,000	$ 3,191,650	0.08%
JP MORGAN CHASE COMMERCIAL MTG SERIE	3.35	12/15/2047	3,050,000	$ 3,100,960	0.08%
GNMA SERIES 2015-165 CLASS S	5.02	06/20/2044	19,113,597	$ 3,098,945	0.08%
COMMERCIAL MORTGAGE PASS THROU SERI	4.05	04/10/2047	2,900,000	$ 3,097,472	0.08%
MORGAN STANLEY BANK OF AMERICA SERIE	3.61	02/15/2048	3,000,000	$ 3,050,925	0.08%
COMM MTG TR SERIES 2015-PC1 CLASS AM	4.29	07/10/2050	2,850,000	$ 3,004,429	0.08%
MORGAN STANLEY BANK OF AMERICA SERIE	1.30	04/15/2047	63,129,226	$ 2,994,352	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.14	02/10/2048	2,924,400	$ 2,946,205	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.29	04/10/2048	3,000,000	$ 2,909,196	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.19	04/10/2048	2,850,000	$ 2,887,231	0.08%
GNMA SERIES 2017-117 CLASS SM	4.96	08/20/2047	11,582,193	$ 2,850,732	0.08%
GNMA SERIES 2016-108 CLASS SM	4.87	08/20/2046	12,000,203	$ 2,764,810	0.07%
FNMA SERIES 2017-54 CLASS SA	4.92	07/25/2047	11,636,934	$ 2,732,195	0.07%
GS MORTGAGE SECURITIES TRUST SERIES 2	1.58	11/10/2046	60,864,802	$ 2,712,367	0.07%
GS MORTGAGE SECURITIES TRUST SERIES 2	4.27	11/10/2046	2,500,000	$ 2,711,834	0.07%
MORGAN STANLEY BAML TRUST SERIES 2015	3.64	10/15/2028	2,544,500	$ 2,654,683	0.07%
GNMA SERIES 2012-128 CLASS IA	3.50	10/20/2042	13,339,984	$ 2,617,444	0.07%
BANK SERIES 2017-BNK5 CLASS A5	3.39	06/15/2060	2,500,000	$ 2,551,036	0.07%
GOVERNMENT NATIONAL MORTGAGE A SERI	4.87	09/20/2046	10,476,108	$ 2,543,565	0.07%
FHLMC SERIES 3117 CLASS FH	1.53	02/15/2036	2,429,442	$ 2,422,495	0.06%
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.21	02/15/2047	56,675,360	$ 2,330,304	0.06%
FHLMC SERIES 16-HQA3 CLASS M1	2.04	03/25/2029	2,322,974	$ 2,327,508	0.06%
FNMA SERIES 2016-60 CLASS LS	4.87	09/25/2046	13,370,812	$ 2,319,982	0.06%
FNMA SERIES 2017-66 CLASS SA	4.92	09/25/2047	9,963,162	$ 2,313,322	0.06%
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.83	12/15/2047	35,551,088	$ 2,225,370	0.06%
GNMA SERIES 2016-80 CLASS SD	4.87	06/20/2046	10,682,167	$ 2,218,831	0.06%
COMM MORTGAGE TRUST SERIES 2013-CR8	4.09	06/10/2046	2,150,000	$ 2,188,973	0.06%
GNMA SERIES 2014-131 CLASS AS	4.96	09/20/2044	10,970,350	$ 2,148,584	0.06%
GNMA SERIES 2010-167 CLASS SL	5.42	12/20/2040	10,107,244	$ 2,123,251	0.06%
GOVERNMENT NATIONAL MORTGAGE A SERI	3.50	09/20/2047	9,121,944	$ 2,106,599	0.06%
COMMERCIAL MORTGAGE PASS THROU SERI	4.26	03/10/2048	2,100,000	$ 2,095,204	0.06%

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MORGAN STANLEY BAML TRUST SERIES 2012	1.24	10/15/2030	45,246,230	$ 2,065,201	0.05%
GNMA II SERIES 2017-101 CLASS TS	4.97	07/20/2047	8,214,616	$ 2,055,765	0.05%
WF-RBS COMMERCIAL MORTGAGE SERIES 20	4.37	09/15/2057	2,000,000	$ 2,054,640	0.05%
GE CAPITAL COMMERCIAL MORTGAGE SERIE	5.61	12/10/2049	2,000,000	$ 2,034,723	0.05%
COMM MORTGAGE TRUST SERIES 2012-CR5	3.22	12/10/2045	2,000,000	$ 2,029,536	0.05%
MORGAN STANLEY BANK OF AMERICA SERIE	4.16	02/15/2048	1,975,000	$ 2,006,519	0.05%
GNMA SERIES 2014-57 CLASS PS	4.97	04/20/2044	9,593,119	$ 2,000,955	0.05%
GNMA SERIES 2016-83 CLASS SA	4.87	06/20/2046	8,967,983	$ 2,000,340	0.05%
GNMA SERIES 2016-20 CLASS BS	4.86	02/20/2046	9,229,003	$ 1,981,422	0.05%
DEUTSCHE BANK COMMERCIAL MORTG SERI	2.89	09/10/2049	2,000,000	$ 1,973,787	0.05%
MORGAN STANLEY BAML TRUST SERIES 2016	3.18	09/15/2049	2,000,000	$ 1,960,834	0.05%
GNMA SERIES 2011-135 CLASS S	4.87	10/16/2041	8,950,732	$ 1,960,434	0.05%
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.22	03/10/2046	2,150,000	$ 1,944,086	0.05%
FNMA SERIES 2013-72 CLASS S	4.92	07/25/2043	8,500,215	$ 1,939,214	0.05%
GNMA SERIES 2017-56 CLASS SQ	4.92	04/20/2047	8,115,888	$ 1,924,454	0.05%
WELLS FARGO MORT-BACKED SEC SERIES 2	3.43	03/25/2035	1,920,692	$ 1,903,686	0.05%
GNMA SERIES 2017-130 CLASS GS	4.98	08/20/2047	6,982,231	$ 1,899,523	0.05%
GS MORTGAGE SECURITIES CORP SERIES 20	2.42	05/10/2045	28,008,417	$ 1,862,451	0.05%
GNMA SERIES 2012-97 CLASS AS	4.82	08/20/2042	8,917,952	$ 1,853,014	0.05%
GOVERNMENT NATIONAL MORTGAGE A SERI	4.96	09/20/2047	7,000,000	$ 1,782,900	0.05%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.58	04/10/2049	1,750,000	$ 1,757,913	0.05%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.82	11/10/2048	1,650,000	$ 1,734,519	0.05%
UBS-BARCLAYS COMMERCIAL MORT SERIES	1.84	12/10/2045	25,695,191	$ 1,715,426	0.05%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.81	09/15/2050	1,750,000	$ 1,700,408	0.04%
GNMA SERIES 2017-45 CLASS QS	4.92	03/20/2047	7,959,175	$ 1,692,695	0.04%
GNMA SERIES 2017-103 CLASS LS	4.96	07/20/2047	7,238,863	$ 1,681,709	0.04%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.65	12/15/2049	1,600,000	$ 1,670,392	0.04%
GNMA SERIES 2015-117 CLASS ES	4.42	08/16/2045	11,836,328	$ 1,668,410	0.04%
MORGAN STANLEY CAPITAL I TRUST SERIES	3.59	03/15/2049	1,500,000	$ 1,554,587	0.04%
GS MORTGAGE SECURITIES TRUST SERIES 2	3.51	10/10/2048	1,500,000	$ 1,549,021	0.04%
GS MORTGAGE SECURITIES CORP SERIES 20	1.52	08/10/2044	36,755,233	$ 1,545,804	0.04%
JP MORGAN CHASE COMMERCIAL MOR SERI	5.95	06/15/2043	1,500,000	$ 1,500,180	0.04%
FNMA SERIES 2016-60 CLASS QS	4.87	09/25/2046	8,961,363	$ 1,498,900	0.04%
WELLS FARGO COMMERCIAL MORTGAG SERI	4.64	09/15/2057	1,400,000	$ 1,454,972	0.04%
GNMA SERIES 2015-53 CLASS SA	4.37	04/20/2045	8,346,811	$ 1,450,206	0.04%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.60	12/15/2049	1,500,000	$ 1,432,657	0.04%
FNMA SERIES 2017-9 CLASS SK	4.82	03/25/2047	6,661,261	$ 1,419,179	0.04%

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GNMA SERIES 2015-158 CLASS SK	4.97	11/20/2045	6,954,955	$ 1,384,403	0.04%
GNMA SERIES 2017-56 CLASS SC	4.91	04/20/2047	7,407,143	$ 1,380,829	0.04%
COMM MORTGAGE TRUST SERIES 2013-LC6 C	4.43	01/10/2046	1,470,000	$ 1,369,304	0.04%
MORGAN STANLEY BAML TRUST SERIES 2014	1.34	02/15/2047	33,888,835	$ 1,362,806	0.04%
JP MORGAN MORTGAGE TRUST SERIES 14-1	3.50	01/25/2044	1,343,623	$ 1,362,307	0.04%
GS MORTGAGE SECURITIES TRUST SERIES 2	1.22	11/10/2047	24,657,906	$ 1,356,513	0.04%
GNMA SERIES 2013-130 CLASS SB	3.81	09/16/2043	10,361,519	$ 1,280,060	0.03%
GNMA SERIES 2016-51 CLASS DS	4.82	04/20/2046	5,800,668	$ 1,275,385	0.03%
GNMA SERIES 2012-41 CLASS SA	5.37	03/20/2042	5,166,165	$ 1,266,304	0.03%
MORGAN STANLEY BAML TRUST SERIES 2014	1.33	06/15/2047	24,995,276	$ 1,245,625	0.03%
GNMA SERIES 2016-61 CLASS QS	4.82	05/20/2046	5,982,761	$ 1,234,654	0.03%
GS MORTGAGE SECURITIES TRUST SERIES 2	3.78	06/10/2046	1,180,000	$ 1,204,451	0.03%
GNMA SERIES 2013-5 CLASS IP	3.50	01/20/2043	5,513,058	$ 1,196,874	0.03%
FHLMC SERIES 16-DNA3 CLASS M1	2.34	12/25/2028	1,193,552	$ 1,196,425	0.03%
FNMA SERIES 2016-65 CLASS BS	4.87	09/25/2046	6,190,472	$ 1,158,780	0.03%
FGLMC SERIES 4257 CLASS PA	2.00	02/15/2036	1,130,401	$ 1,117,736	0.03%
FNMA SERIES 2013-6 CLASS SA	4.87	02/25/2043	5,677,420	$ 1,108,454	0.03%
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.22	03/10/2046	1,100,000	$ 1,101,109	0.03%
JP MORGAN CHASE COMMERCIAL MTG SERIE	4.97	02/15/2047	1,000,000	$ 1,061,766	0.03%
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.40	05/10/2045	1,015,840	$ 1,052,145	0.03%
MORGAN STANLEY BAML TRUST SERIES 2013	3.46	05/15/2046	1,000,000	$ 1,020,753	0.03%
FNMA SERIES 2017-54 CLASS NS	4.92	07/25/2047	4,236,314	$ 992,840	0.03%
GNMA SERIES 2017-120 CLASS ES	4.96	08/20/2047	3,990,159	$ 982,434	0.03%
GNMA SERIES 2012-48 CLASS SM	5.42	04/16/2042	4,303,941	$ 932,581	0.02%
GNMA SERIES 2013-86 CLASS MI	4.50	05/16/2043	4,489,418	$ 923,961	0.02%
GNMA SERIES 2011-151 CLASS GS	4.87	11/20/2041	4,424,652	$ 877,178	0.02%
JPMBB COMMERCIAL MORTGAGE SECU SERI	4.07	11/15/2047	1,000,000	$ 839,250	0.02%
GNMA SERIES 2015-162 CLASS SA	5.52	11/20/2045	3,546,801	$ 824,093	0.02%
GNMA SERIES 2017-117 CLASS SB	4.97	08/20/2047	2,989,215	$ 790,000	0.02%
FHLMC SERIES 4109 CLASS LI	3.50	03/15/2041	5,993,901	$ 787,395	0.02%
FNMA SERIES 2005-W2 CLASS A1	1.43	05/25/2035	791,291	$ 787,356	0.02%
MORGAN STANLEY CAPITAL INC SERIES 2012	2.28	03/15/2045	10,361,815	$ 769,481	0.02%
WELLS FARGO COMMERCIAL MORTGAG SERI	3.07	11/15/2059	750,000	$ 747,546	0.02%
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.28	12/15/2046	17,924,893	$ 728,713	0.02%
FNMA SERIES 2012-93 CLASS DI	3.50	09/25/2027	6,430,057	$ 715,258	0.02%
GNMA SERIES 2010-149 CLASS SA	4.82	11/20/2040	4,160,089	$ 713,615	0.02%
GNMA SERIES 2013-113 CLASS SB	4.97	08/20/2042	3,913,121	$ 709,578	0.02%

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FNMA SERIES 2005-T1 CLASS A2	1.58	05/25/2035	715,154	$ 702,560	0.02%
GNMA SERIES 2014-119 CLASS JS	4.92	08/20/2044	3,170,427	$ 695,357	0.02%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.13	11/10/2046	634,000	$ 681,269	0.02%
GNMA SERIES 2011-168 CLASS B	1.75	10/16/2037	679,112	$ 675,350	0.02%
FHLMC SERIES 4417 CLASS EI	3.50	01/15/2040	4,324,592	$ 665,003	0.02%
COMM MORTGAGE TRUST SERIES 2013-CR11	1.30	10/10/2046	13,620,376	$ 647,193	0.02%
FHLMC SERIES 4349 CLASS DI	3.00	02/15/2029	6,851,963	$ 585,247	0.02%
GNMA SERIES 2015-162 CLASS IH	4.00	09/20/2040	3,573,289	$ 580,923	0.02%
UBS-BARCLAYS COMMERCIAL MORT SERIES	5.21	08/10/2049	500,000	$ 525,259	0.01%
COMM MORTGAGE TRUST SERIES 2013-CR6	4.26	03/10/2046	565,000	$ 522,381	0.01%
GNMA SERIES 2015-116 CLASS CI	4.00	03/16/2039	3,616,121	$ 481,234	0.01%
WF-RBS COMMERCIAL MORTGAGE TR SERIE	1.50	03/15/2048	10,093,043	$ 479,378	0.01%
GNMA SERIES 2011-70 CLASS MK	5.74	04/20/2041	2,061,319	$ 465,193	0.01%
FHLMC SERIES 14-HQ2 CLASS M1	2.69	09/25/2024	452,002	$ 452,349	0.01%
GNMA SERIES 2015-123 CLASS AI	3.50	02/20/2040	3,327,669	$ 433,996	0.01%
JPMBB COMMERCIAL MORTGAGE SECU SERI	1.21	11/15/2047	9,349,152	$ 419,053	0.01%
FHLMC MULTIFAMILY STRUCTURED P SERIES	3.00	05/15/2027	6,476,341	$ 399,188	0.01%
FHLMC SERIES 4164 CLASS ID	3.50	02/15/2028	4,381,303	$ 391,700	0.01%
FNMA SERIES 2015-25 CLASS NI	3.50	03/25/2031	4,395,200	$ 370,150	0.01%
FNMA SERIES 2012-36 CLASS AI	3.00	04/25/2027	3,692,658	$ 350,246	0.01%
FHLMC SERIES 3907 CLASS SM	5.42	05/15/2026	2,819,579	$ 331,339	0.01%
FNMA SERIES 2012-128 CLASS EI	3.50	11/25/2027	3,026,604	$ 301,513	0.01%
STRUCTURED AGENCY CREDIT RISK SERIES	3.64	01/25/2025	301,002	$ 301,467	0.01%
GNMA SERIES 2014-58 CLASS IH	4.50	04/16/2044	1,542,927	$ 282,523	0.01%
FHLMC SERIES 4115 CLASS IM	3.00	10/15/2027	3,326,057	$ 277,530	0.01%
JP MORGAN CHASE COMMERCIAL MTG SERIE	5.59	08/15/2046	250,000	$ 268,841	0.01%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.14	08/15/2049	250,000	$ 244,894	0.01%
FNMA SERIES 2007-35 CLASS PF	1.48	04/25/2037	236,828	$ 236,287	0.01%
FNMA SERIES 2013-45 CLASS AI	3.50	05/25/2028	2,329,529	$ 219,102	0.01%
SEQUOIA MORTGAGE TRUST SERIES 2003-8	3.11	01/20/2034	476,380	$ 207,250	0.01%
FNMA SERIES 2010-81 CLASS PA	2.25	07/25/2040	194,810	$ 192,383	0.01%
FHLMC SERIES 3879 CLASS BI	3.50	03/15/2025	3,344,317	$ 157,502	0.00%
FHLMC SERIES 3924 CLASS DI	3.00	09/15/2025	3,000,454	$ 131,260	0.00%
FNMA SERIES 2015-91 CLASS CI	4.00	04/25/2043	824,525	$ 128,551	0.00%
FNMA SERIES 2010-83 CLASS AK	3.00	11/25/2018	124,233	$ 124,612	0.00%
MORGAN STANLEY BAML TRUST SERIES 2015	3.75	12/15/2047	100,000	$ 104,746	0.00%
JP MORGAN CHASE COMMERCIAL MTG SERIE	6.28	02/15/2051	100,000	$ 99,951	0.00%

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GNMA SERIES 2006-51 CLASS IO	0.93	08/16/2046	3,209,869	$ 99,351	0.00%
FHLMC SERIES 3050 CLASS SI	5.52	09/15/2034	1,082,645	$ 80,948	0.00%
FNMA SERIES 2007-70 CLASS SA	5.42	07/25/2037	813,597	$ 65,321	0.00%
FNMA SERIES 2006-114 CLASS SI	5.27	12/25/2021	895,207	$ 58,392	0.00%
FHLMC SERIES 3649 CLASS EA	2.25	12/15/2018	54,515	$ 54,503	0.00%
FHLMC SERIES 2802 CLASS PF	1.63	09/15/2033	45,690	$ 45,688	0.00%
FNMA SERIES 2007-15 CLASS NI	5.27	03/25/2022	701,026	$ 41,200	0.00%
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.09	08/10/2049	40,000	$ 41,045	0.00%
IMPAC CMB TRUST SERIES 2003-11 CLASS 1M	3.49	10/25/2033	41,715	$ 39,510	0.00%
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.18	03/10/2046	35,000	$ 35,827	0.00%
FHLMC SERIES 3924 CLASS BI	3.00	09/15/2026	449,013	$ 33,650	0.00%
COUNTRYWIDE ALT LOAN TR SERIES 2006-O	1.49	07/25/2046	42,779	$ 31,920	0.00%
FNMA SERIES 2003-130 CLASS FA	1.56	01/25/2034	30,480	$ 30,519	0.00%
FHLMC SERIES 4018 CLASS NI	3.50	03/15/2027	273,869	$ 28,144	0.00%
FHLMC SERIES 3510 CLASS LG	6.71	03/15/2038	18,452	$ 18,810	0.00%
FHLMC SERIES 2626 CLASS NF	1.68	06/15/2023	9,488	$ 9,497	0.00%
FHLMC SERIES 2806 CLASS MS	5.92	06/15/2019	235,310	$ 6,751	0.00%
GNMA SERIES 2010-19 CLASS PA	4.00	02/20/2038	4,474	$ 4,470	0.00%
FNMA SERIES 2005-69 CLASS CS	27.66	08/25/2035	16,388	$ 4,453	0.00%
COUNTRYWIDE ALTERNATIVE LOAN T SERIE	1.41	05/25/2036	942	$ 942	0.00%
CHASE COMMERCIAL MORT SEC SERIES 199	0.82	11/18/2030	694,821	$ 485	0.00%
CS FIRST BOSTON MORTGAGE SECUR SERIE	0.87	12/15/2039	6,613,742	$ 239	0.00%
MERRILL LYNCH MORTGAGE TRUST SERIES 2	0.54	02/12/2042	1,550,473	$ 30	0.00%
TOTAL CMO				**$ 373,557,018**	
Commercial Mortgage					**1.00 %**
New York	5.72		15,096,283	$ 15,661,639	0.41%
Ohio	5.62		7,787,609	$ 7,803,262	0.21%
North Carolina	6.00		6,859,058	$ 6,832,857	0.18%
Maryland	8.55		4,144,945	$ 4,754,294	0.13%
Pennsylvania	5.71		1,246,839	$ 1,290,977	0.03%
Georgia	7.31		499,436	$ 522,875	0.01%
Alabama	7.34		396,644	$ 407,710	0.01%
South Carolina	5.68		373,129	$ 380,495	0.01%
Nebraska	7.38		238,698	$ 243,720	0.01%
Utah	7.88		8,059	$ 8,075	0.00%
TOTAL Commercial Mortgage				**$ 37,905,904**	

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Common Stocks					**4.90 %**
SEPARATE ACCOUNT LI-MM	0.00		10,538,645	$ 180,496,880	4.77%
PATTERSON-UTI ENERGY INC	0.00		88,266	$ 1,848,290	0.05%
CHAPARRAL ENERGY INC	0.00		57,320	$ 1,289,700	0.03%
PINNACLE OPER CORP	0.00		1,007,512	$ 515,846	0.01%
ISHARES S&P INDEX FUND	0.00		5,673	$ 503,535	0.01%
SPDR BBG BARC HIGH YIELD BND ETF	0.00		13,484	$ 503,223	0.01%
CHAPARRAL ENERGY INC	0.00		12,053	$ 271,193	0.01%
CHAPARRAL ENERGY INC NPV	0.00		438	$ 10,074	0.00%
TOTAL Common Stocks				**$ 185,438,741**	
Mortgage Backed					**20.06 %**
FNMA TBA	3.00	10/15/2042	53,575,000	$ 53,750,790	1.42%
GNMA TBA	3.50	10/15/2043	46,500,000	$ 48,330,938	1.28%
FHLMC GOLD POOL G60862	3.00	01/01/2047	23,615,054	$ 23,795,023	0.63%
FHLMC TBA	3.50	10/15/2041	22,170,000	$ 22,865,420	0.60%
FNMA POOL AS3935	3.50	12/01/2044	21,826,775	$ 22,635,010	0.60%
GNMA TBA	4.00	10/15/2043	20,000,000	$ 21,061,718	0.56%
FNMA POOL AS6074	4.00	10/01/2045	19,660,626	$ 20,705,855	0.55%
FNMA POOL BE9598	4.00	05/01/2047	17,991,556	$ 18,952,135	0.50%
FHLMC GOLD POOL Q40087	3.50	04/01/2046	18,308,208	$ 18,926,202	0.50%
FNMA POOL BC0793	3.50	04/01/2046	17,689,775	$ 18,249,667	0.48%
FNMA POOL AL6842	4.00	05/01/2045	15,895,789	$ 16,816,505	0.44%
FHLMC GOLD POOL G60396	4.00	01/01/2046	14,803,308	$ 15,591,485	0.41%
FNMA POOL AS7544	3.50	07/01/2046	13,938,940	$ 14,380,115	0.38%
FNMA POOL AS4688	2.50	03/01/2030	14,000,508	$ 14,145,463	0.37%
FNMA POOL AU8043	4.00	09/01/2043	12,983,228	$ 13,775,456	0.36%
FNMA POOL AS6183	3.50	11/01/2045	13,057,556	$ 13,564,483	0.36%
FNMA TBA	4.00	10/15/2040	12,500,000	$ 13,161,133	0.35%
FHLMC GOLD POOL G07830	4.50	09/01/2044	11,635,203	$ 12,531,441	0.33%
FNMA GOLD POOL AX2532	3.50	11/01/2044	11,944,975	$ 12,399,654	0.33%
GNMA II POOL MA2520	3.00	01/20/2045	10,600,431	$ 10,760,546	0.28%
GNMA TBA	4.50	10/15/2041	10,000,000	$ 10,692,188	0.28%
FHLMC POOL G07558	4.50	12/01/2043	9,398,235	$ 10,145,340	0.27%
FNMA POOL BE2915	3.50	12/01/2046	9,484,910	$ 9,823,881	0.26%
FNMA POOL AL6582	3.50	04/01/2030	9,295,092	$ 9,746,186	0.26%
FNMA POOL AS3604	3.00	10/01/2029	9,234,268	$ 9,507,797	0.25%

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FNMA POOL AS7387	3.50	06/01/2046	9,152,182	$ 9,441,854	0.25%
FNMA POOL BC9080	3.50	12/01/2046	8,972,703	$ 9,297,917	0.25%
FHLMC POOL Q01775	5.00	07/01/2041	8,067,609	$ 8,816,198	0.23%
FHLMC GOLD POOL Q30777	4.00	01/01/2045	8,286,309	$ 8,797,351	0.23%
FNMA POOL AS6092	3.00	10/01/2030	8,316,911	$ 8,562,116	0.23%
FNMA POOL AS3952	4.50	12/01/2044	7,461,016	$ 8,020,977	0.21%
FNMA POOL AL6439	3.50	02/01/2045	7,521,349	$ 7,802,595	0.21%
GNMA II POOL MA3375	3.00	01/20/2046	7,536,353	$ 7,649,937	0.20%
FHLMC GOLD POOL V81234	3.50	06/01/2044	6,999,695	$ 7,254,821	0.19%
FNMA POOL AW1804	3.00	10/01/2029	6,875,494	$ 7,081,235	0.19%
FNMA POOL AL7617	4.00	11/01/2045	6,463,213	$ 6,861,536	0.18%
FNMA POOL AL7927	3.50	01/01/2046	6,432,577	$ 6,685,202	0.18%
FNMA POOL AD4501	5.00	05/01/2040	5,974,391	$ 6,622,400	0.18%
FNMA POOL AY8429	3.50	08/01/2045	6,168,778	$ 6,393,876	0.17%
FNMA TBA	3.50	10/15/2042	6,000,000	$ 6,185,390	0.16%
FHLMC GOLD POOL Q44014	3.50	11/01/2046	5,613,785	$ 5,826,312	0.15%
FNMA POOL AJ2226	4.50	09/01/2041	5,281,947	$ 5,705,525	0.15%
FNMA POOL BD6433	3.50	10/01/2046	5,469,377	$ 5,664,839	0.15%
FNMA POOL AL6168	5.00	12/01/2043	5,058,833	$ 5,551,963	0.15%
GNMA POOL 781769	5.00	11/15/2033	4,736,737	$ 5,214,259	0.14%
FNMA POOL AS3260	2.50	09/01/2029	5,095,863	$ 5,148,586	0.14%
FNMA POOL AS1960	4.00	03/01/2034	4,217,701	$ 4,530,382	0.12%
FHLMC GOLD POOL V81181	3.50	05/01/2044	4,307,817	$ 4,464,664	0.12%
GNMA II POOL MA2521	3.50	01/20/2045	4,123,274	$ 4,293,087	0.11%
FNMA POOL AS6352	4.00	12/01/2045	3,912,167	$ 4,127,697	0.11%
FNMA POOL AL6513	5.00	07/01/2044	3,695,836	$ 4,071,171	0.11%
FNMA POOL AS4794	3.50	04/01/2045	3,722,372	$ 3,855,896	0.10%
FHLMC GOLD POOL Q13205	3.00	11/01/2042	3,690,339	$ 3,724,284	0.10%
GNMA II POOL AV5049	3.50	10/20/2046	3,540,371	$ 3,694,754	0.10%
GNMA II POOL 737664	4.50	11/15/2040	3,334,103	$ 3,627,890	0.10%
FHLMC GOLD POOL Q26208	4.50	05/01/2044	3,369,182	$ 3,623,158	0.10%
FNMA POOL AX5291	5.00	01/01/2042	3,232,986	$ 3,566,533	0.09%
FNMA POOL AD6438	5.00	06/01/2040	3,253,566	$ 3,553,737	0.09%
FNMA POOL AB9786	3.50	07/01/2043	3,224,168	$ 3,344,149	0.09%
FNMA POOL AS1719	5.00	02/01/2044	2,847,902	$ 3,184,283	0.08%
FNMA POOL AL4242	5.00	10/01/2041	2,886,591	$ 3,153,521	0.08%
GNMA POOL 794571	3.50	02/15/2042	2,900,867	$ 3,038,721	0.08%

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FNMA POOL AD0831	6.00	11/01/2035	2,629,385	$ 3,002,704	0.08%
FNMA POOL AB0132	5.00	02/01/2035	2,356,097	$ 2,602,575	0.07%
GNMA POOL 778870	4.00	02/15/2042	2,384,738	$ 2,529,157	0.07%
FHLMC GOLD POOL A93057	5.50	07/01/2040	2,272,916	$ 2,505,868	0.07%
GNMA POOL 770478	4.50	08/15/2041	2,083,176	$ 2,254,456	0.06%
GNMA POOL 778958	3.50	03/15/2042	1,968,887	$ 2,067,325	0.05%
FNMA POOL AS9721	4.00	06/01/2047	1,949,357	$ 2,053,430	0.05%
FNMA POOL 931559	4.50	07/01/2039	1,881,513	$ 2,048,223	0.05%
FNMA POOL AC3707	5.50	11/01/2039	1,806,293	$ 2,011,809	0.05%
FNMA POOL 931150	5.00	05/01/2039	1,802,352	$ 1,986,396	0.05%
FNMA POOL AS0727	3.50	10/01/2033	1,890,089	$ 1,972,664	0.05%
FNMA POOL AU1227	3.50	07/01/2043	1,816,339	$ 1,884,423	0.05%
GNMA POOL 794921	3.50	04/15/2042	1,669,985	$ 1,747,811	0.05%
FNMA POOL 929736	5.50	07/01/2038	1,491,182	$ 1,675,664	0.04%
FNMA POOL AH0898	5.00	12/01/2040	1,470,443	$ 1,605,991	0.04%
GNMA POOL 003726	6.50	06/20/2035	1,351,934	$ 1,556,978	0.04%
GNMA II POOL MA1175	2.13	07/20/2043	1,499,655	$ 1,533,743	0.04%
GNMA POOL 721758	5.00	08/15/2040	1,365,939	$ 1,524,592	0.04%
FNMA POOL 993739	6.00	09/01/2038	1,338,911	$ 1,523,956	0.04%
FNMA POOL 725376	3.29	07/01/2033	1,433,680	$ 1,503,821	0.04%
GNMA POOL AA5733	3.50	10/15/2042	1,429,901	$ 1,496,373	0.04%
FNMA POOL AE7895	4.50	11/01/2040	1,337,716	$ 1,451,545	0.04%
FNMA POOL 985121	6.00	07/01/2038	1,242,853	$ 1,429,883	0.04%
FHLMC GOLD POOL Q39443	4.50	03/01/2046	1,297,474	$ 1,420,626	0.04%
FNMA POOL AE6376	4.50	01/01/2041	1,174,546	$ 1,279,101	0.03%
FNMA POOL AL5379	4.50	06/01/2044	1,127,690	$ 1,231,182	0.03%
GNMA POOL 003517	6.00	02/20/2034	1,013,486	$ 1,159,354	0.03%
FHLMC POOL G04351	6.00	01/01/2038	1,000,377	$ 1,152,367	0.03%
FNMA POOL AB5650	3.00	07/01/2042	1,089,598	$ 1,099,192	0.03%
FNMA POOL BD2969	3.50	06/01/2046	940,925	$ 974,647	0.03%
FNMA POOL 985713	5.00	06/01/2023	850,536	$ 896,893	0.02%
GNMA POOL 003625	6.00	10/20/2034	766,379	$ 875,930	0.02%
FNMA POOL 993360	5.50	05/01/2039	771,171	$ 855,066	0.02%
FNMA POOL AB1358	4.00	08/01/2020	770,862	$ 797,068	0.02%
FNMA POOL AR4407	2.50	02/01/2028	781,647	$ 791,925	0.02%
FNMA POOL 984846	6.00	07/01/2038	691,932	$ 782,547	0.02%
FNMA POOL AA9382	6.00	07/01/2039	653,620	$ 735,267	0.02%

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FHLMC GOLD POOL J10348	4.50	07/01/2024	693,026	$ 734,396	0.02%
FNMA POOL AI9111	3.00	06/01/2027	681,564	$ 707,031	0.02%
FHLMC POOL A27484	6.00	10/01/2034	622,706	$ 706,978	0.02%
FHLMC POOL A56911	5.50	02/01/2037	615,496	$ 689,324	0.02%
FHLMC GOLD POOL Q16477	3.00	03/01/2043	659,769	$ 666,483	0.02%
FNMA POOL AL6844	5.00	06/01/2041	593,280	$ 655,046	0.02%
GNMA II POOL 748877	5.50	09/20/2040	587,020	$ 652,088	0.02%
FHLMC POOL 849332	2.45	06/01/2043	616,158	$ 637,871	0.02%
FHLMC GOLD POOL G07981	5.00	03/01/2041	560,418	$ 618,843	0.02%
FNMA POOL 985526	5.50	06/01/2038	540,011	$ 601,738	0.02%
FNMA POOL 704522	5.50	06/01/2033	530,527	$ 594,522	0.02%
FNMA POOL AD3055	4.50	04/01/2040	519,241	$ 564,206	0.01%
FNMA POOL 970298	6.50	02/01/2038	465,024	$ 549,303	0.01%
FNMA POOL 686906	5.50	02/01/2023	474,516	$ 524,369	0.01%
FNMA POOL 915482	6.00	03/01/2037	429,223	$ 489,149	0.01%
FHLMC POOL G01092	8.00	12/01/2029	413,970	$ 477,825	0.01%
GNMA POOL 004854	4.50	11/20/2040	425,340	$ 461,465	0.01%
FNMA POOL AK9530	2.21	07/01/2043	449,687	$ 457,335	0.01%
FNMA POOL 932846	3.00	12/01/2040	449,989	$ 453,579	0.01%
FNMA POOL 936869	6.50	07/01/2037	397,022	$ 449,273	0.01%
GNMA POOL 005057	5.50	05/20/2041	400,315	$ 441,393	0.01%
GNMA POOL 782016	5.00	12/15/2035	396,601	$ 436,153	0.01%
FNMA POOL 868513	3.32	04/01/2036	414,377	$ 433,973	0.01%
GNMA II POOL MA0222	4.50	07/20/2042	401,745	$ 431,980	0.01%
FNMA POOL 257307	6.00	08/01/2038	377,094	$ 428,489	0.01%
FHLMC POOL A75436	5.50	04/01/2038	380,303	$ 428,416	0.01%
FNMA POOL AD4674	4.00	05/01/2025	403,415	$ 423,998	0.01%
GNMA POOL AA3699	3.50	08/15/2042	404,986	$ 421,830	0.01%
GNMA POOL 004559	5.00	10/20/2039	382,220	$ 421,553	0.01%
GNMA POOL 782119	6.00	08/15/2036	365,604	$ 419,822	0.01%
FNMA POOL 872266	6.00	05/01/2036	362,209	$ 412,821	0.01%
FNMA POOL 604062	6.50	09/01/2031	367,331	$ 408,064	0.01%
FNMA POOL 932771	5.50	05/01/2040	363,988	$ 404,383	0.01%
GNMA POOL 002766	6.00	06/20/2029	342,742	$ 390,679	0.01%
GNMA POOL 603370	6.00	01/15/2033	341,837	$ 388,988	0.01%
FNMA POOL 766582	5.50	03/01/2034	337,396	$ 384,204	0.01%
GNMA POOL 004804	6.00	09/20/2040	331,553	$ 378,684	0.01%

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FNMA POOL 703694	3.63	04/01/2033	348,950	$ 367,550	0.01%
GNMA POOL 622383	6.00	12/15/2033	311,980	$ 357,350	0.01%
FNMA POOL 905807	6.00	01/01/2037	296,168	$ 334,455	0.01%
GNMA POOL 569569	6.00	01/15/2032	291,762	$ 331,805	0.01%
GNMA POOL AD1718	3.00	02/15/2043	325,802	$ 331,262	0.01%
GNMA POOL 782273	5.50	02/15/2038	293,080	$ 329,298	0.01%
GNMA POOL 521362	5.50	06/15/2035	287,220	$ 327,737	0.01%
GNMA II POOL 004560	5.50	10/20/2039	288,573	$ 318,389	0.01%
FNMA POOL 993357	6.00	05/01/2039	282,463	$ 318,104	0.01%
FNMA POOL 254587	5.50	12/01/2022	280,248	$ 309,692	0.01%
FNMA POOL 911246	3.37	03/01/2035	289,298	$ 309,296	0.01%
GNMA POOL 587219	6.50	08/15/2032	278,165	$ 306,987	0.01%
GNMA POOL 551093	7.00	11/15/2031	266,882	$ 300,720	0.01%
GNMA POOL 781811	5.00	10/15/2034	265,249	$ 291,982	0.01%
FNMA POOL AA4420	5.50	03/01/2039	258,653	$ 287,478	0.01%
FNMA POOL 745272	4.50	10/01/2019	265,785	$ 271,818	0.01%
FNMA POOL 829888	3.49	08/01/2035	249,689	$ 261,802	0.01%
FNMA POOL 933164	6.00	11/01/2037	220,905	$ 252,928	0.01%
FNMA POOL 254375	6.50	07/01/2022	223,787	$ 247,986	0.01%
FNMA POOL 815065	5.50	04/01/2035	217,353	$ 240,209	0.01%
FNMA POOL 928913	6.00	11/01/2037	207,764	$ 233,695	0.01%
GNMA POOL 002714	6.50	02/20/2029	200,493	$ 233,405	0.01%
FNMA POOL 624842	7.00	02/01/2032	205,683	$ 226,223	0.01%
FNMA POOL 983335	6.00	07/01/2038	199,342	$ 224,746	0.01%
FHLMC POOL D95805	5.00	02/01/2023	199,781	$ 216,959	0.01%
FNMA POOL 972466	6.50	03/01/2038	189,003	$ 210,413	0.01%
FNMA POOL AB1155	4.50	06/01/2025	202,778	$ 207,380	0.01%
FNMA POOL 735834	2.86	10/01/2034	198,886	$ 206,393	0.01%
FHLMC POOL 1B7328	3.93	04/01/2037	188,381	$ 201,984	0.01%
FNMA POOL 660136	7.50	08/01/2032	182,151	$ 201,711	0.01%
GNMA POOL 002781	6.50	07/20/2029	167,523	$ 193,667	0.01%
FHLMC POOL C75361	5.50	12/01/2032	159,908	$ 178,602	0.00%
FNMA POOL 928078	6.00	01/01/2037	156,944	$ 177,788	0.00%
FHLMC POOL A66717	6.00	10/01/2037	149,252	$ 167,900	0.00%
FHLMC POOL C01103	7.50	12/01/2030	134,255	$ 161,585	0.00%
FNMA POOL 939566	6.50	07/01/2037	136,220	$ 155,370	0.00%
FNMA POOL AA9592	6.00	01/01/2039	137,801	$ 155,000	0.00%

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FHLMC POOL G01131	7.50	09/01/2030	133,803	$ 154,913	0.00%
FHLMC POOL A63078	6.00	07/01/2037	131,070	$ 150,920	0.00%
GNMA POOL 004523	6.50	08/20/2039	136,038	$ 150,579	0.00%
FNMA POOL 624330	7.00	02/01/2032	135,618	$ 148,181	0.00%
GNMA POOL 570455	7.00	11/15/2031	131,728	$ 144,729	0.00%
GNMA POOL 003068	6.50	04/20/2031	118,246	$ 138,644	0.00%
FNMA POOL 753499	3.01	11/01/2033	132,334	$ 138,524	0.00%
FNMA POOL MA0641	4.00	02/01/2031	127,149	$ 135,038	0.00%
GNMA POOL 002728	6.00	03/20/2029	117,388	$ 133,464	0.00%
FHLMC POOL G08088	6.50	10/01/2035	117,106	$ 132,422	0.00%
FHLMC POOL C58770	7.00	10/01/2031	116,137	$ 132,098	0.00%
FNMA POOL AH2413	4.00	01/01/2041	114,301	$ 120,860	0.00%
GNMA POOL 594928	6.50	09/15/2032	109,330	$ 120,658	0.00%
FNMA POOL 905141	5.50	02/01/2037	107,899	$ 119,688	0.00%
GNMA POOL 704194	5.50	01/15/2039	105,738	$ 119,292	0.00%
FNMA POOL 822787	5.00	04/01/2035	105,534	$ 117,437	0.00%
FNMA POOL 751522	3.03	04/01/2034	109,506	$ 115,582	0.00%
GNMA POOL 579702	6.00	07/15/2032	100,345	$ 114,036	0.00%
FHLMC POOL G03246	6.00	05/01/2037	98,396	$ 113,677	0.00%
FHLMC POOL C01005	8.00	06/01/2030	95,600	$ 111,689	0.00%
FHLMC POOL C90504	6.50	12/01/2021	102,816	$ 111,260	0.00%
GNMA POOL 003363	6.50	03/20/2033	92,193	$ 107,443	0.00%
GNMA POOL 591286	6.50	09/15/2032	96,564	$ 106,570	0.00%
FNMA POOL 923787	2.26	06/01/2037	102,716	$ 106,245	0.00%
FHLMC POOL G04021	6.50	02/01/2038	95,582	$ 105,947	0.00%
FNMA POOL 677448	2.85	01/01/2033	101,803	$ 105,341	0.00%
FHLMC POOL C15525	5.50	09/01/2028	92,337	$ 101,678	0.00%
FHLMC POOL C00784	6.00	06/01/2029	88,371	$ 100,486	0.00%
GNMA II POOL 609187	3.50	09/20/2044	94,937	$ 99,251	0.00%
FNMA POOL 454827	5.50	12/01/2028	89,196	$ 98,567	0.00%
FNMA POOL 255771	6.00	07/01/2035	84,763	$ 96,913	0.00%
FHLMC POOL G08064	6.50	04/01/2035	83,561	$ 96,316	0.00%
FHLMC POOL D85984	7.00	02/01/2028	86,886	$ 94,315	0.00%
FHLMC POOL 781216	3.12	01/01/2034	90,932	$ 92,616	0.00%
FHLMC POOL C00689	6.50	12/01/2028	81,653	$ 90,779	0.00%
FHLMC POOL C25849	6.00	04/01/2029	78,914	$ 88,774	0.00%
FHLMC POOL C00701	6.50	01/01/2029	78,427	$ 87,730	0.00%

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FHLMC POOL C01372	7.50	05/01/2032	75,011	$ 86,703	0.00%
GNMA POOL 739174	6.50	10/20/2038	80,944	$ 86,185	0.00%
FHLMC POOL C01175	7.00	05/01/2031	75,945	$ 86,183	0.00%
GNMA POOL 003490	6.50	12/20/2033	73,071	$ 85,649	0.00%
FHLMC POOL A96847	3.50	02/01/2041	78,578	$ 81,443	0.00%
FHLMC POOL D85944	7.00	02/01/2028	78,252	$ 80,455	0.00%
FNMA POOL 401129	7.00	04/01/2026	73,265	$ 77,862	0.00%
GNMA POOL 594431	6.50	10/15/2032	69,644	$ 76,860	0.00%
FHLMC POOL 847247	3.61	02/01/2034	70,233	$ 74,195	0.00%
GNMA POOL 696186	6.00	08/15/2038	61,909	$ 71,395	0.00%
FNMA POOL 693862	5.50	03/01/2033	62,030	$ 68,973	0.00%
FNMA POOL AT7636	4.00	06/01/2028	64,980	$ 67,654	0.00%
FNMA POOL 983447	6.00	05/01/2038	58,736	$ 66,066	0.00%
FHLMC GOLD POOL J14212	3.50	01/01/2026	60,315	$ 63,078	0.00%
FHLMC POOL C50192	8.00	04/01/2031	60,630	$ 62,425	0.00%
FHLMC POOL A34083	6.00	02/01/2035	52,523	$ 59,656	0.00%
FNMA POOL 779729	3.07	07/01/2034	56,026	$ 58,961	0.00%
FNMA POOL 936546	6.00	07/01/2037	51,670	$ 58,504	0.00%
FHLMC POOL G01315	7.00	09/01/2031	49,925	$ 56,740	0.00%
FNMA POOL 831738	6.00	09/01/2036	48,920	$ 55,308	0.00%
FHLMC POOL G08011	6.00	09/01/2034	48,346	$ 54,855	0.00%
FHLMC POOL G06409	6.00	11/01/2039	47,746	$ 54,145	0.00%
FHLMC POOL D66483	6.50	12/01/2025	48,620	$ 53,892	0.00%
FNMA POOL AB2002	4.50	02/01/2036	49,303	$ 52,919	0.00%
FHLMC POOL C49587	8.00	03/01/2031	50,344	$ 52,756	0.00%
FHLMC POOL C00972	8.00	04/01/2030	43,195	$ 52,408	0.00%
FNMA POOL 254001	7.00	09/01/2021	49,162	$ 51,702	0.00%
FHLMC POOL C00550	7.50	09/01/2027	44,741	$ 51,366	0.00%
FNMA POOL 685182	5.00	02/01/2018	48,588	$ 49,711	0.00%
FNMA POOL 251191	7.50	09/01/2027	43,639	$ 49,342	0.00%
FHLMC POOL C16320	5.50	10/01/2028	44,748	$ 49,275	0.00%
FHLMC POOL D32430	7.00	04/01/2023	48,324	$ 49,211	0.00%
FHLMC POOL G12027	5.00	10/01/2018	47,091	$ 48,277	0.00%
GNMA POOL 555096	7.00	06/15/2031	46,807	$ 47,792	0.00%
FHLMC POOL D40111	7.00	09/01/2023	45,874	$ 47,091	0.00%
FHLMC POOL C55996	7.00	01/01/2031	41,473	$ 45,363	0.00%
FNMA POOL 783891	5.50	12/01/2034	38,271	$ 42,292	0.00%

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GNMA POOL 433774	7.00	05/15/2028	38,427	$ 41,469	0.00%
GNMA POOL 468156	6.50	08/15/2028	36,894	$ 40,717	0.00%
FHLMC POOL C35362	7.00	01/01/2030	36,478	$ 39,388	0.00%
FHLMC POOL C31336	6.50	09/01/2029	34,787	$ 38,559	0.00%
FNMA POOL 407314	5.50	01/01/2029	34,278	$ 37,880	0.00%
FHLMC POOL D64446	6.50	09/01/2025	34,151	$ 37,854	0.00%
FHLMC POOL C27787	6.00	06/01/2029	32,659	$ 36,740	0.00%
FNMA POOL 869216	3.32	02/01/2036	35,122	$ 36,292	0.00%
FHLMC POOL 1G1432	3.50	01/01/2037	33,727	$ 35,619	0.00%
FHLMC POOL C00228	7.00	04/01/2023	32,578	$ 35,368	0.00%
FNMA POOL 326381	6.75	04/01/2024	31,804	$ 35,244	0.00%
FHLMC POOL C50812	7.00	04/01/2031	32,604	$ 34,086	0.00%
FHLMC POOL C01034	8.00	08/01/2030	29,000	$ 33,987	0.00%
FHLMC POOL C01025	8.00	07/01/2030	26,788	$ 31,311	0.00%
FHLMC POOL C00710	5.50	11/01/2028	27,911	$ 30,734	0.00%
FHLMC POOL G01256	7.00	05/01/2031	27,745	$ 30,112	0.00%
FHLMC POOL C00696	5.50	10/01/2028	26,632	$ 29,326	0.00%
FHLMC POOL J07547	4.50	04/01/2023	27,210	$ 28,775	0.00%
FNMA POOL 763653	5.00	04/01/2029	25,862	$ 28,343	0.00%
GNMA POOL 003038	6.00	02/20/2031	25,056	$ 28,329	0.00%
FHLMC POOL C00682	5.50	09/01/2028	25,624	$ 28,217	0.00%
GNMA POOL 676879	5.50	03/15/2038	24,712	$ 28,144	0.00%
FHLMC POOL D42696	7.00	07/01/2023	26,863	$ 27,135	0.00%
FNMA POOL 430807	5.50	05/01/2028	24,371	$ 26,934	0.00%
FHLMC POOL C35808	7.50	02/01/2030	26,120	$ 26,771	0.00%
FHLMC POOL C79453	5.50	05/01/2033	23,120	$ 25,791	0.00%
FHLMC POOL D73104	7.50	07/01/2026	25,177	$ 25,724	0.00%
FHLMC POOL C00192	7.00	12/01/2022	23,580	$ 25,427	0.00%
GNMA POOL 376091	7.00	05/15/2024	24,803	$ 24,872	0.00%
FNMA POOL 779143	5.50	06/01/2019	24,439	$ 24,786	0.00%
FHLMC POOL C00646	5.50	06/01/2028	21,833	$ 24,042	0.00%
FHLMC POOL C80011	7.50	02/01/2023	20,867	$ 22,294	0.00%
FNMA POOL AD5088	4.00	08/01/2025	20,611	$ 21,677	0.00%
FHLMC POOL C45830	7.50	12/01/2030	19,784	$ 20,908	0.00%
FHLMC POOL C00205	7.00	01/01/2023	19,394	$ 20,748	0.00%
FHLMC POOL D70924	6.50	05/01/2026	18,411	$ 20,407	0.00%
FNMA POOL 710403	5.50	06/01/2033	17,609	$ 19,462	0.00%

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
FNMA POOL 766453	3.20	03/01/2034	18,989	$ 19,195	0.00%
FNMA POOL 255359	5.50	09/01/2019	17,649	$ 18,103	0.00%
FHLMC POOL 847281	2.94	08/01/2033	17,324	$ 17,996	0.00%
FHLMC POOL C01222	7.00	09/01/2031	13,401	$ 15,499	0.00%
FNMA POOL 709049	3.09	06/01/2033	13,682	$ 14,375	0.00%
FNMA POOL 791991	5.50	09/01/2019	13,852	$ 14,098	0.00%
FHLMC POOL J09210	4.50	01/01/2024	13,749	$ 14,056	0.00%
FHLMC POOL C90315	7.50	02/01/2020	13,553	$ 14,039	0.00%
FHLMC POOL C90334	7.50	05/01/2020	12,344	$ 12,812	0.00%
GNMA POOL 781305	6.50	06/15/2031	10,922	$ 12,751	0.00%
FHLMC POOL D39777	7.00	09/01/2023	12,202	$ 12,503	0.00%
FHLMC POOL A29373	5.50	01/01/2035	11,191	$ 12,323	0.00%
FNMA POOL 775953	5.50	07/01/2019	11,932	$ 12,141	0.00%
FHLMC POOL D40474	7.00	09/01/2023	11,861	$ 11,891	0.00%
FHLMC POOL C47218	7.50	02/01/2031	11,585	$ 11,657	0.00%
GNMA POOL 002794	6.00	08/20/2029	8,235	$ 9,200	0.00%
FHLMC POOL C00933	7.50	03/01/2030	7,342	$ 8,439	0.00%
GNMA POOL 002740	6.00	04/20/2029	6,000	$ 6,833	0.00%
FNMA POOL 250529	6.50	04/01/2026	5,730	$ 6,386	0.00%
FHLMC POOL C32913	7.50	11/01/2029	5,455	$ 5,622	0.00%
GNMA POOL 002753	6.00	05/20/2029	4,733	$ 5,431	0.00%
FHLMC POOL C44963	7.00	11/01/2030	5,126	$ 5,400	0.00%
FHLMC POOL P50019	7.00	07/01/2024	4,696	$ 5,086	0.00%
FNMA POOL 871502	2.21	04/01/2036	4,638	$ 4,777	0.00%
FNMA POOL 340463	7.00	04/01/2026	4,651	$ 4,703	0.00%
FHLMC POOL G01228	7.00	04/01/2031	3,643	$ 4,194	0.00%
FNMA POOL 786397	5.50	07/01/2019	2,832	$ 2,877	0.00%
FNMA POOL 794544	5.50	10/01/2019	2,666	$ 2,726	0.00%
FNMA POOL 823231	6.00	06/01/2035	2,366	$ 2,661	0.00%
FNMA POOL 844720	6.50	12/01/2035	2,383	$ 2,641	0.00%
FHLMC POOL A62593	6.00	06/01/2037	2,264	$ 2,547	0.00%
FHLMC POOL D46901	7.00	09/01/2023	2,249	$ 2,254	0.00%
FHLMC POOL A48982	6.50	05/01/2036	1,833	$ 2,032	0.00%
FNMA POOL 782639	5.50	07/01/2019	1,520	$ 1,547	0.00%
FNMA POOL 344571	7.00	04/01/2026	1,395	$ 1,476	0.00%
FNMA POOL 789004	5.50	07/01/2019	1,265	$ 1,285	0.00%
FHLMC POOL G00424	6.00	11/01/2025	1,011	$ 1,137	0.00%

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
FNMA POOL 623613	6.50	03/01/2032	932	$ 1,033	0.00 %
FNMA POOL 893027	6.00	10/01/2036	914	$ 1,029	0.00 %
FNMA POOL 786192	5.50	07/01/2019	872	$ 887	0.00 %
FNMA POOL 250820	7.00	01/01/2027	831	$ 883	0.00 %
FNMA POOL 919466	6.00	05/01/2037	752	$ 846	0.00 %
FNMA POOL 782555	5.50	06/01/2019	801	$ 815	0.00 %
GNMA POOL 002780	6.00	07/20/2029	667	$ 761	0.00 %
FHLMC POOL D86320	7.00	02/01/2028	756	$ 757	0.00 %
FNMA POOL 786092	5.50	07/01/2019	725	$ 737	0.00 %
GNMA POOL 002562	6.00	03/20/2028	446	$ 519	0.00 %
FHLMC POOL C48828	6.00	03/01/2031	318	$ 358	0.00 %
FNMA POOL 918871	7.00	04/01/2037	271	$ 286	0.00 %
TOTAL Mortgage Backed				**$ 758,964,146**	
Preferred Stocks					**0.55 %**
STATE STREET CORP SERIES D	0.00		285,000	$ 7,945,800	0.21 %
COBANK ACB SERIES H	0.00		40,000	$ 4,320,000	0.11 %
MORGAN STANLEY PREFERRED	0.00		115,000	$ 3,259,100	0.09 %
VERIZON COMMUNICATIONS INC	0.00		78,000	$ 2,120,820	0.06 %
SCE TRUST III	0.00		70,000	$ 1,931,300	0.05 %
BANK OF AMERICA CORP Y	0.00		45,000	$ 1,212,300	0.03 %
TOTAL Preferred Stocks				**$ 20,789,320**	
Swaps					**-0.19 %**
Intercontinental Exchange Credit Default Swap	106.51	06/20/2022	27,500,000	($ 2,110,101)	(0.06)%
Intercontinental Exchange Credit Default Swap	107.02	06/20/2022	65,000,000	($ 4,987,510)	(0.13)%
TOTAL Swaps				**($ 7,097,611)**	

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SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
TOTAL SECURITIES			**$ 4,590,461,337**	**$ 3,787,904,171**	99.41%
DERIVATIVES				**($ 7,226,083)**	(0.19%)
NET RECEIVABLE/PAYABLE AND OTHER				**($187,359,546)**	(4.92%)
CASH				**$217,250,892**	5.70%
TOTAL PORTFOLIO				**$3,810,569,433**	100.00%

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

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

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

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

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

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SCHEDULE OF INVESTMENTS

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

An investment option's unit value and investment return will vary with market conditions, and the principal value of an investment when you sell your shares may be more or less than the original cost.

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

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