

Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
Asset Backed					6.79 %
WORLD FINANCIAL NETWORK CREDIT SERIE	1.47	02/15/2022	12,823,000	\$ 12,850,022	0.34%
HERTZ FLEET LEASE FUNDING LP SERIES 20	1.64	04/10/2031	12,500,000	\$ 12,499,994	0.33%
DELL EQUIPMENT FINANCE TRUST SERIES 15	1.72	09/22/2020	12,453,107	\$ 12,464,047	0.33%
WORLD OMNI AUTOMOBILE LEASE SE SERIE	1.40	02/15/2019	10,474,171	\$ 10,487,491	0.28%
BARCLAYS DRYROCK ISSUANCE TRUS SERIE	1.38	09/15/2020	10,000,000	\$ 10,012,408	0.27%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.37	02/20/2019	8,151,035	\$ 8,161,914	0.22%
CHESAPEAKE FUNDING II LLC SERIES 2016-1	2.14	03/15/2028	7,555,802	\$ 7,600,163	0.20%
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.32	07/26/2066	7,000,000	\$ 7,000,184	0.19%
HYUNDAI AUTO LEASE SECURITIZAT SERIES	1.54	07/16/2018	6,886,133	\$ 6,894,902	0.18%
NISSAN AUTO LEASE TRUST SERIES 16-B CL	1.27	12/17/2018	5,948,138	\$ 5,953,085	0.16%
DRIVE AUTO RECEIVAABLES TRUST SERIES 2	1.41	01/15/2019	5,798,286	\$ 5,796,481	0.15%
ALLY AUTO RECEIVABLES TRUST SERIES 16-	1.35	05/15/2020	5,765,000	\$ 5,758,912	0.15%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.55	11/08/2019	5,459,420	\$ 5,465,661	0.15%
ALLY AUTO RECEIVABLES TRUST SERIES 201	2.04	05/15/2020	5,325,000	\$ 5,351,729	0.14%
CNH EQUIPMENT TRUST SERIES 16-A CLASS	1.51	07/15/2019	5,272,742	\$ 5,280,646	0.14%
OPTION ONE MORTGAGE LOAN TRUST SERIE	1.80	11/25/2034	5,307,289	\$ 5,213,216	0.14%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.18	06/08/2020	5,000,000	\$ 5,021,510	0.13%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.33	11/15/2019	4,310,708	\$ 4,326,031	0.12%
DRIVE AUTO RECEIVAABLES TRUST SERIES 2	2.37	11/16/2020	4,125,000	\$ 4,138,500	0.11%
KUBOTA CREDIT OWNER TRUST SERIES 2015	1.54	03/15/2019	4,050,371	\$ 4,052,061	0.11%
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.62	07/26/2066	4,000,000	\$ 4,016,307	0.11%
CARMAX AUTO OWNER TRUST SERIES 2013-	1.71	07/15/2019	4,000,000	\$ 4,004,596	0.11%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.51	10/22/2018	3,902,543	\$ 3,909,303	0.10%
NISSAN MASTER OWNER TRUST SERIES 2015	1.39	01/15/2020	3,440,000	\$ 3,445,557	0.09%
SMB PRIVATE EDUCATION LOAN TRU SERIES	1.64	11/15/2023	3,333,528	\$ 3,338,776	0.09%
DRIVE AUTO RECEIVABLE TRUST SERIES 201	2.51	01/15/2021	3,250,000	\$ 3,266,275	0.09%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.41	07/08/2022	3,250,000	\$ 3,246,375	0.09%
FORD CREDIT AUTO LEASE TRUST SERIES 16	1.53	11/15/2018	3,060,695	\$ 3,063,663	0.08%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.58	05/16/2022	3,000,000	\$ 3,008,641	0.08%
AMERICREDIT AUTOMOBILE RECEIVA SEREIS	2.40	01/08/2021	2,878,000	\$ 2,904,588	0.08%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.69	10/08/2019	2,899,303	\$ 2,903,458	0.08%
CAPITAL AUTO RECEIVABLES ASSET SERIES	1.71	11/20/2018	2,878,423	\$ 2,880,645	0.08%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.48	08/20/2020	2,800,000	\$ 2,820,480	0.08%
ENTERPRISE FLEET FINANCING LLC SERIES	1.59	02/22/2021	2,754,792	\$ 2,755,397	0.07%
WORLD OMNI AUTO RECEIVABLES TR SERIE	1.14	01/15/2020	2,699,272	\$ 2,694,510	0.07%

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AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.87	11/08/2021	2,620,000	\$ 2,647,415	0.07%
CAPITAL AUTO RECIEVABLES ASS SERIES 16-	1.43	04/22/2019	2,426,285	\$ 2,428,573	0.06%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.74	08/20/2020	2,200,000	\$ 2,214,001	0.06%
SLM STUDENT LOAN TRUST SERIES 2013-B C	1.64	07/15/2022	2,170,531	\$ 2,171,022	0.06%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	2.77	08/25/2036	2,081,788	\$ 2,140,434	0.06%
AMERICREDIT AUTOMOBILE RECEIV SERIES	2.71	08/18/2022	2,000,000	\$ 2,016,778	0.05%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.66	11/15/2021	2,000,000	\$ 2,010,271	0.05%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.46	06/15/2020	1,975,000	\$ 1,985,461	0.05%
GREAT AMERICA LEASING RECEIVA SERIES 2	1.73	06/20/2019	1,905,000	\$ 1,904,235	0.05%
SBA TOWER TRUST SERIES 2014-1A CLASS C	2.90	10/15/2044	1,855,000	\$ 1,868,980	0.05%
HERTZ FLEET LEASE FUNDING LP SERIES 20	1.39	04/10/2028	1,804,707	\$ 1,804,408	0.05%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.89	01/10/2022	1,740,000	\$ 1,763,307	0.05%
BARCLAYS DRYROCK ISSUANCE TRUS SERIE	1.48	09/15/2020	1,750,000	\$ 1,750,894	0.05%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.74	06/10/2019	1,678,909	\$ 1,680,401	0.04%
CNH EQUIPMENT TRUST SERIES 2014-C CLAS	1.65	09/15/2021	1,650,000	\$ 1,650,098	0.04%
CAPITAL AUTO RECEIVABLES ASSET SERIES	1.60	01/20/2019	1,627,760	\$ 1,629,124	0.04%
NOMURA HOME EQUITY LOAN INC SERIES 20	1.19	03/25/2036	1,534,212	\$ 1,519,934	0.04%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.97	05/20/2020	1,400,000	\$ 1,395,560	0.04%
MMCA AUTOMOBILE TRUST SERIES 2014-A CL	1.21	12/16/2019	1,377,097	\$ 1,375,855	0.04%
WORLD FINANCIAL NETWORK CREDIT SERIE	1.61	12/15/2021	1,375,000	\$ 1,375,789	0.04%
SOCIAL PROFESSIONAL LOAN PROG SERIES	1.83	05/25/2040	1,339,884	\$ 1,340,000	0.04%
NAVIENT STUDENT LOAN TRUST 201 SERIES	1.32	09/26/2022	1,279,153	\$ 1,279,803	0.03%
FORD CREDIT AUTO OWNER TRUST SERIES 1	1.32	01/15/2019	1,275,000	\$ 1,274,725	0.03%
ONEMAIN DIRECT AUTO RECEIVABLE SERIES	2.04	01/15/2021	1,194,964	\$ 1,196,782	0.03%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	1.68	03/25/2031	1,160,613	\$ 1,160,894	0.03%
SANTANDER DRIVE AUTO RECEIVABL SERIES	1.77	07/15/2019	1,124,629	\$ 1,125,442	0.03%
VOLKSWAGEN AUTO LEASE TRUST SERIES 2	1.25	12/20/2017	1,083,337	\$ 1,083,263	0.03%
CAPITAL ONE MULTI-ASSET TRUST SERIES 20	1.62	02/15/2024	1,000,000	\$ 1,013,748	0.03%
CARMAX AUTO OWNER TRUST SERIES 2014-4	2.44	11/16/2020	1,000,000	\$ 1,006,680	0.03%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.11	01/08/2021	1,000,000	\$ 1,004,500	0.03%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.38	05/20/2020	1,000,000	\$ 1,000,224	0.03%
WAMU ASSET-BACKED SERIES 2006-HE1 CLA	1.20	04/25/2036	887,216	\$ 878,218	0.02%
COUNTRYWIDE ASSET-BACKED CERT SERIE	2.52	03/25/2033	873,868	\$ 871,459	0.02%
DRIVE AUTO RECEIVABLES TRUST SERIES 16	3.17	05/15/2020	828,270	\$ 831,662	0.02%
CARMAX AUTO OWNER TRUST SERIES 2014-4	1.25	11/15/2019	805,052	\$ 804,582	0.02%
NISSAN AUTO RECEIVABLES OWNER SERIES	1.05	10/15/2019	786,967	\$ 785,554	0.02%
MASTR ASSET BACKED SEC SERIES 2003-WM	3.50	08/25/2033	766,581	\$ 763,097	0.02%

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SANTANDER DRIVE AUTO RECEIVABL SERIES	1.76	09/16/2019	712,943	\$ 713,108	0.02%	
AMERIQUEST MORTGAGE SECURITIES SERIE	2.30	08/25/2033	613,159	\$ 610,260	0.02%	
FIRST NLC TRUST SERIES 2005-1 CLASS M1	1.49	05/25/2035	707,366	\$ 592,188	0.02%	
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.52	06/10/2019	550,462	\$ 550,558	0.01%	
SATANDER DRIVE AUTO RECEIVABLE SERIES	1.34	11/15/2019	534,508	\$ 534,380	0.01%	
SAXON ASSET SECURITIES TRUST SERIES 20	2.69	03/25/2035	853,339	\$ 532,695	0.01%	
CAPITAL ONE MULTI-ASSET TRUST SERIES 20	1.50	09/16/2024	500,000	\$ 504,564	0.01%	
SPECIALTY UNDERWRITING & RESID SERIES	1.79	02/25/2035	422,045	\$ 404,770	0.01%	
OPTION ONE MORTGAGE LOAN TRUST SERIE	2.67	01/25/2034	409,760	\$ 368,330	0.01%	
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.36	04/15/2020	315,006	\$ 315,822	0.01%	
NEW CENTURY HOME EQUITY LOAN T SERIE	1.60	03/25/2035	275,487	\$ 275,212	0.01%	
HYUNDAI AUTO RECEIVABLES TRUST SERIES	1.48	02/18/2020	275,000	\$ 275,091	0.01%	
SLM STUDENT LOAN TRUST SERIES 2014-A C	1.59	07/15/2022	176,549	\$ 176,579	0.00%	
LONG BEACH MORTGAGE LOAN TRUST SERI	2.07	02/25/2034	169,705	\$ 167,736	0.00%	
CDC MORTGAGE CAPITAL TRUST SERIES 200	2.09	03/25/2034	163,809	\$ 157,346	0.00%	
FNMA SERIES 2003-T2 CLASS A1	1.30	03/25/2033	152,118	\$ 148,896	0.00%	
ENTERPRISE FLEET FINANCING LLC SERIES	1.38	09/20/2019	135,756	\$ 135,724	0.00%	
VOLKSWAGEN AUTO LOAN ENHANCED SERIE	0.91	10/22/2018	118,842	\$ 118,752	0.00%	
SLM STUDENT LOAN TRUST SERIES 2013-A C	1.59	08/15/2022	81,851	\$ 81,860	0.00%	
MASTR ASSET BACKED SEC SERIES 2003-WM	4.02	08/25/2033	76,584	\$ 72,696	0.00%	
NAVIENT STUDENT LOAN TRUST SERIES 2015	1.49	12/15/2021	46,362	\$ 46,364	0.00%	
CHASE FUNDING MORTGAGE LOAN AS SERIE	1.49	05/25/2032	45,961	\$ 42,972	0.00%	
WHEELS SPV LLC SERIES 16-1A CLASS A1 14	0.85	08/21/2017	28,969	\$ 28,966	0.00%	
TOTAL	Asset Backed			\$ 254,195,566		
Bonds & Notes					59.67 %	
US TREASURY N/B	3.00	11/15/2044	42,435,000	\$ 43,663,281	1.17%	
US TREASURY N/B	4.50	02/15/2036	32,675,000	\$ 42,356,243	1.13%	
US TREASURY N/B	2.13	08/31/2020	31,925,000	\$ 32,549,772	0.87%	
US TREASURY N/B	2.63	08/15/2020	28,420,000	\$ 29,421,350	0.79%	
US TREASURY N/B	3.00	11/15/2045	27,900,000	\$ 28,648,724	0.77%	
US TREASURY N/B	1.50	12/31/2018	19,075,000	\$ 19,149,507	0.51%	
US TREASURY N/B	1.25	10/31/2021	19,200,000	\$ 18,832,493	0.50%	
US TREASURY N/B	3.88	08/15/2040	13,445,000	\$ 16,001,647	0.43%	
XLIT LTD	4.45	03/31/2025	13,960,000	\$ 14,476,087	0.39%	
GOLDMAN SACHS GROUP INC SERIES M	5.38		13,215,000	\$ 13,677,525	0.37%	
BANK OF NEW YORK MELLON SERIES E	4.95		12,155,000	\$ 12,610,813	0.34%	

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VERIZON COMMUNICATIONS INC SERIES 144	2.95	03/15/2022	11,395,000	\$ 11,546,485	0.31%	
SKANDINAVISKA ENSKILDA SERIES EMTN	5.75		10,500,000	\$ 10,815,000	0.29%	
US TREASURY N/B	1.50	01/31/2022	10,553,600	\$ 10,443,526	0.28%	
US TREASURY N/B	1.50	08/15/2026	10,690,000	\$ 10,079,088	0.27%	
ANHEUSER-BUSCH INBEV FIN	2.65	02/01/2021	9,375,000	\$ 9,519,956	0.25%	
US TREASURY N/B	1.25	07/31/2023	9,505,000	\$ 9,131,482	0.24%	
GENERAL MOTORS FINL CO	2.63	07/10/2017	8,550,000	\$ 8,559,850	0.23%	
US TREASURY N/B	1.38	12/31/2018	8,430,000	\$ 8,446,793	0.23%	
US TREASURY N/B	2.13	11/30/2023	8,020,000	\$ 8,104,274	0.22%	
COMCAST CORP	3.38	02/15/2025	7,740,000	\$ 8,009,066	0.21%	
US TREASURY N/B	2.88	08/15/2045	7,980,000	\$ 7,997,460	0.21%	
US TREASURY N/B	1.63	10/31/2023	8,025,000	\$ 7,869,516	0.21%	
US TREASURY N/B	4.00	08/15/2018	7,475,000	\$ 7,723,775	0.21%	
UBS GROUP AG	6.88		7,100,000	\$ 7,635,567	0.20%	
US TREASURY N/B	2.38	05/31/2018	7,475,000	\$ 7,560,843	0.20%	
JP MORGAN CHASE & CO	4.13	12/15/2026	7,195,000	\$ 7,497,060	0.20%	
DISCOVER BANK SERIES BKTN	3.10	06/04/2020	7,280,000	\$ 7,433,921	0.20%	
NATIONWIDE BLDG SOCIETY SERIES 144A	4.00	09/14/2026	7,260,000	\$ 7,289,359	0.19%	
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	6.02	06/15/2026	6,340,000	\$ 6,998,301	0.19%	
ABBOTT LABORATORIES	4.90	11/30/2046	6,545,000	\$ 6,975,687	0.19%	
BANK OF NEW YORK MELLON SERIES F	4.63		7,005,000	\$ 6,969,975	0.19%	
MORGAN STANLEY SERIES MTN	2.38	07/23/2019	6,860,000	\$ 6,909,797	0.18%	
SOUTHERN CO SERIES B	5.50	03/15/2057	6,450,000	\$ 6,771,191	0.18%	
TELEFONICA EMISIONES SAU	5.21	03/08/2047	6,275,000	\$ 6,661,226	0.18%	
CVS CAREMARK CORP SERIES WI	4.75	12/01/2022	5,963,000	\$ 6,565,949	0.18%	
ANHEUSER-BUSCH INBEV FIN	4.90	02/01/2046	5,945,000	\$ 6,556,188	0.18%	
ROCK-TENN CO	3.50	03/01/2020	6,150,000	\$ 6,339,561	0.17%	
SHIRE ACQ INV IRELAND DA	2.40	09/23/2021	6,370,000	\$ 6,329,194	0.17%	
CITIGROUP INC SERIES O	5.88		6,000,000	\$ 6,255,000	0.17%	
KRAFT HEINZ FOODS CO	2.80	07/02/2020	6,115,000	\$ 6,217,506	0.17%	
VERIZON COMMUNICATIONS INC SERIES WI	5.01	08/21/2054	6,274,000	\$ 6,143,005	0.16%	
ROYAL BANK OF SCOTLND GRP PLC	7.50		5,700,000	\$ 5,942,250	0.16%	
BNP PARIBAS SERIES 144A	6.75		5,610,000	\$ 5,919,111	0.16%	
US TREASURY N/B	4.38	05/15/2040	4,625,000	\$ 5,906,995	0.16%	
TALISMAN ENERGY INC	7.75	06/01/2019	5,360,000	\$ 5,813,869	0.16%	
BARRICK GOLD CORP	4.10	05/01/2023	5,318,000	\$ 5,787,813	0.15%	
ONCOR ELECTRIC DELIVERY	2.15	06/01/2019	5,760,000	\$ 5,775,166	0.15%	

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ING US INC	5.65	05/15/2053	5,430,000	\$ 5,701,500	0.15%	
PPL WEM HOLDINGS PLC SERIES 144A	5.38	05/01/2021	5,236,000	\$ 5,683,338	0.15%	
MORGAN STANLEY	4.10	05/22/2023	5,385,000	\$ 5,643,448	0.15%	
UBS GROUP FUNDING SWITZE SERIES 144A	4.25	03/23/2028	5,400,000	\$ 5,642,476	0.15%	
ALLY FINANCIAL	5.75	11/20/2025	5,415,000	\$ 5,624,831	0.15%	
US TREASURY N/B	2.00	10/31/2021	5,545,000	\$ 5,614,313	0.15%	
BNP PARIBAS SERIES 144A	4.63	03/13/2027	5,360,000	\$ 5,597,823	0.15%	
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2023	5,240,000	\$ 5,511,851	0.15%	
CC HOLDING GS V LLC	3.85	04/15/2023	5,190,000	\$ 5,455,801	0.15%	
BANK OF AMERICA CORP SERIES AA	6.10		5,070,000	\$ 5,443,913	0.15%	
CONTINENTAL RESOURCES SERIES WI	3.80	06/01/2024	5,810,000	\$ 5,428,864	0.15%	
ROYAL BANK OF SCOTLND GRP PLC	3.88	09/12/2023	5,290,000	\$ 5,363,557	0.14%	
HSBC HOLDINGS PLC	6.00		5,220,000	\$ 5,327,663	0.14%	
AT&T INC	4.50	05/15/2035	5,375,000	\$ 5,208,982	0.14%	
COLUMBIA PIPELINE GROUP SERIES WI	3.30	06/01/2020	5,075,000	\$ 5,193,303	0.14%	
FORTIS INC SERIES 144A	3.06	10/04/2026	5,290,000	\$ 5,100,274	0.14%	
REYNOLDS AMERICAN INC SERIES WI	6.88	05/01/2020	4,485,000	\$ 5,065,435	0.14%	
US TREASURY N/B	2.00	02/15/2025	5,000,000	\$ 4,968,165	0.13%	
MORGAN STANLEY	5.00	11/24/2025	4,525,000	\$ 4,949,974	0.13%	
RABOBANK NEDERLAND SERIES 144A	11.00		4,218,000	\$ 4,919,243	0.13%	
MICROSOFT CORP	3.70	08/08/2046	4,990,000	\$ 4,877,580	0.13%	
CREDIT SUISSE GROUP AG	7.13		4,500,000	\$ 4,817,250	0.13%	
ACTAVIS FUNDING SCS	3.45	03/15/2022	4,610,000	\$ 4,780,492	0.13%	
CONCHO RESOURCES INC	4.38	01/15/2025	4,650,000	\$ 4,743,000	0.13%	
APPLE INC	3.00	02/09/2024	4,635,000	\$ 4,741,804	0.13%	
UNITEDHEALTH GROUP INC	4.63	07/15/2035	4,235,000	\$ 4,737,500	0.13%	
BANK OF AMERICA CORP SERIES L	3.50	04/19/2026	4,700,000	\$ 4,722,880	0.13%	
ENLINK MIDSTREAM PARTNER	4.40	04/01/2024	4,570,000	\$ 4,720,600	0.13%	
AMER AIRLINES SERIES 2015-1 CLASS A	3.38	05/01/2027	4,673,292	\$ 4,661,609	0.12%	
XLIT LTD	5.50	03/31/2045	4,420,000	\$ 4,638,940	0.12%	
PHILIP MORRIS INTERNATIONAL	1.88	02/25/2021	4,675,000	\$ 4,635,847	0.12%	
MICROSOFT CORP	3.30	02/06/2027	4,465,000	\$ 4,620,159	0.12%	
INTESA SANPAOLO SPA SERIES 144A	5.71	01/15/2026	4,500,000	\$ 4,572,680	0.12%	
MEDTRONIC INC SERIES WI	4.63	03/15/2045	4,110,000	\$ 4,560,875	0.12%	
JP MORGAN CHASE & CO	4.95	06/01/2045	4,165,000	\$ 4,553,261	0.12%	
SABINE PASS LIQUEFATION SERIES WI	5.75	05/15/2024	4,015,000	\$ 4,497,214	0.12%	
JPMORGAN CHASE & CO	2.97	01/15/2023	4,415,000	\$ 4,473,538	0.12%	

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
SHIRE ACQ INV IRELAND DA	2.88	09/23/2023	4,515,000	\$ 4,472,943	0.12%
US TREASURY N/B	3.13	02/15/2042	4,191,000	\$ 4,425,600	0.12%
NABORS INDUSTRIES INC SERIES 144A	5.50	01/15/2023	4,438,000	\$ 4,393,620	0.12%
CREDIT SUISSE GROUP AG SERIES 144A	4.28	01/09/2028	4,190,000	\$ 4,324,797	0.12%
ZIMMER BIOMET HOLDINGS INC	2.00	04/01/2018	4,265,000	\$ 4,271,508	0.11%
WELLS FARGO & COMPANY SERIES MTN	4.40	06/14/2046	4,225,000	\$ 4,219,347	0.11%
US TREASURY N/B	1.38	04/30/2020	4,225,000	\$ 4,218,067	0.11%
BANCO SANTANDER SA	6.38		4,200,000	\$ 4,210,500	0.11%
DTE ENERGY CO	6.38	04/15/2033	3,345,000	\$ 4,179,966	0.11%
UBS GROUP FUNDING SERIES 144A	2.95	09/24/2020	4,105,000	\$ 4,166,452	0.11%
WM WRIGLEY JR CO SERIES 144A	3.38	10/21/2020	4,000,000	\$ 4,146,336	0.11%
PRUDENTIAL FINANCIAL INC	5.88	09/15/2042	3,710,000	\$ 4,113,463	0.11%
PRUDENTIAL FINANCIAL INC	5.38	05/15/2045	3,825,000	\$ 4,103,460	0.11%
FIRST REPUBLIC BANK	4.38	08/01/2046	4,170,000	\$ 4,086,729	0.11%
COMCAST CORP	3.15	03/01/2026	4,045,000	\$ 4,075,629	0.11%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	7.13	06/15/2024	3,655,000	\$ 4,073,329	0.11%
PACKAGING CORP OF AMERICA	4.50	11/01/2023	3,745,000	\$ 4,069,032	0.11%
INDONESIA REPUBLIC OF SERIES 144A	5.38	10/17/2023	3,625,000	\$ 4,027,487	0.11%
ANHEUSER-BUSCH INBEV FIN	3.65	02/01/2026	3,905,000	\$ 4,019,217	0.11%
US TREASURY N/B	1.38	03/31/2020	4,000,000	\$ 3,996,248	0.11%
MEDTRONIC INC SERIES WI	4.38	03/15/2035	3,674,000	\$ 3,975,110	0.11%
MPLX LP SERIES WI	4.50	07/15/2023	3,722,000	\$ 3,964,578	0.11%
AT&T INC	5.45	03/01/2047	3,745,000	\$ 3,961,483	0.11%
VERIZON COMMUNICATIONS INC SERIES 144	4.81	03/15/2039	3,921,000	\$ 3,950,823	0.11%
PETROBRAS GLOBAL FINANCE	7.38	01/17/2027	3,665,000	\$ 3,928,147	0.10%
ARGENTINA REPUBLIC OF SERIES WI	5.63	01/26/2022	3,755,000	\$ 3,912,710	0.10%
EL PASO PIPELINE PART OP	4.70	11/01/2042	4,065,000	\$ 3,911,595	0.10%
QUALCOMM INC	2.90	05/20/2024	3,905,000	\$ 3,898,881	0.10%
LLOYDS BANK PLC	4.65	03/24/2026	3,705,000	\$ 3,892,703	0.10%
APPLE INC	4.65	02/23/2046	3,480,000	\$ 3,875,982	0.10%
JPMORGAN CHASE & CO SERIES V	5.00		3,790,000	\$ 3,856,325	0.10%
CIT GROUP INC	3.88	02/19/2019	3,735,000	\$ 3,833,044	0.10%
HCA INC	5.25	04/15/2025	3,510,000	\$ 3,832,499	0.10%
MARKEL CORP	5.00	04/05/2046	3,520,000	\$ 3,814,536	0.10%
US TREASURY N/B	2.75	08/15/2042	3,855,000	\$ 3,798,378	0.10%
TIAA ASSET MGMT FIN LLC SERIES 144A	2.95	11/01/2019	3,720,000	\$ 3,781,283	0.10%
PIONEER NATURAL RESOURCES CO	3.45	01/15/2021	3,605,000	\$ 3,734,668	0.10%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
COOPERATIEVE CENTRALE RAIFFEIS	5.25	08/04/2045	3,235,000	\$ 3,716,520	0.10%
ANADARKO PETROLEUM CORP	5.55	03/15/2026	3,305,000	\$ 3,713,151	0.10%
GOLDMAN SACHS GROUP INC	6.75	10/01/2037	2,845,000	\$ 3,638,314	0.10%
CITIGROUP INC	2.75	04/25/2022	3,630,000	\$ 3,633,202	0.10%
HOSPITALITY PROPERTIES T	4.50	06/15/2023	3,445,000	\$ 3,632,033	0.10%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.45	06/15/2023	3,325,000	\$ 3,611,399	0.10%
US TREASURY N/B	4.75	02/15/2037	2,700,000	\$ 3,610,934	0.10%
CHUBB CORP	3.41	03/29/2067	3,610,000	\$ 3,591,950	0.10%
ORACLE CORP	4.00	07/15/2046	3,605,000	\$ 3,570,579	0.10%
NXP BV/NXP FUNDING LLC SERIES 144A	3.88	09/01/2022	3,400,000	\$ 3,548,750	0.09%
ANHEUSER-BUSCH INBEV FIN	4.70	02/01/2036	3,250,000	\$ 3,541,759	0.09%
US TREASURY N/B	0.88	07/15/2018	3,550,000	\$ 3,536,964	0.09%
US TREASURY N/B	3.00	05/15/2045	3,390,000	\$ 3,482,696	0.09%
SOUTHERN CAL EDISON SERIES C	3.60	02/01/2045	3,568,000	\$ 3,474,797	0.09%
ISTAR FINANCIAL TERM LOAN	0.00	07/01/2020	3,430,545	\$ 3,469,139	0.09%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.35	07/15/2046	2,680,000	\$ 3,442,042	0.09%
21ST CENTURY FOX AMERICA	6.40	12/15/2035	2,760,000	\$ 3,441,908	0.09%
BANK OF AMERICA CORP SERIES L	4.18	11/25/2027	3,370,000	\$ 3,440,541	0.09%
BECTON DICKINSON & CO	3.70	06/06/2027	3,410,000	\$ 3,416,506	0.09%
SHERWIN-WILLIAMS CO	3.45	06/01/2027	3,375,000	\$ 3,412,101	0.09%
DOMINION ENERGY GAS HOLDINGS	2.80	11/15/2020	3,315,000	\$ 3,373,815	0.09%
FEDEX CORP	4.75	11/15/2045	3,165,000	\$ 3,369,348	0.09%
ANADARKO PETROLEUM CORP	6.60	03/15/2046	2,705,000	\$ 3,356,177	0.09%
JP MORGAN CHASE & CO	2.55	03/01/2021	3,315,000	\$ 3,340,307	0.09%
FORD MOTOR CREDIT CO LLC	2.10	01/09/2018	3,300,000	\$ 3,310,412	0.09%
US TREASURY N/B	3.75	11/15/2043	2,818,000	\$ 3,303,226	0.09%
TIME WARNER INC	3.60	07/15/2025	3,300,000	\$ 3,300,653	0.09%
BUCKEYE PARTNERS LP	3.95	12/01/2026	3,265,000	\$ 3,295,851	0.09%
PETROBRAS GLOBAL FINANCE	8.75	05/23/2026	2,810,000	\$ 3,270,138	0.09%
WELLS FARGO & CO	3.07	01/24/2023	3,215,000	\$ 3,267,083	0.09%
UBS AG STAMFORD CT SERIES MTN	2.35	03/26/2020	3,240,000	\$ 3,263,801	0.09%
SIEMENS FINANCIERINGSMAT SERIES 144A	2.70	03/16/2022	3,200,000	\$ 3,262,602	0.09%
PUGET ENERGY INC	6.00	09/01/2021	2,910,000	\$ 3,261,470	0.09%
AMERICAN INTERNATIONAL GROUP I	3.90	04/01/2026	3,145,000	\$ 3,254,084	0.09%
ROYAL BANK OF SCOTLND GRP PLC	2.60	05/15/2023	3,245,000	\$ 3,245,127	0.09%
NATL RURAL UTILITY CFC	2.40	04/25/2022	3,215,000	\$ 3,241,443	0.09%
AT&T INC	4.75	05/15/2046	3,335,000	\$ 3,212,505	0.09%

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As of May 31, 2017



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BANK OF AMERICA CORP SERIES MTN	4.20	08/26/2024	3,075,000	\$ 3,200,174	0.09%
GOLDMAN SACHS GROUP INC	5.15	05/22/2045	2,925,000	\$ 3,187,296	0.09%
ANHEUSER-BUSCH INBEV FIN	3.30	02/01/2023	3,090,000	\$ 3,184,560	0.09%
UNITED TECHNOLOGIES CORP	2.80	05/04/2024	3,130,000	\$ 3,148,408	0.08%
SANTANDER HOLDINGS USA SERIES 144A	3.70	03/28/2022	3,105,000	\$ 3,135,243	0.08%
FIRST DATA CORPORATION SERIES 144A	5.00	01/15/2024	3,025,000	\$ 3,132,357	0.08%
GOLDMAN SACHS GROUP INC	2.60	04/23/2020	3,095,000	\$ 3,126,817	0.08%
BANK OF AMERICA CORP SERIES MTN	4.25	10/22/2026	3,016,000	\$ 3,120,085	0.08%
ALIBABA GROUP HOLDING LTD SERIES WI PHILLIPS 66	3.13	11/28/2021	3,050,000	\$ 3,108,996	0.08%
PHILLIPS 66	4.65	11/15/2034	2,940,000	\$ 3,106,545	0.08%
MEDTRONIC GLOBAL HLDINGS	3.35	04/01/2027	3,035,000	\$ 3,105,163	0.08%
GENERAL MOTORS FINL CO	3.95	04/13/2024	3,080,000	\$ 3,101,249	0.08%
HCA INC	5.00	03/15/2024	2,890,000	\$ 3,096,346	0.08%
AT&T INC	3.80	03/15/2022	2,965,000	\$ 3,088,400	0.08%
ENCANA CORP	5.15	11/15/2041	3,070,000	\$ 3,065,711	0.08%
SVENSKA HANDELSBANKEN AB	5.25		3,000,000	\$ 3,054,180	0.08%
DOMTAR CORP	6.25	09/01/2042	2,975,000	\$ 3,047,298	0.08%
REYNOLDS AMERICAN INC	5.70	08/15/2035	2,580,000	\$ 3,024,157	0.08%
KINDER MORGAN INC SERIES 144A	5.63	11/15/2023	2,695,000	\$ 3,021,022	0.08%
MANULIFE FINANCIAL CORP	4.06	02/24/2032	2,950,000	\$ 2,999,368	0.08%
WIDEPENWEST FIN	10.25	07/15/2019	2,874,000	\$ 2,978,039	0.08%
IMPERIAL TOBACCO FINANCE SERIES 144A	4.25	07/21/2025	2,805,000	\$ 2,972,947	0.08%
NAVIOS MARITIME ACQ CORP SERIES 144A	8.13	11/15/2021	3,370,000	\$ 2,965,600	0.08%
WYNDHAM WORLDWIDE CORP	2.50	03/01/2018	2,940,000	\$ 2,956,455	0.08%
RUSSIAN FEDERATION	4.75	05/27/2026	2,800,000	\$ 2,949,587	0.08%
UBS GROUP FUNDING SERIES 144A	2.65	02/01/2022	2,955,000	\$ 2,933,346	0.08%
WILLIAMS PARTNERS L.P	3.60	03/15/2022	2,850,000	\$ 2,929,672	0.08%
INTL LEASE FINANCE CORP	6.25	05/15/2019	2,720,000	\$ 2,924,460	0.08%
ARCELORMITTAL SA	7.75	10/15/2039	2,590,000	\$ 2,900,282	0.08%
ABBVIE INC	4.45	05/14/2046	2,900,000	\$ 2,899,945	0.08%
CONTINENTAL RESOURCES	4.50	04/15/2023	2,960,000	\$ 2,893,400	0.08%
21ST CENTURY FOX AMERICA	5.40	10/01/2043	2,545,000	\$ 2,884,019	0.08%
US TREASURY N/B	3.38	05/15/2044	2,587,000	\$ 2,849,438	0.08%
MICROSOFT CORP	2.00	08/08/2023	2,905,000	\$ 2,837,761	0.08%
UNION PACIFIC CORP	3.75	03/15/2024	2,660,000	\$ 2,832,004	0.08%
ARGENTINA REPUBLIC OF SERIES WI	6.25	04/22/2019	2,675,000	\$ 2,826,138	0.08%
QUALCOMM INC	4.30	05/20/2047	2,830,000	\$ 2,823,777	0.08%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
GOLDMAN SACHS GROUP INC SERIES GMTN	2.92	10/28/2027	2,725,000	\$ 2,820,231	0.08%	
HOME DEPOT INC	3.90	06/15/2047	2,785,000	\$ 2,814,421	0.08%	
ENERGY TRANSFER PARTNERS	4.75	01/15/2026	2,646,000	\$ 2,797,812	0.07%	
JOHNSON CONTROLS INTL PL	5.13	09/14/2045	2,430,000	\$ 2,796,126	0.07%	
ONEOK PARTNERS LP	4.90	03/15/2025	2,585,000	\$ 2,789,595	0.07%	
ING GROEP NV	6.00		2,700,000	\$ 2,776,410	0.07%	
CITIGROUP INC	3.89	01/10/2028	2,720,000	\$ 2,772,597	0.07%	
XEROX CORP SERIES 144A	4.07	03/17/2022	2,675,000	\$ 2,765,463	0.07%	
CREDIT SUISSE GROUP AG SERIES 144A	3.57	01/09/2023	2,710,000	\$ 2,764,997	0.07%	
CARAUSTAR TERM LOAN	0.00	03/09/2022	2,755,000	\$ 2,763,954	0.07%	
ING GROEP NV	3.95	03/29/2027	2,660,000	\$ 2,754,377	0.07%	
ING GROEP NV	3.15	03/29/2022	2,700,000	\$ 2,752,431	0.07%	
US TREASURY STRIPS	0.00	05/15/2035	4,500,000	\$ 2,749,473	0.07%	
MORGAN STANLEY	5.55		2,625,000	\$ 2,746,406	0.07%	
SELECT INCOME REIT	4.15	02/01/2022	2,685,000	\$ 2,739,906	0.07%	
MONSANTO CO	3.95	04/15/2045	2,907,000	\$ 2,738,127	0.07%	
CHESAPEAKE MIDSTREAM PARTNER	4.88	05/15/2023	2,655,000	\$ 2,734,650	0.07%	
REPUBLIC SERVICES INC	3.80	05/15/2018	2,630,000	\$ 2,681,256	0.07%	
AT&T INC	5.25	03/01/2037	2,555,000	\$ 2,678,542	0.07%	
MICROSOFT CORP	2.40	08/08/2026	2,775,000	\$ 2,675,558	0.07%	
BROOKFIELD FINANCE LLC	4.00	04/01/2024	2,595,000	\$ 2,673,501	0.07%	
WILLIAMS PARTNERS L.P	5.10	09/15/2045	2,575,000	\$ 2,660,516	0.07%	
LOWES COMPANIES INC	4.05	05/03/2047	2,620,000	\$ 2,650,680	0.07%	
IMPERIAL TOBACCO FINANCE SERIES 144A	3.75	07/21/2022	2,540,000	\$ 2,650,325	0.07%	
SANTANDER UK GROUP HLDGS	3.57	01/10/2023	2,590,000	\$ 2,645,957	0.07%	
ARCH CAPITAL FINANCE LLC	4.01	12/15/2026	2,535,000	\$ 2,639,954	0.07%	
BPCE SA SERIES 144A	4.88	04/01/2026	2,500,000	\$ 2,635,140	0.07%	
BANK OF AMERICA CORP SERIES V	5.13		2,600,000	\$ 2,632,500	0.07%	
INTESA SANPAOLO SPA SERIES 144A	5.02	06/26/2024	2,690,000	\$ 2,632,031	0.07%	
TURKEY REPUBLIC OF	6.00	03/25/2027	2,450,000	\$ 2,631,388	0.07%	
KENTUCKY UTILITIES	3.30	10/01/2025	2,565,000	\$ 2,622,264	0.07%	
CHENIERE CORP CHRISTI HD SERIES 144A	5.13	06/30/2027	2,565,000	\$ 2,600,269	0.07%	
COMPASS BANK	2.75	09/29/2019	2,570,000	\$ 2,598,057	0.07%	
ABBOTT LABORATORIES	2.90	11/30/2021	2,555,000	\$ 2,595,085	0.07%	
KRAFT HEINZ FOODS CO SERIES WI	4.38	06/01/2046	2,710,000	\$ 2,594,784	0.07%	
SOLVAY FINANCE AMERICA LLC SERIES 144A	3.40	12/03/2020	2,510,000	\$ 2,593,957	0.07%	
ENTERPRISE PRODUCTS OPER	4.90	05/15/2046	2,425,000	\$ 2,591,045	0.07%	

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HALLIBURTON CO	4.75	08/01/2043	2,450,000	\$ 2,577,140	0.07%
CONSTELLATION BRANDS INC	3.50	05/09/2027	2,560,000	\$ 2,576,154	0.07%
UBS GROUP FUNDING SWITZE SERIES 144A	3.49	05/23/2023	2,515,000	\$ 2,568,353	0.07%
VIACOM INC	4.85	12/15/2034	2,630,000	\$ 2,567,945	0.07%
KLA-TENCOR CORP	4.13	11/01/2021	2,405,000	\$ 2,559,365	0.07%
QUALCOMM INC	1.90	01/30/2023	2,535,000	\$ 2,546,002	0.07%
GE CAPITAL INTL FUNDING SERIES WI	4.42	11/15/2035	2,346,000	\$ 2,527,149	0.07%
DISH DBS CORP	7.88	09/01/2019	2,275,000	\$ 2,522,406	0.07%
LIBERTY MUTUAL GROUP SERIES 144A	7.00	03/15/2037	2,595,000	\$ 2,517,150	0.07%
QUALCOMM INC	4.80	05/20/2045	2,325,000	\$ 2,508,080	0.07%
MCDONALD'S CORP	2.75	12/09/2020	2,455,000	\$ 2,507,807	0.07%
ACTAVIS FUNDING SCS SERIES WI	4.85	06/15/2044	2,350,000	\$ 2,502,313	0.07%
CONSOLIDATED ENERGY FIN SERIES 144A	6.75	10/15/2019	2,421,000	\$ 2,487,578	0.07%
WM WRIGLEY JR CO SERIES 144A	2.40	10/21/2018	2,465,000	\$ 2,485,109	0.07%
GOLDMAN SACHS GROUP INC	5.95	01/15/2027	2,100,000	\$ 2,470,222	0.07%
CIGNA CORP	4.38	12/15/2020	2,305,000	\$ 2,463,439	0.07%
COX COMMUNICATIONS INC SERIES 144A	2.95	06/30/2023	2,530,000	\$ 2,461,624	0.07%
TEVA PHARMACEUTICALS NE	1.70	07/19/2019	2,480,000	\$ 2,459,944	0.07%
BOARDWALK PIPELINES LP	4.45	07/15/2027	2,380,000	\$ 2,455,091	0.07%
BPCE SA	2.50	12/10/2018	2,420,000	\$ 2,440,764	0.07%
HUNGARY REPUBLIC OF	5.38	02/21/2023	2,190,000	\$ 2,436,252	0.07%
JP MORGAN CHASE & CO	5.63	08/16/2043	2,040,000	\$ 2,429,805	0.06%
PACIFICORP	2.95	06/01/2023	2,375,000	\$ 2,425,569	0.06%
SIEMENS FINANCIERINGSMAT SERIES 144A	3.40	03/16/2027	2,345,000	\$ 2,408,880	0.06%
APPLE INC	3.20	05/11/2027	2,375,000	\$ 2,408,630	0.06%
HUMANA INC	3.95	03/15/2027	2,310,000	\$ 2,407,290	0.06%
PRESTIGE BRANDS TERM LOAN	0.00	01/20/2024	2,381,370	\$ 2,400,230	0.06%
NEW ASURION PIK TERM LOAN	0.00	08/10/2021	2,320,000	\$ 2,393,474	0.06%
RUSSIAN FEDERATION SERIES REGS	4.88	09/16/2023	2,200,000	\$ 2,388,153	0.06%
DAIMLER FINANCE NA LLC SERIES 144A	2.85	01/06/2022	2,335,000	\$ 2,374,146	0.06%
BP CAPITAL MARKETS PLC	3.72	11/28/2028	2,290,000	\$ 2,367,315	0.06%
WELLS FARGO & CO	2.40	10/31/2023	2,325,000	\$ 2,365,497	0.06%
FORTIS INC SERIES 144A	2.10	10/04/2021	2,410,000	\$ 2,363,207	0.06%
CENTENE CORP	4.75	05/15/2022	2,260,000	\$ 2,357,180	0.06%
BECTON DICKINSON & CO	4.67	06/06/2047	2,335,000	\$ 2,352,860	0.06%
ENBRIDGE INC SERIES 16-A HYB	6.00	01/15/2077	2,270,000	\$ 2,346,613	0.06%
MORGAN STANLEY	2.55	10/24/2023	2,305,000	\$ 2,342,883	0.06%

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DOMINICAN REPUBLIC SERIES REGS	5.95	01/25/2027	2,225,000	\$ 2,334,670	0.06%
ALTRIA GROUP INC	4.50	05/02/2043	2,210,000	\$ 2,329,497	0.06%
AT&T INC	2.45	06/30/2020	2,313,000	\$ 2,323,085	0.06%
TURKEY REPUBLIC OF	5.75	03/22/2024	2,175,000	\$ 2,319,646	0.06%
TIME WARNER INC	3.88	01/15/2026	2,290,000	\$ 2,312,824	0.06%
HSBC HOLDINGS PLC	4.38	11/23/2026	2,215,000	\$ 2,305,806	0.06%
ESSEX PORTFOLIO	3.38	04/15/2026	2,340,000	\$ 2,304,308	0.06%
VRX ESCROW CORP SERIES 144A	5.38	03/15/2020	2,470,000	\$ 2,300,311	0.06%
UNITED AIRLINES SERIES 2014-1 CLASS A PT	4.00	10/11/2027	2,214,907	\$ 2,292,429	0.06%
WIND ACQUISITION SERIES 144A	7.38	04/23/2021	2,195,000	\$ 2,287,190	0.06%
MARATHON OIL CORP	6.60	10/01/2037	1,985,000	\$ 2,279,584	0.06%
NEXTERA ENERGY	3.55	05/01/2027	2,230,000	\$ 2,269,487	0.06%
BOARDWALK PIPELINES LP	4.95	12/15/2024	2,110,000	\$ 2,266,142	0.06%
PETROLEOS MEXICANOS SERIES 144A	6.50	03/13/2027	2,075,000	\$ 2,264,344	0.06%
COMCAST CORP	6.40	03/01/2040	1,690,000	\$ 2,255,756	0.06%
UNITED AIRLINES SERIES 2014-2 CLASS A	3.75	09/03/2026	2,193,088	\$ 2,250,657	0.06%
INEOS TERM LOAN	0.00	03/31/2022	2,221,816	\$ 2,242,368	0.06%
ZAYO GROUP LLC SERIES WI	6.00	04/01/2023	2,120,000	\$ 2,241,900	0.06%
ENEL FINANCE INTL NV SERIES 144A	2.88	05/25/2022	2,240,000	\$ 2,236,636	0.06%
ABBOTT LABORATORIES	3.75	11/30/2026	2,190,000	\$ 2,234,803	0.06%
SOUTHERN CO GAS CAPITAL	4.40	05/30/2047	2,190,000	\$ 2,234,786	0.06%
MICROSOFT CORP	2.00	11/03/2020	2,215,000	\$ 2,231,730	0.06%
BP CAPITAL MARKETS PLC	3.02	01/16/2027	2,270,000	\$ 2,230,636	0.06%
ELECTRICITE DE FRANCE SERIES 144A	5.63		2,205,000	\$ 2,227,050	0.06%
US TREASURY STRIPS	0.00	11/15/2044	5,000,000	\$ 2,226,920	0.06%
AIRCASTLE LTD	5.13	03/15/2021	2,075,000	\$ 2,222,844	0.06%
HEALTHCARE TRUST OF AMER	3.50	08/01/2026	2,265,000	\$ 2,222,654	0.06%
MORGAN STANLEY SERIES 10YR	3.63	01/20/2027	2,200,000	\$ 2,220,084	0.06%
COCA-COLA ICECEK URETIM SERIES 144A	4.75	10/01/2018	2,150,000	\$ 2,206,650	0.06%
NBC UNIVERSAL ENTERPRISE SERIES 144A	1.84	04/15/2018	2,190,000	\$ 2,202,649	0.06%
VIRGINIA ELEC & POWER CO	4.45	02/15/2044	2,025,000	\$ 2,199,849	0.06%
ACTIVISION BLIZZARD INC	2.30	09/15/2021	2,215,000	\$ 2,196,199	0.06%
QUALCOMM INC	3.25	05/20/2027	2,200,000	\$ 2,195,695	0.06%
ORACLE CORP	4.38	05/15/2055	2,105,000	\$ 2,188,093	0.06%
EMERALD PERFORMANCE TERM LOAN	0.00	07/23/2022	2,190,000	\$ 2,183,846	0.06%
NATL RURAL UTILITY CFC	4.75	04/30/2043	2,135,000	\$ 2,182,611	0.06%
COMCAST CORP	2.75	03/01/2023	2,150,000	\$ 2,180,074	0.06%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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CITIGROUP INC	3.20	10/21/2026	2,230,000	\$ 2,167,241	0.06%
CHESAPEAKE ENERGY TERM LOAN	0.00	08/16/2021	2,000,000	\$ 2,155,000	0.06%
PHILLIPS 66 PARTNERS LP	4.90	10/01/2046	2,184,000	\$ 2,153,182	0.06%
AMERICAN AIRLINES SERIES 2013-2 CLASS A	4.95	01/15/2023	2,013,312	\$ 2,151,727	0.06%
AMERICAN CAMPUS CMNTYS	3.35	10/01/2020	2,085,000	\$ 2,148,578	0.06%
TEACHERS INSURANCE AND ANNUITY SERIE	4.90	09/15/2044	1,910,000	\$ 2,142,978	0.06%
SYNCHRONY FINANCIAL	2.60	01/15/2019	2,120,000	\$ 2,134,000	0.06%
DOLLAR TREE TERM LOAN B2	0.00	07/06/2022	2,099,805	\$ 2,119,502	0.06%
VALE OVERSEAS LIMITED	6.25	08/10/2026	1,940,000	\$ 2,104,900	0.06%
MORGAN STANLEY SERIES GMTN	2.40	05/08/2024	2,095,000	\$ 2,103,221	0.06%
GENERAL MOTORS CO SERIES WI	4.88	10/02/2023	1,960,000	\$ 2,088,249	0.06%
REYNOLDS AMERICAN INC	5.85	08/15/2045	1,719,000	\$ 2,081,934	0.06%
21ST CENTURY FOX AMERICA	6.15	02/15/2041	1,680,000	\$ 2,081,416	0.06%
BECTON DICKINSON & CO SERIES 5FRN	2.13	06/06/2022	2,065,000	\$ 2,068,924	0.06%
CONSTELLATION BRANDS INC	4.25	05/01/2023	1,915,000	\$ 2,058,198	0.06%
CENCOSUD SA SERIES REGS	5.50	01/20/2021	1,900,000	\$ 2,049,782	0.05%
JPMORGAN CHASE & CO	3.22	03/01/2025	2,040,000	\$ 2,046,997	0.05%
PROVINCIA DE BUENOS AIRE	7.88	06/15/2027	1,945,000	\$ 2,045,440	0.05%
WELLCARE HEALTH PLANS INC	5.25	04/01/2025	1,940,000	\$ 2,044,275	0.05%
SPRINT CORP SERIES WI	7.13	06/15/2024	1,815,000	\$ 2,041,648	0.05%
MORGAN STANLEY	2.75	05/19/2022	2,025,000	\$ 2,028,519	0.05%
GENZYME CORP	5.00	06/15/2020	1,863,000	\$ 2,026,869	0.05%
DISH DBS CORP SERIES WI	6.75	06/01/2021	1,825,000	\$ 2,021,188	0.05%
TIME WARNER CABLE INC	5.88	11/15/2040	1,805,000	\$ 2,020,001	0.05%
ILFC TERM LOAN	0.00	10/06/2023	1,990,000	\$ 2,007,731	0.05%
EXELON CORP	2.85	06/15/2020	1,966,000	\$ 2,003,419	0.05%
BOARDWALK PIPELINES LP	5.95	06/01/2026	1,765,000	\$ 2,003,035	0.05%
SIGNODE INDUSTRIAL GROUP SERIES 144A	6.38	05/01/2022	1,915,000	\$ 1,996,388	0.05%
ACTIVISION BLIZZARD INC	3.40	09/15/2026	1,970,000	\$ 1,987,927	0.05%
COMMERCIAL METALS CO	4.88	05/15/2023	1,970,000	\$ 1,977,388	0.05%
MIDAMERICAN ENERGY CO	4.25	05/01/2046	1,850,000	\$ 1,975,930	0.05%
HSBC HOLDINGS PLC	2.95	05/25/2021	1,950,000	\$ 1,975,457	0.05%
NEWMONT MINING CORP	6.25	10/01/2039	1,639,000	\$ 1,968,096	0.05%
CANADIAN NATURAL RESOURCES LTD	3.90	02/01/2025	1,929,000	\$ 1,965,313	0.05%
INTERNATIONAL PAPER CO	4.40	08/15/2047	1,956,000	\$ 1,964,569	0.05%
MULTIPLAN TERM LOAN B	0.00	05/25/2023	1,956,463	\$ 1,960,297	0.05%
CHESAPEAKE ENERGY CORP SERIES WI	8.00	12/15/2022	1,802,000	\$ 1,948,413	0.05%

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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HCP INC	4.25	11/15/2023	1,855,000	\$ 1,947,835	0.05%	
WESTERN GAS PARTNERS	5.45	04/01/2044	1,860,000	\$ 1,946,302	0.05%	
FANNIE MAE	6.63	11/15/2030	1,350,000	\$ 1,939,168	0.05%	
PPL ELECTRIC UTILITIES	3.95	06/01/2047	1,890,000	\$ 1,936,730	0.05%	
MPH ACQUISITION HOLDINGS SERIES 144A	7.13	06/01/2024	1,810,000	\$ 1,934,347	0.05%	
GOLDMAN SACHS GROUP INC	3.00	04/26/2022	1,910,000	\$ 1,934,148	0.05%	
CHARTER COMM OPT LLC CAP SERIES WI	6.48	10/23/2045	1,615,000	\$ 1,932,955	0.05%	
CONSOLIDATED ENERGY FIN SERIES 144A	6.88	06/15/2025	1,905,000	\$ 1,931,194	0.05%	
KIMCO REALTY CORP	3.40	11/01/2022	1,880,000	\$ 1,930,574	0.05%	
ING BANK NV SERIES 144A	5.80	09/25/2023	1,700,000	\$ 1,924,645	0.05%	
LEVEL 3 TERM LOAN	0.00	02/17/2024	1,920,000	\$ 1,922,400	0.05%	
GEO GROUP TERM LOAN B	0.00	03/09/2024	1,915,000	\$ 1,916,206	0.05%	
SOUTHERN CO	2.95	07/01/2023	1,915,000	\$ 1,908,276	0.05%	
FRONTIER COMMUNICATIONS CORP SERIES	11.00	09/15/2025	2,040,000	\$ 1,907,400	0.05%	
AVOLON TERM LOAN	0.00	01/20/2022	1,880,000	\$ 1,903,368	0.05%	
GENERAL MOTORS CO	6.60	04/01/2036	1,650,000	\$ 1,902,397	0.05%	
GRAINGER WW INC	4.20	05/15/2047	1,860,000	\$ 1,895,297	0.05%	
IMS HEALTH INC SERIES 144A	5.00	10/15/2026	1,835,000	\$ 1,894,234	0.05%	
RADIATE HOLDCO FINANCE SERIES 144A	6.63	02/15/2025	1,850,000	\$ 1,891,625	0.05%	
HUMANA INC	3.85	10/01/2024	1,805,000	\$ 1,878,945	0.05%	
WCT COMMUNITIES INC	6.88	08/15/2021	1,797,000	\$ 1,877,865	0.05%	
MOTORCITY CASINO TERM LOAN	0.00	08/09/2021	1,878,078	\$ 1,874,397	0.05%	
NOBLE ENERGY INC	5.05	11/15/2044	1,800,000	\$ 1,865,477	0.05%	
MEAD JOHNSON NUTRITION CO	4.60	06/01/2044	1,730,000	\$ 1,862,317	0.05%	
PETROLEOS MEXICANOS SERIES WI	6.88	08/04/2026	1,650,000	\$ 1,852,950	0.05%	
CINEMARK USA INC	4.88	06/01/2023	1,815,000	\$ 1,846,744	0.05%	
SPRINT CORP	7.88	09/15/2023	1,595,000	\$ 1,842,225	0.05%	
IAMGOLD CORP SERIES 144A	7.00	04/15/2025	1,810,000	\$ 1,841,675	0.05%	
KRAFT FOODS INC	6.13	08/23/2018	1,750,000	\$ 1,840,654	0.05%	
CEMEX SAB DE CV SERIES REGS	5.70	01/11/2025	1,750,000	\$ 1,837,500	0.05%	
WOODSIDE FINANCE LTD SERIES 144A	3.70	09/15/2026	1,840,000	\$ 1,836,911	0.05%	
DISH DBS CORP SERIES WI	5.88	11/15/2024	1,715,000	\$ 1,826,475	0.05%	
CMS ENERGY CORP	4.88	03/01/2044	1,675,000	\$ 1,825,760	0.05%	
CIGNA CORP	4.00	02/15/2022	1,700,000	\$ 1,802,226	0.05%	
UNITYMEDIA HESSEN GMBG & CO	5.50	01/15/2023	1,730,000	\$ 1,799,200	0.05%	
BANK OF AMERICA CORP SERIES X	6.25		1,670,000	\$ 1,793,580	0.05%	
IASIS HEALTHCARE LLC	8.38	05/15/2019	1,765,000	\$ 1,787,063	0.05%	

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As of May 31, 2017



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NAVISTAR INTERNATIONAL	8.25	11/01/2021	1,765,000	\$ 1,785,951	0.05%
CELGENE CORP	2.88	08/15/2020	1,745,000	\$ 1,784,971	0.05%
POST HOLDINGS TERM LOAN	0.00	05/17/2024	1,770,000	\$ 1,779,133	0.05%
ENABLE MIDSTREAM PARTNERS LP	4.40	03/15/2027	1,755,000	\$ 1,778,428	0.05%
NAVIOS SA LOGIST/FIN US SERIES 144A	7.25	05/01/2022	1,845,000	\$ 1,775,813	0.05%
ALABAMA POWER CO	3.85	12/01/2042	1,790,000	\$ 1,772,793	0.05%
DELL TERM LOAN	0.00	09/07/2024	1,760,306	\$ 1,770,269	0.05%
DEVON ENERGY CORP	5.60	07/15/2041	1,625,000	\$ 1,769,807	0.05%
CISCO SYSTEMS INC	1.85	09/20/2021	1,780,000	\$ 1,762,451	0.05%
CROWN CORK & SEAL	7.38	12/15/2026	1,519,000	\$ 1,762,040	0.05%
TELENET TERM LOAN	0.00	06/30/2025	1,755,000	\$ 1,761,862	0.05%
FMG RESOURCES SERIES 144A	6.88	04/01/2022	1,700,000	\$ 1,759,500	0.05%
SHELL INTERNATIONAL FIN	4.00	05/10/2046	1,780,000	\$ 1,758,934	0.05%
DYNEGY INC SERIES WI	7.38	11/01/2022	1,785,000	\$ 1,758,225	0.05%
CITIGROUP INC	3.40	05/01/2026	1,770,000	\$ 1,758,125	0.05%
ROCKWELL COLLINS INC	3.50	03/15/2027	1,720,000	\$ 1,755,485	0.05%
UNIVERSAL HOSPITAL SERVI	7.63	08/15/2020	1,720,000	\$ 1,754,400	0.05%
HP ENTERPRISE CO SERIES WI	6.20	10/15/2035	1,620,000	\$ 1,749,560	0.05%
LENNAR CORP	4.13	12/01/2018	1,705,000	\$ 1,749,046	0.05%
JBS USA TERM LOAN	0.00	10/30/2022	1,775,000	\$ 1,747,488	0.05%
US TREASURY N/B	2.38	08/15/2024	1,706,000	\$ 1,744,917	0.05%
CHEVRON PHILLIPS CHEM CO SERIES 144A	3.40	12/01/2026	1,715,000	\$ 1,744,176	0.05%
LIONS GATE TERM LOAN	0.00	10/13/2023	1,734,750	\$ 1,742,886	0.05%
PETROBRAS GLOBAL FINANCE	6.13	01/17/2022	1,675,000	\$ 1,742,838	0.05%
GILEAD SCIENCES INC	2.55	09/01/2020	1,710,000	\$ 1,737,526	0.05%
AMERICAN INTERNATIONAL GROUP I	3.75	07/10/2025	1,690,000	\$ 1,735,863	0.05%
BPCE SA	2.75	12/02/2021	1,710,000	\$ 1,722,319	0.05%
US AIRWAYS SERIES 2013-1 CLASS A PTT EE	3.95	05/15/2027	1,667,487	\$ 1,721,680	0.05%
XILINX INC	2.95	06/01/2024	1,705,000	\$ 1,717,167	0.05%
ALTICE FINANCING SA SERIES 144A	6.50	01/15/2022	1,635,000	\$ 1,716,750	0.05%
FIRST HORIZON NATIONAL CORP	3.50	12/15/2020	1,670,000	\$ 1,716,680	0.05%
TECK RESOURCES LIMITED	3.75	02/01/2023	1,730,000	\$ 1,701,888	0.05%
HUMANA INC	4.95	10/01/2044	1,545,000	\$ 1,701,450	0.05%
INTERNATIONAL PAPER CO	3.00	02/15/2027	1,760,000	\$ 1,695,526	0.05%
FEDEX CORP	4.55	04/01/2046	1,650,000	\$ 1,693,742	0.05%
ACTAVIS FUNDING SCS	3.80	03/15/2025	1,635,000	\$ 1,692,675	0.05%
ELETSON HOLDINGS SERIES 144A	9.63	01/15/2022	2,015,000	\$ 1,692,600	0.05%

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PQ 663

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As of May 31, 2017



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NEWMONT MINING CORP	4.88	03/15/2042	1,615,000	\$ 1,689,484	0.05%
DJO FINCO INC / DJO FINANCE LL SERIES 144	8.13	06/15/2021	1,810,000	\$ 1,683,300	0.04%
TRANS CANADA PIPELINES	4.63	03/01/2034	1,550,000	\$ 1,682,227	0.04%
EXELON CORP	3.50	06/01/2022	1,640,000	\$ 1,678,476	0.04%
TECK RESOURCES LIMITED	6.25	07/15/2041	1,605,000	\$ 1,677,225	0.04%
TECH DATA CORP	3.70	02/15/2022	1,635,000	\$ 1,676,858	0.04%
AMC ENTERTAINMENT HLDS-CL A SERIES 144	5.88	11/15/2026	1,620,000	\$ 1,671,435	0.04%
DANA INCORPORATED	5.50	12/15/2024	1,605,000	\$ 1,669,200	0.04%
BROOKSHIRE GROCERY CO	7.10	08/01/2019	1,574,214	\$ 1,666,879	0.04%
DOMINION ENERGY INC	3.90	10/01/2025	1,600,000	\$ 1,659,453	0.04%
UNITED MEXICAN STATES	4.00	10/02/2023	1,590,000	\$ 1,659,324	0.04%
TEMBEC INDUSTRIES INC SERIES 144A	9.00	12/15/2019	1,580,000	\$ 1,653,075	0.04%
RUSSELL INVESTMENT TERM LOAN	0.00	04/14/2023	1,622,014	\$ 1,646,345	0.04%
ZIGGO SECURED FINANCE BV SERIES 144A	5.50	01/15/2027	1,620,000	\$ 1,645,159	0.04%
BHARTI AIRTEL INTERNATIO SERIES 144A	5.13	03/11/2023	1,550,000	\$ 1,641,985	0.04%
ENLINK MIDSTREAM PARTNER	5.05	04/01/2045	1,690,000	\$ 1,639,635	0.04%
COVERIS HOLDINGS SA SERIES 144A	7.88	11/01/2019	1,675,000	\$ 1,633,125	0.04%
OASIS PETROLEUM INC	6.88	01/15/2023	1,615,000	\$ 1,629,131	0.04%
MORGAN STANLEY	2.65	01/27/2020	1,605,000	\$ 1,625,695	0.04%
STATE OF QATAR SERIES REGS	2.38	06/02/2021	1,625,000	\$ 1,624,188	0.04%
CHARTER TERM LOAN B	0.00	06/16/2022	2,014,931	\$ 1,621,012	0.04%
HCA INC	4.50	02/15/2027	1,575,000	\$ 1,620,360	0.04%
QEP RESOURCES INC	5.25	05/01/2023	1,670,000	\$ 1,619,900	0.04%
HOME DEPOT INC	5.88	12/16/2036	1,245,000	\$ 1,619,176	0.04%
DUKE ENERGY CORP	3.75	09/01/2046	1,720,000	\$ 1,619,107	0.04%
AK STEEL CORP	7.00	03/15/2027	1,610,000	\$ 1,618,050	0.04%
CONS EDISON CO OF NY	4.63	12/01/2054	1,475,000	\$ 1,615,818	0.04%
UNIVISION TERM LOAN	0.00	03/15/2024	1,627,053	\$ 1,613,028	0.04%
US TREASURY STRIPS	0.00	08/15/2030	2,250,000	\$ 1,611,578	0.04%
CLOUD CRANE LLC SERIES 144A	10.13	08/01/2024	1,480,000	\$ 1,609,500	0.04%
NEWELL BRANDS INC SERIES WI	5.00	11/15/2023	1,495,000	\$ 1,607,346	0.04%
DEUTSCHE TELEKOM INT FIN SERIES 144A	1.95	09/19/2021	1,635,000	\$ 1,598,155	0.04%
SPRINGLEAF FINANCE CORP	5.25	12/15/2019	1,555,000	\$ 1,597,763	0.04%
BOMBARDIER INC SERIES 144A	8.75	12/01/2021	1,435,000	\$ 1,596,438	0.04%
COMMONWEALTH EDISON	4.35	11/15/2045	1,485,000	\$ 1,596,344	0.04%
PNC FINANCIAL SERVICES GROUP I SERIES S	5.00		1,565,000	\$ 1,596,300	0.04%
TALENT YIELD INVESTMENTS SERIES 144A	4.50	04/25/2022	1,500,000	\$ 1,595,441	0.04%

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PQ 663

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05-17

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As of May 31, 2017



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INTELSAT JACKSON SERIES 144A	8.00	02/15/2024	1,475,000	\$ 1,592,078	0.04%
BLUELINE RENTAL CRP LL SERIES 144A	9.25	03/15/2024	1,520,000	\$ 1,588,400	0.04%
NAKILAT INC	6.07	12/31/2033	1,355,000	\$ 1,585,350	0.04%
AMER AIRLINES SERIES 2014-1 CLASS A	3.70	10/01/2026	1,548,383	\$ 1,575,480	0.04%
AT&T INC SERIES WI	6.38	03/01/2041	1,350,000	\$ 1,575,117	0.04%
BMC STOCK HOLDINGS INC SERIES 144A	5.50	10/01/2024	1,500,000	\$ 1,567,500	0.04%
CENTURY LINK TERM LOAN	0.00	01/31/2025	1,550,000	\$ 1,558,308	0.04%
SOUTHERN CO	4.25	07/01/2036	1,555,000	\$ 1,556,669	0.04%
WESTERN GAS PARTNERS	4.65	07/01/2026	1,475,000	\$ 1,554,901	0.04%
GTT COMMUNICATIONS TERM LOAN	0.00	12/13/2023	1,536,394	\$ 1,553,679	0.04%
MGM RESORTS INTERNATIONAL	6.00	03/15/2023	1,415,000	\$ 1,553,387	0.04%
CONTINENTAL AIRLINES INC SERIES 2007-1 C	5.98	04/19/2022	1,403,306	\$ 1,543,636	0.04%
AMERICAN INTERNATIONAL GROUP I	3.88	01/15/2035	1,605,000	\$ 1,539,433	0.04%
REYNOLDS AMERICAN INC	3.25	06/12/2020	1,486,000	\$ 1,538,426	0.04%
EQUINIX INC	5.38	04/01/2023	1,465,000	\$ 1,534,148	0.04%
DUPONT FABROS TECH LP	5.88	09/15/2021	1,475,000	\$ 1,534,000	0.04%
COMMONWEALTH EDISON	3.80	10/01/2042	1,550,000	\$ 1,531,118	0.04%
US TREASURY N/B	2.25	08/15/2046	1,735,000	\$ 1,520,294	0.04%
DAIMLER FINANCE NA LLC SERIES 144A	2.25	03/02/2020	1,500,000	\$ 1,507,373	0.04%
KRAFT HEINZ FOODS CO	5.20	07/15/2045	1,405,000	\$ 1,506,249	0.04%
REYNOLDS GROUP HOLDINGS SERIES 144A	4.66	07/15/2021	1,475,000	\$ 1,504,500	0.04%
ENLINK MIDSTREAM PARTNER	4.15	06/01/2025	1,490,000	\$ 1,501,174	0.04%
ARCELORMITTAL SA	6.25	03/01/2021	1,385,000	\$ 1,499,263	0.04%
CHS/COMMUNITY HEALTH SYS	6.25	03/31/2023	1,440,000	\$ 1,492,920	0.04%
GLENCORE FUNDING LLC SERIES 144A	4.00	03/27/2027	1,510,000	\$ 1,491,311	0.04%
CROATIA SERIES REGS	6.00	01/26/2024	1,325,000	\$ 1,488,616	0.04%
US TREASURY N/B	1.88	08/31/2017	1,485,000	\$ 1,488,010	0.04%
ENBRIDGE INC	4.25	12/01/2026	1,410,000	\$ 1,487,543	0.04%
JACK OHIO FIN LLC/FIN 1 SERIES 144A	6.75	11/15/2021	1,435,000	\$ 1,487,019	0.04%
GENERAL MOTORS FINL CO	3.45	01/14/2022	1,465,000	\$ 1,484,950	0.04%
HSBC HOLDINGS PLC	3.26	03/13/2023	1,460,000	\$ 1,484,024	0.04%
PRIME SECURITY SERVICES TERM LOAN	0.00	05/02/2022	1,472,125	\$ 1,483,961	0.04%
MICROSOFT CORP	1.55	08/08/2021	1,505,000	\$ 1,481,692	0.04%
SCIENTIFIC GAMES INC SERIES WI	10.00	12/01/2022	1,360,000	\$ 1,480,700	0.04%
DAIMLER FINANCE NA LLC SERIES 144A	3.45	01/06/2027	1,445,000	\$ 1,475,611	0.04%
RUSSIA FOREIGN BOND	7.50	03/31/2030	1,221,090	\$ 1,470,339	0.04%
CREDIT ACCEPTANCE CORP SERIES 144A	7.38	03/15/2023	1,450,000	\$ 1,468,125	0.04%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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NGL ENRGY PART LP/FIN CO SERIES 144A	7.50	11/01/2023	1,450,000	\$ 1,468,125	0.04%
FIRST REPUBLIC BANK	4.63	02/13/2047	1,425,000	\$ 1,465,969	0.04%
TESORO LOGISTICS LP / CORP	6.13	10/15/2021	1,405,000	\$ 1,465,591	0.04%
COLOMBIA REPUBLIC OF	5.00	06/15/2045	1,450,000	\$ 1,464,500	0.04%
PATHEON TERM LOAN	0.00	04/04/2024	1,452,208	\$ 1,458,017	0.04%
B&G FOODS TERM LOAN	0.00	11/02/2022	1,443,919	\$ 1,457,463	0.04%
US TREASURY STRIPS	0.00	11/15/2036	2,500,000	\$ 1,453,830	0.04%
RCN GRANDE TERM LOAN	0.00	12/09/2023	1,450,000	\$ 1,452,364	0.04%
WYETH LLC	6.00	02/15/2036	1,150,000	\$ 1,447,441	0.04%
TESORO CORP SERIES 144A	4.75	12/15/2023	1,375,000	\$ 1,447,188	0.04%
US TREASURY N/B	6.25	05/15/2030	1,000,000	\$ 1,438,984	0.04%
NCL CORP LTD SERIES 144A	4.63	11/15/2020	1,400,000	\$ 1,435,000	0.04%
ARGENTINA REPUBLIC OF SERIES WI	6.88	01/26/2027	1,350,000	\$ 1,434,375	0.04%
TIME WARNER INC	4.05	12/15/2023	1,350,000	\$ 1,429,491	0.04%
LANTHEUS MEDICAL TERM LOAN	0.00	06/30/2022	1,427,596	\$ 1,429,381	0.04%
US TREASURY N/B	0.75	06/30/2017	1,425,000	\$ 1,424,986	0.04%
LOWES COS INC	3.10	05/03/2027	1,420,000	\$ 1,423,742	0.04%
WELLS FARGO & CO	2.50	03/04/2021	1,410,000	\$ 1,420,516	0.04%
BOMBARDIER INC SERIES 144A	7.50	03/15/2025	1,370,000	\$ 1,417,238	0.04%
TIME WARNER INC	2.10	06/01/2019	1,410,000	\$ 1,414,316	0.04%
EVEREST ACQ LLC	9.38	05/01/2020	1,545,000	\$ 1,413,675	0.04%
ACTIVISION BLIZZARD INC SERIES 144A	6.13	09/15/2023	1,310,000	\$ 1,411,525	0.04%
VERIZON COMMUNICATIONS INC SERIES WI	4.52	09/15/2048	1,495,000	\$ 1,405,638	0.04%
PINNACLE OPERATING CORP SERIES 144A	9.00	05/15/2023	1,476,119	\$ 1,402,313	0.04%
KINDER MORGAN INC	3.05	12/01/2019	1,365,000	\$ 1,394,271	0.04%
LENNAR CORP	4.75	11/15/2022	1,335,000	\$ 1,393,620	0.04%
LOUISVILLE GAS & ELECTRIC SERIES 45	3.30	10/01/2025	1,360,000	\$ 1,393,278	0.04%
SOLVAY FINANCE AMERICA LLC SERIES 144A	4.45	12/03/2025	1,300,000	\$ 1,387,435	0.04%
INTELSAT JACKSON	5.50	08/01/2023	1,685,000	\$ 1,385,913	0.04%
ACELITY TERM LOAN	0.00	02/01/2024	1,405,000	\$ 1,385,246	0.04%
ENJOY SA SERIES 144A	10.50	05/16/2022	1,450,000	\$ 1,384,750	0.04%
MALLINCKRODT TERM LOAN	0.00	09/24/2024	1,383,447	\$ 1,382,672	0.04%
CALIFORNIA RESOURCES TERM LOAN	0.00	12/31/2021	1,250,000	\$ 1,382,038	0.04%
CMS ENERGY CORP	4.70	03/31/2043	1,315,000	\$ 1,381,309	0.04%
CHS/COMMUNITY HEALTH SYS SERIES WI	5.13	08/01/2021	1,355,000	\$ 1,371,938	0.04%
ENERGY TRANSFER PARTNERS	4.90	03/15/2035	1,375,000	\$ 1,367,207	0.04%
OWENS CORNING	7.00	12/01/2036	1,070,000	\$ 1,364,256	0.04%

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As of May 31, 2017



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ARDAGH PKG FIN/HLDGS USA SERIES 144A	7.25	05/15/2024	1,245,000	\$ 1,358,606	0.04%	
METHANOL HOLDINGS TRINIDAD TERM LOAN	0.00	06/02/2022	1,356,616	\$ 1,353,224	0.04%	
SIEMENS FINANCIERINGSMAT SERIES 144A	4.20	03/16/2047	1,295,000	\$ 1,352,475	0.04%	
FORD MOTOR CREDIT CO LLC	3.34	03/28/2022	1,335,000	\$ 1,351,886	0.04%	
AMERICAN AXLE AND MANUFACTURI TERM DANONE SERIES 144A	0.00	03/09/2024	1,350,000	\$ 1,347,476	0.04%	
NUSTAR LOGISTICS LP	2.95	11/02/2026	1,385,000	\$ 1,343,994	0.04%	
CEMEX SAB DE CV SERIES 144A	5.63	04/28/2027	1,285,000	\$ 1,342,825	0.04%	
POST HOLDINGS INC SERIES 144A	6.13	05/05/2025	1,250,000	\$ 1,340,625	0.04%	
ONCOR ELECTRIC DELIVERY	5.00	08/15/2026	1,325,000	\$ 1,333,281	0.04%	
WPX ENERGY INC	5.25	09/30/2040	1,120,000	\$ 1,325,325	0.04%	
KRAFT HEINZ FOODS CO	7.50	08/01/2020	1,255,000	\$ 1,324,025	0.04%	
SOUTHERN COPPER CORP	5.00	07/15/2035	1,235,000	\$ 1,322,277	0.04%	
GILEAD SCIENCES INC	6.75	04/16/2040	1,165,000	\$ 1,321,787	0.04%	
WIDE OPEN FINANCE	4.15	03/01/2047	1,360,000	\$ 1,321,104	0.04%	
CF INDUSTRIES INC	0.00	08/19/2023	1,313,604	\$ 1,320,618	0.04%	
GARDA WORLD SECURITY TERM LOAN	5.15	03/15/2034	1,425,000	\$ 1,318,125	0.04%	
GOLDMAN SACHS GROUP INC	0.00	05/03/2024	1,314,671	\$ 1,317,406	0.04%	
TMS INTERNATIONAL CORP SERIES 144A	2.30	12/13/2019	1,310,000	\$ 1,314,716	0.04%	
ICAHN ENTERPRISES/FIN	7.63	10/15/2021	1,295,000	\$ 1,314,425	0.04%	
COBANK ACB SERIES I	6.00	08/01/2020	1,280,000	\$ 1,313,600	0.04%	
ENERGY TRANSFER PARTNERS	6.25		1,190,000	\$ 1,313,595	0.04%	
AMER AIRLINE 17 1 AA PTT SERIES AA	5.30	04/15/2047	1,295,000	\$ 1,307,993	0.03%	
MGM GROWTH LP/MGP ESCROW SERIES WI	3.65	08/15/2030	1,285,000	\$ 1,306,845	0.03%	
T MOBILE USA INC	5.63	05/01/2024	1,210,000	\$ 1,305,288	0.03%	
HCA HEALTHCARE INC	5.13	04/15/2025	1,240,000	\$ 1,292,836	0.03%	
PANAMA REPUBLIC OF	6.25	02/15/2021	1,180,000	\$ 1,289,150	0.03%	
SPRINT COMMUNICATIONS TERM LOAN	3.88	03/17/2028	1,250,000	\$ 1,284,375	0.03%	
HUNTINGTON INGALLS INDUSTRIES SERIES 1	0.00	02/29/2024	1,280,000	\$ 1,283,469	0.03%	
ISTAR INC	5.00	11/15/2025	1,190,000	\$ 1,273,300	0.03%	
CITIGROUP INC	6.50	07/01/2021	1,220,000	\$ 1,271,850	0.03%	
LANDRY'S INC SERIES 144A	4.60	03/09/2026	1,205,000	\$ 1,269,854	0.03%	
SENSATA TECH UK FIN CO SERIES 144A	6.75	10/15/2024	1,225,000	\$ 1,264,813	0.03%	
ELDORADO RESORTS INC SERIES WI	6.25	02/15/2026	1,155,000	\$ 1,258,950	0.03%	
VIACOM INC	7.00	08/01/2023	1,160,000	\$ 1,258,600	0.03%	
NORBORD INC SERIES 144A	5.88	02/28/2057	1,210,000	\$ 1,249,325	0.03%	
REPUBLIC OF VENEZUELA REGS	5.38	12/01/2020	1,185,000	\$ 1,244,250	0.03%	
	12.75	08/23/2022	2,085,000	\$ 1,243,286	0.03%	

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As of May 31, 2017



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CNO FINANCIAL GROUP INC	4.50	05/30/2020	1,195,000	\$ 1,236,825	0.03%
KUWAIT INTL BOND SERIES 144A	3.50	03/20/2027	1,200,000	\$ 1,232,822	0.03%
PIONEER NATURAL RESOURCES CO	4.45	01/15/2026	1,145,000	\$ 1,229,539	0.03%
APPLE INC	4.25	02/09/2047	1,170,000	\$ 1,227,521	0.03%
FMG RESOURCES SERIES 144A	9.75	03/01/2022	1,070,000	\$ 1,225,819	0.03%
TIME WARNER INC	6.25	03/29/2041	1,045,000	\$ 1,225,465	0.03%
SPRINT CAPITAL CORP	6.88	11/15/2028	1,105,000	\$ 1,225,169	0.03%
GLP CAPITAL LP / FIN II	5.38	04/15/2026	1,130,000	\$ 1,223,225	0.03%
REYNOLDS GROUP HOLDINGS	5.75	10/15/2020	1,190,000	\$ 1,221,833	0.03%
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2026	1,250,000	\$ 1,221,000	0.03%
SPRINT NEXTEL CORP	6.00	11/15/2022	1,145,000	\$ 1,219,425	0.03%
SHIRE ACQ INV IRELAND DA	3.20	09/23/2026	1,245,000	\$ 1,216,775	0.03%
EQUINIX INC	5.88	01/15/2026	1,115,000	\$ 1,212,217	0.03%
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.00	06/01/2024	1,165,000	\$ 1,211,950	0.03%
ARUBA INVESTMENT INC 144A	8.75	02/15/2023	1,170,000	\$ 1,210,950	0.03%
COMMERCIAL METALS CO	7.35	08/15/2018	1,146,000	\$ 1,209,030	0.03%
FORD MOTOR COMPANY	5.29	12/08/2046	1,205,000	\$ 1,208,949	0.03%
MPLX LP	5.20	03/01/2047	1,160,000	\$ 1,202,618	0.03%
HCA INC	4.75	05/01/2023	1,120,000	\$ 1,194,648	0.03%
SRI LANKA GOVT SERIES 144A	6.20	05/11/2027	1,175,000	\$ 1,191,830	0.03%
HILTON TERM LOAN	0.00	10/25/2023	1,182,461	\$ 1,189,047	0.03%
MCDONALD'S CORP SERIES MTN	4.45	03/01/2047	1,135,000	\$ 1,187,452	0.03%
ENTEL CHILE SA SERIES 144A	4.75	08/01/2026	1,150,000	\$ 1,187,255	0.03%
US TREASURY N/B	2.63	01/31/2018	1,175,000	\$ 1,186,381	0.03%
AMERICAN TOWER CORP SERIES 5YR	3.30	02/15/2021	1,155,000	\$ 1,185,912	0.03%
ARAB REPUBLIC OF EGYPT SERIES REGS	6.13	01/31/2022	1,150,000	\$ 1,181,625	0.03%
JAGUAR LAND ROVER PLC SERIES 144A	5.63	02/01/2023	1,130,000	\$ 1,180,850	0.03%
ABBVIE INC	4.70	05/14/2045	1,140,000	\$ 1,179,856	0.03%
CREDIT ACCEPTANCE CORP SERIES 144A	6.13	02/15/2021	1,170,000	\$ 1,178,775	0.03%
CENT ELET BRASILEIRAS SA SERIES REGS	5.75	10/27/2021	1,150,000	\$ 1,176,450	0.03%
MORGAN STANLEY	4.30	01/27/2045	1,150,000	\$ 1,174,364	0.03%
INNOCOR TERM LOAN	0.00	02/02/2024	1,170,000	\$ 1,168,538	0.03%
TIME WARNER CABLE INC	6.75	07/01/2018	1,110,000	\$ 1,166,765	0.03%
BANCO INBURSA SERIES 144A	4.38	04/11/2027	1,175,000	\$ 1,161,781	0.03%
SUNOCO LP SUNOCO FINANCE COR SERIES	6.38	04/01/2023	1,090,000	\$ 1,160,850	0.03%
PRUDENTIAL FINANCIAL INC	5.63	06/15/2043	1,065,000	\$ 1,158,188	0.03%
ST MARYS CEMENT INC CANADA SERIES 144	5.75	01/28/2027	1,175,000	\$ 1,154,438	0.03%

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As of May 31, 2017



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NAVIOS MARITIME HOLDINGS SERIES 144A	7.38	01/15/2022	1,435,000	\$ 1,148,000	0.03%
ASCENT RESOURCES ARU FIN SERIES 144A	10.00	04/01/2022	1,120,000	\$ 1,148,000	0.03%
TENCENT HOLDINGS LTD SERIES 144A	3.80	02/11/2025	1,100,000	\$ 1,146,441	0.03%
CITIGROUP INC	4.28	04/24/2048	1,135,000	\$ 1,140,997	0.03%
APACHE CORP	4.75	04/15/2043	1,115,000	\$ 1,136,480	0.03%
KUWAIT INTL BOND SERIES 144A	2.75	03/20/2022	1,125,000	\$ 1,136,250	0.03%
LAMAR MEDIA CORP	5.88	02/01/2022	1,095,000	\$ 1,136,063	0.03%
GENERAL MOTORS CO	5.20	04/01/2045	1,165,000	\$ 1,134,420	0.03%
CANADIAN NATURAL RESOURCES LTD	4.95	06/01/2047	1,115,000	\$ 1,132,824	0.03%
US TREASURY N/B	3.50	02/15/2039	1,000,000	\$ 1,132,266	0.03%
HCA INC	5.88	03/15/2022	1,020,000	\$ 1,132,200	0.03%
TIME WARNER CABLE INC	8.75	02/14/2019	1,020,000	\$ 1,131,850	0.03%
HP ENTERPRISE CO SERIES WI	2.85	10/05/2018	1,115,000	\$ 1,130,283	0.03%
ARAB REPUBLIC OF EGYPT SERIES 144A	6.13	01/31/2022	1,100,000	\$ 1,130,250	0.03%
DAIMLER FINANCE NA LLC SERIES 144A	1.65	03/02/2018	1,125,000	\$ 1,124,991	0.03%
ARCH CAPITAL FINANCE LLC	5.03	12/15/2046	1,005,000	\$ 1,124,560	0.03%
TRUST F 1401 SERIES 144A	6.95	01/30/2044	1,075,000	\$ 1,123,375	0.03%
CVS CAREMARK CORP	5.13	07/20/2045	990,000	\$ 1,121,230	0.03%
FEDEX CORP	5.10	01/15/2044	1,010,000	\$ 1,118,016	0.03%
NORTHERN BLIZZARD RESOURCES SERIES 1	7.25	02/01/2022	1,099,000	\$ 1,115,485	0.03%
VECTOR GROUP LTD SERIES 144A	6.13	02/01/2025	1,070,000	\$ 1,112,800	0.03%
AMERICAN AIRLINES INC CLASS 2016-3 SERIE	3.25	04/15/2030	1,150,000	\$ 1,111,130	0.03%
ALTICE SA SERIES 144A	7.75	05/15/2022	1,045,000	\$ 1,110,313	0.03%
FRESENIUS MED CARE US SERIES 144A	5.88	01/31/2022	1,000,000	\$ 1,110,000	0.03%
ZIGGO BOND FINANCE BV SERIES 144A	6.00	01/15/2027	1,100,000	\$ 1,109,625	0.03%
INGLES MARKETS INC	5.75	06/15/2023	1,090,000	\$ 1,106,350	0.03%
VALE OVERSEAS LIMITED	6.88	11/21/2036	1,025,000	\$ 1,101,875	0.03%
INTERNATIONAL GAME TECH SERIES 144A	6.50	02/15/2025	1,005,000	\$ 1,097,339	0.03%
WELLTOWER INC	4.25	04/01/2026	1,045,000	\$ 1,097,229	0.03%
PFIZER INC	3.00	12/15/2026	1,090,000	\$ 1,096,245	0.03%
SABINE PASS LIQUEFATION SERIES WI	5.63	03/01/2025	985,000	\$ 1,093,876	0.03%
SCHLUMBERGER INV SERIES 144A	3.30	09/14/2021	1,045,000	\$ 1,086,439	0.03%
WARNER MUSIC TERM LOAN	0.00	11/01/2023	1,081,968	\$ 1,083,710	0.03%
CROATIA SERIES REGS	6.38	03/24/2021	975,000	\$ 1,081,275	0.03%
CRESCENT COMMUNITIES LLC SERIES 144A	8.88	10/15/2021	1,030,000	\$ 1,078,925	0.03%
PETROLEOS DE VENEZUELA SA SERIES REG	6.00	05/16/2024	2,725,000	\$ 1,073,650	0.03%
FIRST QUANTUM MINERALS LTD SERIES 144A	7.25	05/15/2022	1,040,000	\$ 1,071,200	0.03%

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As of May 31, 2017



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TASEKO MINES LTD	7.75	04/15/2019	1,065,000	\$ 1,068,195	0.03%	
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	3.48	06/01/2019	1,035,000	\$ 1,059,663	0.03%	
MICHAELS STORES TERM LOAN	0.00	01/28/2023	1,059,303	\$ 1,057,831	0.03%	
MEXICHEM SAB DE CV SERIES 144A	4.88	09/19/2022	1,000,000	\$ 1,057,500	0.03%	
TREEHOUSE FOODS INC SERIES 144A	6.00	02/15/2024	990,000	\$ 1,056,825	0.03%	
REPUBLICA ORIENT URUGUAY	5.10	06/18/2050	1,050,000	\$ 1,056,300	0.03%	
GW HONOS SECURITY CORP SERIES 144A	8.75	05/15/2025	1,025,000	\$ 1,055,750	0.03%	
MIRANT MID ATLANTIC TRUST SERIES 2001 C	10.06	12/30/2028	1,154,539	\$ 1,053,517	0.03%	
ACTAVIS FUNDING SCS	4.55	03/15/2035	1,015,000	\$ 1,052,335	0.03%	
CONSTELLIUM NV SERIES 144A	6.63	03/01/2025	1,090,000	\$ 1,051,850	0.03%	
MALLINCKRODT FIN SB SERIES 144A	5.63	10/15/2023	1,095,000	\$ 1,051,200	0.03%	
CORNERSTONE CHEMICAL CO SERIES 144A	9.38	03/15/2018	1,040,000	\$ 1,050,400	0.03%	
CHARTER COMM OPT LLC CAP SERIES 144A	5.38	05/01/2047	1,000,000	\$ 1,047,996	0.03%	
ORACLE CORP	1.90	09/15/2021	1,055,000	\$ 1,047,876	0.03%	
NETFLIX INC SERIES 144A	4.38	11/15/2026	1,045,000	\$ 1,046,359	0.03%	
IRON MOUNTAIN INC SERIES 144A	4.38	06/01/2021	1,005,000	\$ 1,044,888	0.03%	
MORGAN STANLEY SERIES 30YR	4.38	01/22/2047	1,005,000	\$ 1,039,420	0.03%	
TUTOR PERINI CORP SERIES 144A	6.88	05/01/2025	990,000	\$ 1,035,788	0.03%	
HSBC HOLDINGS PLC	4.04	03/13/2028	1,000,000	\$ 1,034,510	0.03%	
SAUDI INTERNATIONAL BOND SERIES REGS	4.50	10/26/2046	1,025,000	\$ 1,033,333	0.03%	
LEVEL 3 FINANCING INC SERIES WI	5.38	01/15/2024	985,000	\$ 1,032,408	0.03%	
T MOBILE USA INC	6.50	01/15/2026	935,000	\$ 1,032,006	0.03%	
LEVEL 3 FINANCING INC SERIES WI	5.13	05/01/2023	990,000	\$ 1,030,224	0.03%	
UNITED AIR 2016-1 AA PTT SERIES AA	3.10	01/07/2030	1,035,000	\$ 1,029,825	0.03%	
GOLDMAN SACHS GROUP INC	4.75	10/21/2045	945,000	\$ 1,029,506	0.03%	
SUMMIT MIDSTREAM HOLDINGS LLC	5.75	04/15/2025	1,000,000	\$ 1,025,000	0.03%	
POLAND REP	3.25	04/06/2026	1,010,000	\$ 1,024,932	0.03%	
GENERAL MOTORS CO SERIES WI	3.50	10/02/2018	1,004,000	\$ 1,023,259	0.03%	
MICHAELS STORES SERIES 144A	5.88	12/15/2020	998,000	\$ 1,022,950	0.03%	
MCDONALD'S CORP	2.10	12/07/2018	1,015,000	\$ 1,022,048	0.03%	
NOVA CHEMICALS CORP SERIES 144A	5.25	06/01/2027	1,020,000	\$ 1,021,275	0.03%	
PERU REPUBLIC OF	5.63	11/18/2050	830,000	\$ 1,020,070	0.03%	
OMGRID FUNDING LTD SERIES 144A	5.20	05/16/2027	1,000,000	\$ 1,019,884	0.03%	
DUKE ENERGY CORP	2.65	09/01/2026	1,069,000	\$ 1,019,658	0.03%	
GEORGIA POWER COMPANY	4.30	03/15/2043	1,000,000	\$ 1,018,901	0.03%	
PFIZER INC	2.20	12/15/2021	1,005,000	\$ 1,015,461	0.03%	
EXTERRAN PARTNERS LP SERIES WI	6.00	10/01/2022	1,015,000	\$ 1,015,000	0.03%	

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
ACCO BRANDS CORP SERIES 144A	5.25	12/15/2024	980,000	\$ 1,011,850	0.03%
BEAZER HOMES USA SERIES WI	8.75	03/15/2022	905,000	\$ 1,011,338	0.03%
BWAY HOLDING CO SERIES 144A	7.25	04/15/2025	990,000	\$ 1,007,325	0.03%
PAMPA ENERGIA SA SERIES 144A	7.50	01/24/2027	950,000	\$ 1,002,250	0.03%
HCP INC	4.00	06/01/2025	975,000	\$ 999,559	0.03%
VALE OVERSEAS LIMITED	6.88	11/10/2039	930,000	\$ 998,076	0.03%
TENGIZCHEVROIL FIN CO IN SERIES 144A	4.00	08/15/2026	1,025,000	\$ 997,838	0.03%
ICAHN ENTERPRISES/FIN SERIES WI	4.88	03/15/2019	980,000	\$ 991,760	0.03%
LG FINANCECO CORP SERIES 144A	5.88	11/01/2024	950,000	\$ 990,375	0.03%
ENERGY TRANSFER EQUITY LP	5.88	01/15/2024	925,000	\$ 987,438	0.03%
CCM MERGER INC SERIES 144A	6.00	03/15/2022	955,000	\$ 986,038	0.03%
GLOBAL PART/GLP FINANCE SERIES WI	7.00	06/15/2023	985,000	\$ 985,000	0.03%
MHP SA SERIES 144A	7.75	05/10/2024	975,000	\$ 984,945	0.03%
ROMANIA SERIES 144A	4.88	01/22/2024	900,000	\$ 984,105	0.03%
NEPTUNE FINCO CORP SERIES 144A	10.13	01/15/2023	835,000	\$ 972,249	0.03%
DIGICEL GROUP LTD SERIES 144A	8.25	09/30/2020	1,025,000	\$ 971,956	0.03%
UNIT CORP	6.63	05/15/2021	990,000	\$ 970,200	0.03%
MEG ENERGY CORP SERIES 144A	6.50	01/15/2025	990,000	\$ 967,725	0.03%
SEADRILL PARTNERS TERM B 1L	0.00	02/14/2021	1,403,407	\$ 961,334	0.03%
WILDHORSE RESOURCE DEVELOPMENT SER	6.88	02/01/2025	990,000	\$ 960,300	0.03%
NAVIOS MARITIME PARTNERS TERM LOAN B	0.00	06/12/2020	959,707	\$ 954,909	0.03%
COVERIS TERM LOAN	0.00	05/08/2019	964,538	\$ 953,687	0.03%
SIGNODE INDUSTRIAL GROUP TERM B	0.00	04/09/2021	948,236	\$ 951,394	0.03%
JBS USA LLC JBS USA FINA SERIES 144A	5.75	06/15/2025	980,000	\$ 951,213	0.03%
AHERN RENTALS INC SERIES 144A	7.38	05/15/2023	1,135,000	\$ 950,563	0.03%
ALLISON TRANSMISSION INC SERIES 144A	5.00	10/01/2024	930,000	\$ 948,600	0.03%
ELWOOD ENERGY LLC	8.16	07/05/2026	846,552	\$ 948,139	0.03%
GRUMA SAB DE CV SERIES 144A	4.88	12/01/2024	891,000	\$ 947,801	0.03%
DOLLAR TREE INC SERIES WI	5.75	03/01/2023	894,000	\$ 946,746	0.03%
FREEMPORT MCMORAN INC	4.55	11/14/2024	1,005,000	\$ 946,208	0.03%
AEP TRANSMISSION CO LLC	4.00	12/01/2046	920,000	\$ 945,819	0.03%
CARRIZO OIL & GAS INC	7.50	09/15/2020	925,000	\$ 945,813	0.03%
SCHULMAN A INC	6.88	06/01/2023	890,000	\$ 945,625	0.03%
TOPS HOLDING/MARKETS II SERIES 144A	8.00	06/15/2022	1,125,000	\$ 945,000	0.03%
ECOPETROL SA	7.38	09/18/2043	875,000	\$ 944,913	0.03%
POPULAR INC	7.00	07/01/2019	900,000	\$ 942,750	0.03%
MONSANTO CO	4.40	07/15/2044	925,000	\$ 940,510	0.03%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS						
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PEABODY ENERGY TERM LOAN	0.00	02/08/2022	930,000	\$ 937,561	0.03%	
YUM BRANDS TERM LOAN	0.00	06/16/2023	930,325	\$ 935,563	0.03%	
FIRST DATA CORPORATION SERIES 144A	7.00	12/01/2023	865,000	\$ 934,200	0.02%	
BARCLAYS PLC	4.84	05/09/2028	910,000	\$ 932,973	0.02%	
SABINE PASS LIQUEFATION SERIES 144A	4.20	03/15/2028	920,000	\$ 932,379	0.02%	
PNK ENTERTAINMENT INC SERIES 144A	5.63	05/01/2024	900,000	\$ 931,500	0.02%	
FLY LEASING LTD	6.38	10/15/2021	890,000	\$ 930,050	0.02%	
BI-LO LLC / BI-LO FINANCE CORP SERIES 144	9.25	02/15/2019	1,090,000	\$ 929,225	0.02%	
BOISE CASCADE CO SERIES 144A	5.63	09/01/2024	895,000	\$ 928,563	0.02%	
ALTICE FINANCING SA SERIES 144A	6.63	02/15/2023	870,000	\$ 925,680	0.02%	
AMERICAN AXLE & MFG INC SERIES 144A	6.25	04/01/2025	935,000	\$ 924,481	0.02%	
ABBVIE INC	1.38	05/17/2024	800,000	\$ 915,664	0.02%	
PHI INC SERIES WI	5.25	03/15/2019	1,005,000	\$ 914,550	0.02%	
GULFPORT ENERGY CORP SERIES 144A	6.38	05/15/2025	920,000	\$ 913,100	0.02%	
IRON MOUNTAIN US HLDNGS SERIES 144A	5.38	06/01/2026	875,000	\$ 912,188	0.02%	
PPL ELECTRIC UTILITIES	4.75	07/15/2043	800,000	\$ 911,795	0.02%	
CENTURY COMMUNITIES SERIES 144A	5.88	07/15/2025	910,000	\$ 910,000	0.02%	
CITIGROUP INC	4.45	09/29/2027	870,000	\$ 906,921	0.02%	
LENNAR CORP	4.50	04/30/2024	895,000	\$ 905,069	0.02%	
WYNN LAS VEGAS LLC/CORP SERIES 144A	5.25	05/15/2027	880,000	\$ 904,209	0.02%	
FLEX ACQUISITION CO INC SERIES 144A	6.88	01/15/2025	860,000	\$ 900,850	0.02%	
GENERAL MOTORS FINL CO SERIES EMTN	0.96	09/07/2023	825,000	\$ 893,589	0.02%	
WILLIS NORTH AMERICA INC	3.60	05/15/2024	880,000	\$ 892,808	0.02%	
21ST CENTURY FOX AMERICA SERIES WI	4.75	09/15/2044	865,000	\$ 892,147	0.02%	
FIRST QUANTUM MINERALS LTD SERIES 144A	7.00	02/15/2021	850,000	\$ 890,205	0.02%	
SPRINT NEXTEL CORP	7.00	08/15/2020	805,000	\$ 889,525	0.02%	
KINDER MORGAN INC	5.05	02/15/2046	880,000	\$ 887,894	0.02%	
DJO FINANCE TERM LOAN	0.00	06/07/2020	892,728	\$ 882,462	0.02%	
AMERICAN EQUITY INVESTME	6.63	07/15/2021	850,000	\$ 881,875	0.02%	
ARCOR SAIC SERIES 144A	6.00	07/06/2023	820,000	\$ 881,500	0.02%	
INTESA SANPAOLO SPA SERIES EMTN	3.93	09/15/2026	750,000	\$ 880,160	0.02%	
KINETICS CONCEPT KCI/USA SERIES 144A	7.88	02/15/2021	825,000	\$ 878,625	0.02%	
DISH DBS CORP	5.13	05/01/2020	830,000	\$ 875,650	0.02%	
NEWELL BRANDS INC	3.85	04/01/2023	825,000	\$ 870,075	0.02%	
WHITING PETROLEUM CORP SERIES WI	6.25	04/01/2023	870,000	\$ 865,650	0.02%	
ZIMMER BIOMET HOLDINGS INC	2.70	04/01/2020	855,000	\$ 865,199	0.02%	
CELGENE CORP	5.00	08/15/2045	790,000	\$ 864,139	0.02%	

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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HUDBAY MINERALS INC SERIES 144A	7.63	01/15/2025	800,000	\$ 859,504	0.02%
LAFARGEHOLCIM FINANCE US SERIES 144A	3.50	09/22/2026	860,000	\$ 853,594	0.02%
BOC AVIATION LTD SERIES 144A	2.38	09/15/2021	875,000	\$ 853,249	0.02%
SOUTHERN CO	4.40	07/01/2046	858,000	\$ 852,817	0.02%
ULTRA RESOURCES INC SERIES 144A	6.88	04/15/2022	845,000	\$ 852,394	0.02%
BPCE SA SERIES EMTN	2.75	11/30/2027	700,000	\$ 836,701	0.02%
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2021	825,000	\$ 834,686	0.02%
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.25	06/01/2026	795,000	\$ 834,154	0.02%
HONDURAS GOVERNMENT SERIES REGS	6.25	01/19/2027	800,000	\$ 830,680	0.02%
NRG ENERGY INC	6.63	01/15/2027	845,000	\$ 830,213	0.02%
T MOBILE USA INC	4.00	04/15/2022	800,000	\$ 829,056	0.02%
DORIC NIMROD AIR SERIES 144A	6.50	05/30/2021	797,567	\$ 826,208	0.02%
BANK OF AMERICA CORP SERIES MTN	4.44	01/20/2048	795,000	\$ 824,934	0.02%
ENCANA CORP	6.63	08/15/2037	695,000	\$ 817,856	0.02%
CVS CAREMARK CORP SERIES 144A	7.51	01/10/2032	650,300	\$ 813,140	0.02%
UNION PACIFIC CORP	4.38	11/15/2065	780,000	\$ 808,071	0.02%
NAVIENT CORP	5.88	03/25/2021	775,000	\$ 806,488	0.02%
CITIGROUP INC	4.75	05/18/2046	785,000	\$ 806,280	0.02%
SILVERSEA CRUISE FINANCE LTD SERIES 144	7.25	02/01/2025	750,000	\$ 801,113	0.02%
MICRON TECHNOLOGY INC	7.50	09/15/2023	710,000	\$ 793,141	0.02%
EQUATE PETROCHEMICAL BV SERIES 144A	3.00	03/03/2022	800,000	\$ 789,853	0.02%
BANCO SANTANDER SA	6.25		700,000	\$ 788,134	0.02%
EP ENER/EVEREST ACQ FIN SERIES WI	6.38	06/15/2023	1,100,000	\$ 787,875	0.02%
TENN MERGER SUB INC SERIES 144A	6.38	02/01/2025	810,000	\$ 786,713	0.02%
BAIDU INC	3.00	06/30/2020	775,000	\$ 784,217	0.02%
DISH DBS CORP SERIES WI	7.75	07/01/2026	665,000	\$ 781,375	0.02%
EXPORT IMPORT BK INDIA SERIES 144A	3.38	08/05/2026	800,000	\$ 781,028	0.02%
SUNOCO LP SUNOCO FINANCE COR SERIES	5.50	08/01/2020	755,000	\$ 779,538	0.02%
NAVIENT CORP	6.75	06/25/2025	775,000	\$ 778,526	0.02%
ALLIANCE RES OP FINANCE SERIES 144A	7.50	05/01/2025	750,000	\$ 778,125	0.02%
FRESENIUS MED CARE US SERIES 144A	6.50	09/15/2018	740,000	\$ 777,925	0.02%
SES SA	4.63		650,000	\$ 775,209	0.02%
VEDANTA RESOURCES PLC SERIES 144A	6.38	07/30/2022	775,000	\$ 775,000	0.02%
ENCANA CORP	6.50	02/01/2038	660,000	\$ 766,885	0.02%
HILL-ROM HOLDINGS INC SERIES 144A	5.75	09/01/2023	725,000	\$ 764,875	0.02%
HALCON RESOURCES CORP SERIES 144A	6.75	02/15/2025	820,000	\$ 764,650	0.02%
DAVITA	0.00	06/24/2021	757,162	\$ 762,681	0.02%

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PQ 663

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Core Plus Bond Separate Account

As of May 31, 2017



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FRONTIER COMMUNICATIONS CORP SERIES	8.88	09/15/2020	715,000	\$ 760,581	0.02%
HP ENTERPRISE CO SERIES WI	4.90	10/15/2025	710,000	\$ 751,149	0.02%
SPRINT CAPITAL CORP	6.90	05/01/2019	695,000	\$ 749,731	0.02%
CODELCO INC SERIES 144A	4.50	09/16/2025	700,000	\$ 748,928	0.02%
ZF NA CAPITAL SERIES 144A	4.75	04/29/2025	710,000	\$ 747,275	0.02%
UNITED TECHNOLOGIES CORP	4.15	05/15/2045	720,000	\$ 745,206	0.02%
APPLE INC	3.85	08/04/2046	750,000	\$ 744,622	0.02%
TRANSCANADA TRUST	5.30	03/15/2077	720,000	\$ 738,000	0.02%
SOUTHERN POWER CO	1.85	06/20/2026	650,000	\$ 733,840	0.02%
LISTRINDO CAPITAL BV SERIES 144A	4.95	09/14/2026	725,000	\$ 731,344	0.02%
JC PENNEY TERM LOAN	0.00	06/10/2023	735,938	\$ 726,127	0.02%
WHITING PETROLEUM CORP	5.75	03/15/2021	740,000	\$ 725,940	0.02%
US TREASURY N/B	1.25	11/30/2018	725,000	\$ 725,113	0.02%
RADNET TERM 2L	0.00	03/19/2021	719,000	\$ 723,494	0.02%
NAVISTAR TERM LOAN	0.00	08/07/2020	711,473	\$ 722,736	0.02%
BARRICK NA FINANCE LLC	4.40	05/30/2021	667,000	\$ 722,604	0.02%
MICROSOFT CORP	4.45	11/03/2045	660,000	\$ 721,278	0.02%
TRANSPRTDRA DE GAS INTL REGS	5.70	03/20/2022	700,000	\$ 718,200	0.02%
CARMIKE CINEMAS INC SERIES 144A	6.00	06/15/2023	675,000	\$ 717,188	0.02%
ALTICE FINANCING TERM LOAN	0.00	06/22/2025	715,000	\$ 715,300	0.02%
GOLDMAN SACHS GROUP INC SERIES EMTN	2.00	07/27/2023	600,000	\$ 713,213	0.02%
ACADIA HEALTHCARE TERM LOAN	0.00	02/16/2023	707,325	\$ 713,160	0.02%
ROYAL BANK OF SCOTLND GRP PLC SERIES	7.64		750,000	\$ 710,625	0.02%
L BRANDS INC SERIES WI	6.88	11/01/2035	730,000	\$ 709,925	0.02%
DYNEGY TERM LOAN	0.00	06/27/2023	710,000	\$ 708,985	0.02%
MATTAMY GROUP CORP SERIES 144A	6.88	12/15/2023	700,000	\$ 708,750	0.02%
GENERAL ELEC CAP CORP	5.30	02/11/2021	636,000	\$ 708,298	0.02%
OOREDOO INTERNATIONAL FI SERIES REGS	3.88	01/31/2028	700,000	\$ 707,470	0.02%
MICRON TERM LOAN	0.00	04/26/2022	700,000	\$ 706,769	0.02%
PENNEY J C CORP	5.65	06/01/2020	710,000	\$ 704,675	0.02%
AIRCASTLE LTD	5.00	04/01/2023	655,000	\$ 699,625	0.02%
NGL ENRGY PART LP/FIN CO SERIES WI	6.88	10/15/2021	690,000	\$ 698,625	0.02%
MYRIAD INT HOLDING BV SERIES 144A	5.50	07/21/2025	650,000	\$ 698,425	0.02%
NAVIENT CORP	6.63	07/26/2021	655,000	\$ 696,134	0.02%
CNOOC FINANCE LTD SERIES 2013	3.00	05/09/2023	700,000	\$ 693,365	0.02%
T MOBILE USA INC	6.00	03/01/2023	650,000	\$ 691,405	0.02%
CENTENE CORP SERIES WI	6.13	02/15/2024	635,000	\$ 689,966	0.02%

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Core Plus Bond Separate Account

As of May 31, 2017



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KRAFT HEINZ FOODS CO	2.25	05/25/2028	600,000	\$ 682,439	0.02%	
CORP LINDLEY SA SERIES 144A	6.75	11/23/2021	613,000	\$ 681,196	0.02%	
MCDONALD'S CORP	4.70	12/09/2035	625,000	\$ 680,094	0.02%	
CNH INDUSTRIAL CAPITAL L	4.88	04/01/2021	640,000	\$ 679,584	0.02%	
DISCOVER FINANCIAL SERVICES	3.85	11/21/2022	660,000	\$ 679,026	0.02%	
VIRGINIA ELEC & POWER CO SERIES D	4.65	08/15/2043	605,000	\$ 678,754	0.02%	
FRESENIUS MED CARE US SERIES 144A	4.75	10/15/2024	640,000	\$ 675,206	0.02%	
UNITED TECHNOLOGIES CORP	5.40	05/01/2035	565,000	\$ 674,282	0.02%	
CSC HOLDINGS LLC SERIES 144A	5.50	04/15/2027	635,000	\$ 665,048	0.02%	
GILEAD SCIENCES INC	2.50	09/01/2023	675,000	\$ 664,789	0.02%	
BLUE CUBE SPINCO INC SERIES WI	9.75	10/15/2023	540,000	\$ 658,800	0.02%	
GLOBAL BANK CORP SERIES 144A	4.50	10/20/2021	650,000	\$ 655,525	0.02%	
UBS GROUP AG	5.75		525,000	\$ 654,700	0.02%	
NRG ENERGY INC SERIES WI	7.25	05/15/2026	640,000	\$ 654,400	0.02%	
FMG RESOURCES SERIES 144A	5.13	05/15/2024	645,000	\$ 651,450	0.02%	
ASSOCIATED BANC CORP	2.75	11/15/2019	645,000	\$ 651,334	0.02%	
BERRY PLASTICS TERM LOAN	0.00	10/01/2022	644,711	\$ 649,546	0.02%	
AT&T INC	5.15	03/15/2042	635,000	\$ 648,200	0.02%	
ADANI TRANSMISSION LTD SERIES 144A	4.00	08/03/2026	650,000	\$ 646,159	0.02%	
ENLINK MIDSTREAM PARTNER	4.85	07/15/2026	610,000	\$ 642,409	0.02%	
UNITYMEDIA KABELBW GMBH SERIES 144A	6.13	01/15/2025	600,000	\$ 642,000	0.02%	
SRI LANKA GOVT SERIES 144A	6.83	07/18/2026	600,000	\$ 638,566	0.02%	
ROYAL BANK OF SCOTLND GRP PLC	5.13	05/28/2024	605,000	\$ 634,230	0.02%	
ASURION LLC TERM LOAN	0.00	07/08/2020	631,999	\$ 634,211	0.02%	
FLEX ACQUISITION CO INC TERM LOAN	0.00	12/16/2023	630,000	\$ 633,150	0.02%	
PANAMA REPUBLIC OF	4.00	09/22/2024	600,000	\$ 630,750	0.02%	
PENN NATIONAL GAMING INC SERIES 144A	5.63	01/15/2027	620,000	\$ 626,975	0.02%	
SAPPI PAPIER HOLDING AG SERIES 144A	7.50	06/15/2032	625,000	\$ 625,000	0.02%	
CVS CAREMARK CORP	4.13	05/15/2021	585,000	\$ 622,748	0.02%	
MORGAN STANLEY SERIES GMTN	1.88	04/27/2027	550,000	\$ 621,844	0.02%	
GILEAD SCIENCES INC	4.60	09/01/2035	585,000	\$ 618,620	0.02%	
DISNEY WALT COMPANY	2.30	02/12/2021	610,000	\$ 617,665	0.02%	
WMG ACQUISITION CORP SERIES 144A	6.75	04/15/2022	580,000	\$ 610,885	0.02%	
ABC SUPPLY CO INC SERIES 144A	5.75	12/15/2023	575,000	\$ 609,500	0.02%	
LEVEL 3 COMMUNICATIONS	5.75	12/01/2022	585,000	\$ 608,400	0.02%	
JAGUAR LAND ROVER PLC SERIES 144A	3.50	03/15/2020	600,000	\$ 607,500	0.02%	
FREDDIE MAC	6.25	07/15/2032	426,000	\$ 605,999	0.02%	

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
ARD FINANCE SA SERIES WI	7.13	09/15/2023	580,000	\$ 604,766	0.02%
UPCB FINANCE IV LTD SERIES 144A	5.38	01/15/2025	582,000	\$ 604,058	0.02%
SOUTHERN CAL EDISON	4.05	03/15/2042	580,000	\$ 603,366	0.02%
MGM GROWTH PROPERTIES TERM LOAN	0.00	04/25/2023	598,987	\$ 602,360	0.02%
SIGMA ALIMENTOS SA SERIES 144A	4.13	05/02/2026	600,000	\$ 600,900	0.02%
IMPERIAL TOBACCO FINANCE SERIES EMTN	2.25	02/26/2021	500,000	\$ 598,571	0.02%
VM HOLDING SA SERIES 144A	5.38	05/04/2027	600,000	\$ 594,600	0.02%
MARATHON PETROLEUM CORP	4.75	09/15/2044	631,000	\$ 593,471	0.02%
REYNOLDS GROUP HOLDINGS SERIES 144A	5.13	07/15/2023	570,000	\$ 592,800	0.02%
FIRST DATA TERM LOAN	0.00	07/10/2022	586,363	\$ 589,781	0.02%
CITY NATIONAL CORP	5.25	09/15/2020	540,000	\$ 589,112	0.02%
WEATHERFORD BERMUDA	8.25	06/15/2023	555,000	\$ 588,300	0.02%
CENCOSUD SA SERIES REGS	4.88	01/20/2023	550,000	\$ 586,324	0.02%
AIRCASTLE LTD	5.50	02/15/2022	540,000	\$ 585,900	0.02%
SVENSKA HANDELSBANKEN AB	2.66	01/15/2024	500,000	\$ 583,405	0.02%
PEPSICO INC	4.45	04/14/2046	535,000	\$ 581,177	0.02%
NATIONWIDE BUILDING SOCIETY SERIES EMT	1.25	03/03/2025	500,000	\$ 580,276	0.02%
ROYAL BK SCOTLND GRP PLC SERIES EMTN	3.63	03/25/2024	500,000	\$ 580,236	0.02%
BOYD GAMING CORP	6.88	05/15/2023	535,000	\$ 579,138	0.02%
AT&T INC	3.60	02/17/2023	565,000	\$ 578,766	0.02%
ANHEUSER-BUSCH INBEV NV SERIES EMTN	1.50	04/18/2030	525,000	\$ 578,670	0.02%
TYCO ELECTRONICS GROUP S	1.10	03/01/2023	500,000	\$ 569,999	0.02%
ABBVIE INC	3.60	05/14/2025	555,000	\$ 568,072	0.02%
RABOBANK NEDERLAND	5.50		475,000	\$ 566,293	0.02%
INDONESIA REPUBLIC OF SERIES 144A	3.70	01/08/2022	550,000	\$ 564,428	0.02%
LENNAR CORP	4.88	12/15/2023	540,000	\$ 564,300	0.02%
GENERAL ELECTRIC CO	4.50	03/11/2044	510,000	\$ 561,456	0.02%
CLEAN HARBORS INC	5.13	06/01/2021	545,000	\$ 557,944	0.01%
A SCHULMAN INC TERM LOAN B	0.00	05/11/2022	556,189	\$ 557,234	0.01%
GTT COMMUNICATIONS INC SERIES 144A	7.88	12/31/2024	520,000	\$ 556,400	0.01%
OASIS PETROLEUM INC	6.88	03/15/2022	550,000	\$ 556,188	0.01%
TESORO LOGISTICS LP / CORP	5.25	01/15/2025	525,000	\$ 555,188	0.01%
ISTAR INC	6.00	04/01/2022	545,000	\$ 554,538	0.01%
LAMB WESTON HLD SERIES 144A	4.88	11/01/2026	540,000	\$ 553,500	0.01%
JAGUAR LAND ROVER PLC SERIES 144A	4.25	11/15/2019	535,000	\$ 552,388	0.01%
ELECTRICITE DE FRANCE SERIES 144A	2.35	10/13/2020	550,000	\$ 551,736	0.01%
ALCOA NEDERLAND HOLDING SERIES 144A	6.75	09/30/2024	510,000	\$ 550,800	0.01%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
CSX CORP	3.70	10/30/2020	520,000	\$ 545,121	0.01%	
SLM CORP SERIES MTN	6.13	03/25/2024	545,000	\$ 543,801	0.01%	
CELGENE CORP	2.13	08/15/2018	540,000	\$ 542,904	0.01%	
ABU DHABI NATIONAL ENERG SERIES 144A	4.38	06/22/2026	525,000	\$ 541,511	0.01%	
MPT OPER PARTNERSP/FINL	6.38	03/01/2024	494,000	\$ 538,460	0.01%	
TELEFLEX INC	4.88	06/01/2026	525,000	\$ 538,125	0.01%	
CENTENE CORP SERIES WI	5.63	02/15/2021	515,000	\$ 537,856	0.01%	
AMERICA MOVIL SAB DE CV	5.00	03/30/2020	500,000	\$ 537,757	0.01%	
AK STEEL CORP	7.50	07/15/2023	495,000	\$ 535,219	0.01%	
XEROX CORP	6.75	12/15/2039	500,000	\$ 534,275	0.01%	
NUMERICABLE GROUP SA SERIES 144A	6.00	05/15/2022	510,000	\$ 533,588	0.01%	
FIRST DATA TERM LOAN	0.00	04/21/2024	527,364	\$ 530,085	0.01%	
WMG ACQUISITION CORP SERIES 144A	5.00	08/01/2023	515,000	\$ 527,231	0.01%	
BPCE SA SERIES BKNT	2.65	02/03/2021	520,000	\$ 523,202	0.01%	
ARDAGH PKG FIN/MP HD USA SERIES 144A	6.00	02/15/2025	500,000	\$ 521,250	0.01%	
AK STEEL CORP	7.63	10/01/2021	505,000	\$ 520,706	0.01%	
REPUBLIC OF SERBIA SERIES REGS	7.25	09/28/2021	450,000	\$ 517,406	0.01%	
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.88	06/15/2021	485,000	\$ 512,584	0.01%	
CHEVRON CORP	1.99	03/03/2020	510,000	\$ 512,308	0.01%	
GOLDMAN SACHS GROUP INC	3.75	05/22/2025	495,000	\$ 506,766	0.01%	
TENET HEALTHCARE CORP SERIES 144A	7.50	01/01/2022	465,000	\$ 506,211	0.01%	
CROWN AMER CAP CORP V SERIES 144A	4.25	09/30/2026	515,000	\$ 506,039	0.01%	
US TREASURY N/B	1.63	04/30/2019	500,000	\$ 503,360	0.01%	
US TREASURY N/B	1.25	10/31/2018	500,000	\$ 500,176	0.01%	
EXXON MOBIL CORP	2.22	03/01/2021	495,000	\$ 500,089	0.01%	
ZIMMER BIOMET HOLDINGS	2.43	12/13/2026	425,000	\$ 499,576	0.01%	
ALLY FINANCIAL	3.25	11/05/2018	490,000	\$ 497,605	0.01%	
US TREASURY N/B	2.13	12/31/2021	488,000	\$ 496,673	0.01%	
COMCAST CORP	4.60	08/15/2045	460,000	\$ 495,143	0.01%	
AMER AIRLN 13-1 B PASS T SERIES 2013-1 CL	5.63	01/15/2021	472,077	\$ 493,910	0.01%	
GOLDMAN SACHS GROUP INC	4.25	10/21/2025	475,000	\$ 492,851	0.01%	
EXELON CORP	4.45	04/15/2046	480,000	\$ 491,464	0.01%	
MEDTRONIC INC SERIES WI	2.50	03/15/2020	475,000	\$ 483,339	0.01%	
COMPUCOM TERM LOAN	0.00	05/09/2020	615,000	\$ 480,315	0.01%	
CNTL AMR BOTTLING CORP SERIES 144A	5.75	01/31/2027	450,000	\$ 477,000	0.01%	
PT PERTAMINA PERSERO SERIES 144A	5.63	05/20/2043	450,000	\$ 476,997	0.01%	
SCIENTIFIC GAMES INC SERIES 144A	7.00	01/01/2022	445,000	\$ 475,038	0.01%	

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
ELECTRICITE DE FRANCE SA SERIES EMTN	4.25		400,000	\$ 472,879	0.01%
CENTURYTEL INC SERIES Y	7.50	04/01/2024	430,000	\$ 470,850	0.01%
MCDONALD'S CORP SERIES GMTN	1.75	05/03/2028	400,000	\$ 466,066	0.01%
GMS TERM LOAN	0.00	04/01/2021	464,760	\$ 465,053	0.01%
CLEARWATER SEAFOODS INC SERIES 144A	6.88	05/01/2025	445,000	\$ 465,025	0.01%
PARK-OHIO INDUSTRIES INC SERIES 144A	6.63	04/15/2027	445,000	\$ 464,469	0.01%
AMGEN INC SERIES WI	4.66	06/15/2051	450,000	\$ 464,348	0.01%
VIRGIN MEDIA SECURED FIN SERIES 144A	5.25	01/15/2026	455,000	\$ 462,963	0.01%
NBC UNIVERSAL MEDIA LLC	4.45	01/15/2043	440,000	\$ 462,254	0.01%
EQUINIX INC	4.88	04/01/2020	450,000	\$ 461,813	0.01%
ALIBABA GROUP HOLDING LTD SERIES WI	3.60	11/28/2024	450,000	\$ 461,428	0.01%
HSBC HOLDINGS PLC	3.60	05/23/2023	445,000	\$ 459,083	0.01%
EXXON MOBIL CORP	4.11	03/01/2046	435,000	\$ 456,966	0.01%
GLP CAPITAL LP / FIN II	4.38	04/15/2021	425,000	\$ 447,313	0.01%
INNOCOR TERM LOAN	0.00	02/02/2025	465,000	\$ 446,400	0.01%
UBS GROUP FUNDING SERIES 144A	4.13	04/15/2026	425,000	\$ 445,154	0.01%
ALERIS INTERNATIONAL INC SERIES 144A	9.50	04/01/2021	425,000	\$ 444,125	0.01%
AT&T INC	3.40	05/15/2025	450,000	\$ 442,643	0.01%
CENTURYTEL INC SERIES WI	5.63	04/01/2025	445,000	\$ 441,805	0.01%
JPMORGAN CHASE & CO SERIES EMTN	2.75	08/24/2022	350,000	\$ 437,940	0.01%
ALLY FINANCIAL	4.75	09/10/2018	425,000	\$ 437,113	0.01%
ANTERO MIDSTREAM PART/FI SERIES 144A	5.38	09/15/2024	425,000	\$ 435,094	0.01%
BARRICK NA FINANCE LLC	5.75	05/01/2043	360,000	\$ 433,412	0.01%
COOPERATIEVE CENTRALE RAIFFEIS	4.63	12/01/2023	400,000	\$ 430,683	0.01%
CORP FINANCIERA DE DESAR SERIES 144A	4.75	07/15/2025	400,000	\$ 428,000	0.01%
INDIANTOWN COGENERATION SERIES A 10	9.77	12/15/2020	393,887	\$ 423,315	0.01%
ALTICE US FINANCE I CORP SERIES 144A	5.50	05/15/2026	400,000	\$ 419,000	0.01%
BANK OF AMERICA CORP	5.88	02/07/2042	335,000	\$ 418,880	0.01%
CELGENE CORP	5.25	08/15/2043	380,000	\$ 418,065	0.01%
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	06/15/2027	425,000	\$ 416,500	0.01%
EXELON CORP SERIES WI	5.10	06/15/2045	375,000	\$ 416,069	0.01%
SANMINA CORP SERIES 144A	4.38	06/01/2019	405,000	\$ 415,125	0.01%
MPT OPER PARTNERSP/FINL	5.25	08/01/2026	395,000	\$ 414,750	0.01%
PHILIPPINES REPUBLIC OF	3.95	01/20/2040	400,000	\$ 412,580	0.01%
BOMBARDIER INC SERIES 144A	6.13	01/15/2023	410,000	\$ 411,281	0.01%
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2027	400,000	\$ 409,750	0.01%
ARDAGH PKG FIN/MP HD USA SERIES 144A	4.63	05/15/2023	400,000	\$ 409,000	0.01%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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VIRGIN MEDIA FINANCE SERIES 144 A	5.75	01/15/2025	400,000	\$ 409,000	0.01%
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	01/15/2025	410,000	\$ 407,950	0.01%
GOLDMAN SACHS GROUP INC	6.25	02/01/2041	315,000	\$ 406,840	0.01%
T MOBILE USA INC	5.38	04/15/2027	380,000	\$ 404,700	0.01%
AMERICAN CAMPUS COMMUNITIES OP	4.13	07/01/2024	385,000	\$ 403,835	0.01%
FREEMPORT-MCMORAN INC SERIES WI-1	6.88	02/15/2023	385,000	\$ 403,288	0.01%
IMPERIAL TOBACCO FINANCE SERIES EMTN	4.88	06/07/2032	250,000	\$ 401,083	0.01%
QEP RESOURCES INC	6.80	04/01/2018	390,000	\$ 400,725	0.01%
GOLDMAN SACHS GROUP INC	6.00	06/15/2020	360,000	\$ 398,855	0.01%
GRUPO BIMBO SERIES 144A	4.88	06/27/2044	400,000	\$ 396,726	0.01%
SAUDI INTERNATIONAL BOND SERIES REGS	2.38	10/26/2021	400,000	\$ 395,802	0.01%
ISRAEL STATE OF	4.50	01/30/2043	375,000	\$ 395,171	0.01%
EAGLE II ACQUISITION CO SERIES 144A	6.00	04/01/2025	375,000	\$ 394,219	0.01%
AERCAP IRELAND CAP LTD/A	4.63	07/01/2022	365,000	\$ 391,152	0.01%
T MOBILE USA INC	6.50	01/15/2024	360,000	\$ 389,790	0.01%
NUMERICABLE SFR SA SERIES 144A	7.38	05/01/2026	360,000	\$ 389,473	0.01%
HONDURAS GOVERNMENT SERIES 144A	6.25	01/19/2027	375,000	\$ 389,381	0.01%
GENERAL MOTORS CO SERIES WI	6.25	10/02/2043	355,000	\$ 389,146	0.01%
JBS USA LLC JBS USA FINA SERIES 144A	7.25	06/01/2021	390,000	\$ 389,025	0.01%
CEMEX SAB DE CV SERIES 144A	5.70	01/11/2025	370,000	\$ 388,500	0.01%
US TREASURY N/B	1.63	04/30/2023	390,000	\$ 383,998	0.01%
PACIFICORP	6.25	10/15/2037	290,000	\$ 383,248	0.01%
JP MORGAN CHASE & CO	2.70	05/18/2023	385,000	\$ 381,618	0.01%
BAIDU INC	3.25	08/06/2018	375,000	\$ 379,957	0.01%
ASURION TERM 2L	0.00	02/28/2021	375,000	\$ 378,563	0.01%
COLOMBIA REPUBLIC OF	3.88	04/25/2027	375,000	\$ 378,375	0.01%
TENET HEALTHCARE CORP	6.75	06/15/2023	380,000	\$ 378,035	0.01%
ISTAR FINANCIAL INC	4.88	07/01/2018	375,000	\$ 377,813	0.01%
JP MORGAN CHASE & CO	4.25	10/01/2027	360,000	\$ 377,607	0.01%
INEOS TERM LOAN	0.00	03/31/2024	374,063	\$ 377,025	0.01%
COOPERATIEVE RABOBANK UA SERIES EMTN	4.63	05/23/2029	250,000	\$ 376,092	0.01%
VEREIT OPERATING PARTNER	4.13	06/01/2021	355,000	\$ 372,225	0.01%
WEATHERFORD INTL LTD	4.50	04/15/2022	400,000	\$ 371,000	0.01%
CNTL AMR BOTTLING CORP SERIES REGS	5.75	01/31/2027	350,000	\$ 371,000	0.01%
SUAM FINANCE BV SERIES 144A	4.88	04/17/2024	350,000	\$ 371,000	0.01%
EQUATE PETROCHEMICAL BV SERIES REGS	3.00	03/03/2022	375,000	\$ 370,244	0.01%
EAGLE II ACQUISITION CO LLC TERM LOAN	0.00	04/17/2024	370,000	\$ 368,846	0.01%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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TREEHOUSE FOODS INC	4.88	03/15/2022	355,000	\$ 366,538	0.01%
DOLLAR TREE INC SERIES WI	5.25	03/01/2020	355,000	\$ 365,650	0.01%
MSCI INC SERIES 144A	5.75	08/15/2025	335,000	\$ 362,973	0.01%
ZIMMER BIOMET HOLDINGS INC	3.15	04/01/2022	355,000	\$ 360,829	0.01%
PEABODY SEC FIN CORP SERIES 144A	6.38	03/31/2025	360,000	\$ 360,000	0.01%
PENNEY/JC CO INC SERIES 144A	5.88	07/01/2023	360,000	\$ 358,200	0.01%
US TREASURY N/B	2.50	02/15/2045	385,000	\$ 358,065	0.01%
HD SUPPLY INC SERIES 144A	5.75	04/15/2024	335,000	\$ 357,194	0.01%
BBVA SUB CAPITAL UNIPERS	3.50	04/11/2024	300,000	\$ 355,442	0.01%
MORGAN STANLEY SERIES GMTN	2.63	03/09/2027	270,000	\$ 354,613	0.01%
BRIXMOR OPERATING PART	4.13	06/15/2026	350,000	\$ 354,592	0.01%
PACIFICORP	3.85	06/15/2021	332,000	\$ 352,763	0.01%
ELECTRICITE DE FRANCE SA SERIES EMTN	4.63	09/11/2024	250,000	\$ 352,541	0.01%
HYUNDAI CAPITAL AMERICA SERIES 144A	2.55	02/06/2019	350,000	\$ 351,424	0.01%
CONSTELLATION BRANDS CANADA IN TERM L	0.00	11/15/2023	349,125	\$ 350,654	0.01%
KINDER MORGAN INC DELAWA	2.25	03/16/2027	300,000	\$ 349,042	0.01%
PACIFICORP	4.10	02/01/2042	335,000	\$ 347,011	0.01%
GRUPO TELEVISIA SA	6.63	01/15/2040	300,000	\$ 346,787	0.01%
MALLINCKRODT FIN SB SERIES 144A	4.88	04/15/2020	345,000	\$ 345,000	0.01%
US TREASURY N/B	2.00	05/31/2021	340,000	\$ 344,834	0.01%
ACTAVIS FUNDING SCS	4.75	03/15/2045	326,000	\$ 344,634	0.01%
GOLDMAN SACHS GROUP INC 10YR	3.50	01/23/2025	340,000	\$ 344,035	0.01%
REMOTE ESCROW FIN VEH LL SERIES 144A	10.50	06/01/2022	330,000	\$ 343,200	0.01%
T MOBILE USA INC	6.13	01/15/2022	325,000	\$ 342,469	0.01%
WMG ACQUISITION CORP SERIES 144A	4.88	11/01/2024	335,000	\$ 338,350	0.01%
BURLINGTON NORTHERN SANTA FE	5.40	06/01/2041	280,000	\$ 338,249	0.01%
FEDERATED DEPT STORES INC	6.90	04/01/2029	310,000	\$ 337,502	0.01%
AIRCASTLE LTD	4.13	05/01/2024	330,000	\$ 335,775	0.01%
MORGAN STANLEY	6.38	07/24/2042	250,000	\$ 331,556	0.01%
ENERGY TRANSFER PARTNERS	5.15	03/15/2045	335,000	\$ 330,591	0.01%
LOCKHEED MARTIN CORP	2.50	11/23/2020	325,000	\$ 330,301	0.01%
GEORGIA POWER COMPANY	4.30	03/15/2042	325,000	\$ 329,297	0.01%
PARK AEROSPACE HOLDINGS SERIES 144A	5.50	02/15/2024	310,000	\$ 326,469	0.01%
PARK AEROSPACE HOLDINGS SERIES 144A	5.25	08/15/2022	310,000	\$ 325,306	0.01%
COMPILER FINANCE SUB INC SERIES 144A	7.00	05/01/2021	645,000	\$ 322,500	0.01%
CRH FINANCE LTD	3.13	04/03/2023	250,000	\$ 320,172	0.01%
AETNA INC	2.75	11/15/2022	315,000	\$ 317,457	0.01%

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Core Plus Bond Separate Account

As of May 31, 2017



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MSCI INC SERIES 144A	5.25	11/15/2024	300,000	\$ 316,770	0.01%
SES SERIES EMTN	4.63	03/09/2020	250,000	\$ 315,398	0.01%
SCHAEFFLER VERWALTUNG ZW SERIES 144	4.75	09/15/2026	310,000	\$ 313,100	0.01%
TYCO ELECTRONICS GROUP SA	2.38	12/17/2018	310,000	\$ 312,460	0.01%
CHURCHILL DOWNS INC	5.38	12/15/2021	300,000	\$ 312,000	0.01%
UBS AG SERIES EMTN	4.75	02/12/2026	250,000	\$ 311,523	0.01%
DP WORLD	6.85	07/02/2037	260,000	\$ 311,298	0.01%
ENERGY TRANSFER PARTNERS	6.70	07/01/2018	295,000	\$ 309,095	0.01%
AT&T INC	2.75	05/19/2023	250,000	\$ 307,828	0.01%
UNITED MEXICAN STATES SERIES MTN	4.75	03/08/2044	310,000	\$ 307,365	0.01%
CRH FIN UK PLC SERIES EMTN	4.13	12/02/2029	200,000	\$ 305,745	0.01%
BPCE SA	5.25	04/16/2029	200,000	\$ 304,798	0.01%
CRH FINLAND SERVICES OYJ SERIES EMTN	2.75	10/15/2020	250,000	\$ 303,712	0.01%
PERNOD-RICHARD SA SERIES 144A	5.75	04/07/2021	270,000	\$ 302,079	0.01%
ANHEUSER BUSH INBEV SERIES EMTN	4.00	09/24/2025	200,000	\$ 301,993	0.01%
DR PEPPER SNAPPLE GROUP INC	3.13	12/15/2023	295,000	\$ 301,431	0.01%
HEATHROW FUNDING LTD SERIES EMTN	1.88	05/23/2022	250,000	\$ 300,677	0.01%
US TREASURY N/B	1.25	01/31/2019	300,000	\$ 299,965	0.01%
SKANDINAVISKA ENSKILDA	2.63	03/15/2021	295,000	\$ 298,372	0.01%
APPLE INC	2.85	05/11/2024	295,000	\$ 297,925	0.01%
BARRICK GOLD CORP	5.25	04/01/2042	265,000	\$ 297,860	0.01%
CLAIRE'S STORES INC SERIES 144A	9.00	03/15/2019	614,000	\$ 297,790	0.01%
BLACKSTONE HOLDINGS FINA SERIES REGS	2.00	05/19/2025	250,000	\$ 296,840	0.01%
AEGON NV SERIES EMTN	4.00	04/25/2044	250,000	\$ 296,675	0.01%
US AIRWAYS PT TRUST SERIES 2001-1G	7.08	03/20/2021	276,894	\$ 295,584	0.01%
EP ENER/EVEREST ACQ FIN SERIES 144A	8.00	02/15/2025	345,000	\$ 294,975	0.01%
SKANDINAVISKA ENSKILDA SERIES EMTN	7.09		250,000	\$ 292,123	0.01%
REXEL SERIES 144A	5.25	06/15/2020	283,800	\$ 291,605	0.01%
PROLOGIS LP	1.38	10/07/2020	250,000	\$ 290,928	0.01%
BANCO DE CREDITO DEL PER SERIES 144A	4.25	04/01/2023	275,000	\$ 290,125	0.01%
ILFC E-CAPITAL TRUST SERIES 144A	4.91	12/21/2065	300,000	\$ 289,500	0.01%
PETROLEOS MEXICANOS SERIES WI	6.75	09/21/2047	282,000	\$ 289,459	0.01%
PHILIP MORRIS INTERNATIONAL	4.38	11/15/2041	275,000	\$ 284,339	0.01%
IHS MARKIT LTD SERIES 144A	4.75	02/15/2025	270,000	\$ 283,500	0.01%
FIRSTENERGY CORP	7.38	11/15/2031	210,000	\$ 280,345	0.01%
DOLPHIN ENERGY LTD REGS	5.50	12/15/2021	250,000	\$ 278,838	0.01%
SKANDINAVISKA ENSKILDA SERIES 144A	2.63	11/17/2020	275,000	\$ 278,282	0.01%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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BANK OF AMERICA CORP SERIES EMTN	7.00	07/31/2028	150,000	\$ 277,902	0.01%
US TREASURY N/B	2.13	05/15/2025	275,000	\$ 275,269	0.01%
US TREASURY N/B	1.75	04/30/2022	275,000	\$ 274,839	0.01%
SHELL INTERNATIONAL FIN	4.38	05/11/2045	260,000	\$ 273,607	0.01%
SENEGAL REPUBLIC OF SERIES 144A	6.25	05/23/2033	270,000	\$ 272,655	0.01%
ANADARKO PETROLEUM CORP	4.50	07/15/2044	285,000	\$ 272,518	0.01%
EMERA US FINANCE LP SERIES WI	2.70	06/15/2021	270,000	\$ 271,520	0.01%
VIRGIN MEDIA FINANCE SERIES 144A	6.00	10/15/2024	255,000	\$ 268,706	0.01%
ANADARKO PETROLEUM CORP	3.45	07/15/2024	270,000	\$ 266,671	0.01%
VALEANT PHARMACEUTICALS INTERN SERIE	5.63	12/01/2021	310,000	\$ 265,825	0.01%
MICROSOFT CORP	4.50	02/06/2057	245,000	\$ 264,869	0.01%
GOODMAN NETWORKS INC	8.00	05/11/2022	377,308	\$ 264,386	0.01%
COOPERATIEVE CENTRALE RAIFFEIS	4.38	08/04/2025	250,000	\$ 262,706	0.01%
MATTAMY GROUP CORP SERIES 144A	6.50	11/15/2020	255,000	\$ 260,738	0.01%
LEVEL 3 FINANCING INC SERIES WI	6.13	01/15/2021	255,000	\$ 260,738	0.01%
PFIZER INC	4.13	12/15/2046	250,000	\$ 260,419	0.01%
CORP LINDLEY SA	6.75	11/23/2021	234,000	\$ 260,033	0.01%
MOLSON COORS BREWING CO	4.20	07/15/2046	270,000	\$ 259,591	0.01%
KRAFT HEINZ FOODS CO SERIES WI	3.00	06/01/2026	270,000	\$ 259,042	0.01%
NEPTUNE FINCO CORP SERIES 144A	6.63	10/15/2025	235,000	\$ 258,888	0.01%
HD SUPPLY INC SERIES 144A	5.25	12/15/2021	245,000	\$ 258,108	0.01%
KB HOME	7.00	12/15/2021	230,000	\$ 257,600	0.01%
XCEL ENERGY INC	2.40	03/15/2021	255,000	\$ 256,629	0.01%
AT&T INC	4.35	06/15/2045	281,000	\$ 254,036	0.01%
WEATHERFORD INTL LTD SERIES 144A	9.88	02/15/2024	225,000	\$ 253,125	0.01%
IBERDROLA INTL BV SERIES EMTN	3.50	02/01/2021	200,000	\$ 252,354	0.01%
VISA INC	2.20	12/14/2020	250,000	\$ 252,318	0.01%
ANGUS CHEMICAL TERM LOAN B	0.00	02/02/2022	251,452	\$ 252,186	0.01%
ENEL FINANCE INTL NV	1.38	06/01/2026	225,000	\$ 252,170	0.01%
US TREASURY N/B	1.38	02/28/2019	250,000	\$ 250,479	0.01%
CONSOLIDATED ENERGY FIN SERIES 144A	4.88	06/15/2022	250,000	\$ 249,779	0.01%
INDONESIA REPUBLIC OF	6.63	02/17/2037	100,000	\$ 248,485	0.01%
TECK RESOURCES LIMITED SERIES 144A	8.50	06/01/2024	215,000	\$ 248,325	0.01%
CSX CORP	5.50	04/15/2041	205,000	\$ 245,098	0.01%
ANIXTER INC	5.13	10/01/2021	230,000	\$ 244,375	0.01%
INGERSOLL-RAND GL HLD CO SERIES WI	2.88	01/15/2019	240,000	\$ 244,105	0.01%
ACE INA HOLDINGS	2.30	11/03/2020	240,000	\$ 241,781	0.01%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
TESORO LOGISTICS LP / CORP SERIES WI	6.25	10/15/2022	225,000	\$ 240,750	0.01%	
MICRON TECHNOLOGY INC	5.88	02/15/2022	230,000	\$ 240,350	0.01%	
UNITED TECHNOLOGIES CORP	4.05	05/04/2047	235,000	\$ 239,907	0.01%	
DAIMLER INTL FINANCE BV SERIES EMTN	3.50	06/06/2019	175,000	\$ 237,744	0.01%	
CF INDUSTRIES INC	7.13	05/01/2020	215,000	\$ 237,575	0.01%	
RABOBANK NEDERLAND SERIES EMTN	5.25	09/14/2027	150,000	\$ 235,461	0.01%	
SLM CORP SERIES MTN	5.50	01/15/2019	225,000	\$ 233,438	0.01%	
VERIZON COMMUNICATIONS INC SERIES EMT	4.75	02/17/2034	150,000	\$ 233,295	0.01%	
JP MORGAN CHASE & CO	5.60	07/15/2041	190,000	\$ 232,669	0.01%	
PERTAMINA PERSERO PT SERIES 144A	6.45	05/30/2044	200,000	\$ 232,588	0.01%	
SHERWIN-WILLIAMS CO	3.13	06/01/2024	230,000	\$ 232,450	0.01%	
MGM RESORTS INTERNATIONAL	8.63	02/01/2019	210,000	\$ 232,050	0.01%	
BUCKEYE PARTNERS LP	5.60	10/15/2044	215,000	\$ 229,722	0.01%	
LIMITED BRANDS INC	5.63	02/15/2022	215,000	\$ 228,438	0.01%	
NETFLIX INC	5.38	02/01/2021	210,000	\$ 227,850	0.01%	
WELLTOWER INC	4.50	12/01/2034	150,000	\$ 227,382	0.01%	
WESTERN POWER DIST WEST SERIES EMTN	5.75	04/16/2032	125,000	\$ 226,731	0.01%	
MOLSON COORS BREWING CO	1.25	07/15/2024	200,000	\$ 226,135	0.01%	
SPRINGLEAF FINANCE CORP SERIES MTN	6.90	12/15/2017	220,000	\$ 225,500	0.01%	
HSBC HOLDINGS PLC	5.25	03/14/2044	200,000	\$ 225,217	0.01%	
CSC HOLDINGS LLC	8.63	02/15/2019	205,000	\$ 224,988	0.01%	
MET LIFE GLOB FUNDING I SERIES GMTN	3.50	09/30/2026	150,000	\$ 223,200	0.01%	
US TREASURY N/B	2.50	05/15/2046	240,000	\$ 222,403	0.01%	
WELLS FARGO & COMPANY SERIES MTN	4.75	12/07/2046	210,000	\$ 221,716	0.01%	
AMER AIRLINES SERIES 2015-1 CLASS B	3.70	05/01/2023	225,884	\$ 221,366	0.01%	
ENTERPRISE PRODUCTS OPER	3.70	02/15/2026	215,000	\$ 220,844	0.01%	
LAMB WESTON HLD SERIES 144A	4.63	11/01/2024	215,000	\$ 220,375	0.01%	
CITIGROUP INC	5.30	05/06/2044	197,000	\$ 219,803	0.01%	
AIR 2 US SERIES 1999 CLASS A 144A ETC	8.03	10/01/2019	211,202	\$ 218,990	0.01%	
COMCAST CORP	5.50	11/23/2029	125,000	\$ 218,703	0.01%	
ENERGY TRANSFER PARTNERS	4.05	03/15/2025	215,000	\$ 218,616	0.01%	
INDONESIA REPUBLIC OF SERIES 144A	5.25	01/17/2042	200,000	\$ 218,330	0.01%	
SPRINT NEXTEL CORP SERIES 144A	9.00	11/15/2018	197,000	\$ 216,208	0.01%	
ORANGE SA SERIES EMTN	5.75		150,000	\$ 213,065	0.01%	
STATE OF QATAR SERIES 144A	4.63	06/02/2046	200,000	\$ 211,596	0.01%	
ALABAMA POWER CO	4.15	08/15/2044	205,000	\$ 211,439	0.01%	
HUMANA INC	4.63	12/01/2042	200,000	\$ 209,916	0.01%	

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
PUBLIC SERVICE ELECTRIC SERIES MTN	3.65	09/01/2042	210,000	\$ 206,363	0.01%
MIDAMERICAN ENERGY CO	3.95	08/01/2047	200,000	\$ 204,433	0.01%
MICRON TECHNOLOGY INC	5.50	02/01/2025	195,000	\$ 203,410	0.01%
US TREASURY N/B	4.75	02/15/2041	150,000	\$ 202,172	0.01%
SAUDI INTERNATIONAL BOND SERIES 144A	4.50	10/26/2046	200,000	\$ 201,626	0.01%
SKANDINAVISKA ENSKILDA SERIES 144A	2.38	03/25/2019	200,000	\$ 201,364	0.01%
AIR 2 US SERIES 1999 CLASS B 144A ETC	8.63	10/01/2020	189,910	\$ 201,304	0.01%
PRUDENTIAL FINANCIAL INC	6.20	11/15/2040	155,000	\$ 200,394	0.01%
AIG SUNAMER GOLB FIN X SERIES 144A	6.90	03/15/2032	150,000	\$ 200,175	0.01%
AIR LIQUIDE FINANCE SERIES 144A	1.75	09/27/2021	205,000	\$ 200,148	0.01%
ZF NA CAPITAL SERIES 144A	4.50	04/29/2022	190,000	\$ 199,738	0.01%
SHERWIN-WILLIAMS CO	4.50	06/01/2047	195,000	\$ 199,735	0.01%
US TREASURY N/B	2.50	02/15/2046	215,000	\$ 199,320	0.01%
AMERICA MOVIL SAB DE CV	4.38	07/16/2042	200,000	\$ 198,938	0.01%
NAVIOS MARITIME HOLDINGS	8.13	02/15/2019	225,000	\$ 198,563	0.01%
METLIFE CAPITAL TRUST IV SERIES 144A	7.88	12/15/2037	150,000	\$ 198,000	0.01%
PANAMA REPUBLIC OF	4.30	04/29/2053	200,000	\$ 198,000	0.01%
CCO HLDGS LLC/CAP CORP SERIES 144A	5.75	02/15/2026	185,000	\$ 197,719	0.01%
PACIFIC GAS & ELECTRIC	4.45	04/15/2042	180,000	\$ 196,603	0.01%
TESORO LOGISTICS LP / CORP	6.38	05/01/2024	180,000	\$ 195,750	0.01%
IMPERIAL TOBACCO FINANCE SERIES EMTN	3.38	02/26/2026	150,000	\$ 195,487	0.01%
MIRANT MID ATLANTIC TRUST SERIES B	9.13	06/30/2017	207,741	\$ 193,199	0.01%
ADT CORP SERIES WI	6.25	10/15/2021	175,000	\$ 192,500	0.01%
CODELCO INC SERIES 144A	4.25	07/17/2042	200,000	\$ 191,306	0.01%
FORD MOTOR COMPANY	7.45	07/16/2031	150,000	\$ 189,305	0.01%
ORACLE CORP	2.50	10/15/2022	185,000	\$ 186,701	0.00%
EQUINIX INC	5.38	01/01/2022	175,000	\$ 184,898	0.00%
WELLPOINT INC	4.63	05/15/2042	175,000	\$ 184,318	0.00%
AMERICAN INTERNATIONAL GROUP I	4.50	07/16/2044	180,000	\$ 183,979	0.00%
JPMORGAN CHASE & CO SERIES EMTN	3.50	12/18/2026	125,000	\$ 182,943	0.00%
ORACLE CORP	4.30	07/08/2034	170,000	\$ 182,184	0.00%
ISTAR FINANCIAL INC	5.00	07/01/2019	180,000	\$ 182,025	0.00%
PETROLEOS MEXICANOS	6.50	06/02/2041	180,000	\$ 181,314	0.00%
PEABODY SEC FIN CORP SERIES 144A	6.00	03/31/2022	180,000	\$ 180,900	0.00%
DR PEPPER SNAPPLE GROUP INC	4.42	12/15/2046	175,000	\$ 180,861	0.00%
ALLY FINANCIAL	4.25	04/15/2021	175,000	\$ 180,341	0.00%
ALLERGAN FUNDING SCS SERIES 7Y	1.25	06/01/2024	160,000	\$ 179,619	0.00%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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MEIJER INC	9.00	12/01/2019	163,861	\$ 179,271	0.00%	
TRANS CANADA PIPELINES	5.00	10/16/2043	155,000	\$ 177,920	0.00%	
MONSANTO CO	3.38	07/15/2024	175,000	\$ 177,435	0.00%	
BAXALTA INC SERIES WI	5.25	06/23/2045	155,000	\$ 176,907	0.00%	
TOYOTA MOTOR CREDIT CORP SERIES FRN	1.56	01/17/2019	175,000	\$ 175,760	0.00%	
DEVON ENERGY CORP	5.00	06/15/2045	170,000	\$ 174,970	0.00%	
DUKE ENERGY CAROLINAS	4.00	09/30/2042	170,000	\$ 173,815	0.00%	
MEIJER INC	9.00	12/01/2019	157,422	\$ 172,225	0.00%	
MEIJER INC	9.00	12/01/2019	157,100	\$ 171,873	0.00%	
ELECTRICITE DE FRANCE SA SERIES EMTN	5.50	10/17/2041	100,000	\$ 171,862	0.00%	
AMERICOLD TERM LOAN	0.00	12/01/2022	170,000	\$ 171,807	0.00%	
TENET HEALTHCARE CORP	6.00	10/01/2020	160,000	\$ 171,400	0.00%	
SAN DIEGO G & E	3.95	11/15/2041	170,000	\$ 171,113	0.00%	
LEVEL 3 FINANCING INC	4.94	01/15/2018	170,000	\$ 170,425	0.00%	
IMPERIAL TOBACCO FINANCE SERIES EMTN	5.50	09/28/2026	100,000	\$ 163,677	0.00%	
LYB INTL FINANCE BV	4.88	03/15/2044	155,000	\$ 163,651	0.00%	
KERR-MCGEE CORP	7.88	09/15/2031	125,000	\$ 163,510	0.00%	
DUKE ENERGY CORP	4.80	12/15/2045	150,000	\$ 163,419	0.00%	
REYNOLDS GRP ISS/REYNOLD SERIES 144A	7.00	07/15/2024	150,000	\$ 161,437	0.00%	
TRI POINTE HOMES INC	4.88	07/01/2021	155,000	\$ 161,200	0.00%	
AERCAP IRELAND CAP LTD/A	4.63	10/30/2020	150,000	\$ 159,674	0.00%	
AT&T INC	5.20	11/18/2033	100,000	\$ 159,109	0.00%	
ROYAL BANK OF SCOTLND GRP PLC	6.13	12/15/2022	145,000	\$ 158,848	0.00%	
DAIMLER FINANCE NA LLC SERIES 144A	3.88	09/15/2021	150,000	\$ 158,598	0.00%	
TIME WARNER CABLE INC	5.25	07/15/2042	100,000	\$ 158,305	0.00%	
EOG RESOURCES INC	3.90	04/01/2035	160,000	\$ 157,769	0.00%	
VIRGINIA ELEC & POWER CO	4.00	01/15/2043	155,000	\$ 157,465	0.00%	
ABBVIE INC	4.50	05/14/2035	150,000	\$ 154,717	0.00%	
VERIZON COMMUNICATIONS INC	5.25	03/16/2037	145,000	\$ 154,649	0.00%	
TOTAL CAPITAL SA	2.13	08/10/2018	150,000	\$ 151,309	0.00%	
US TREASURY N/B	2.25	11/15/2025	150,000	\$ 151,195	0.00%	
PRECISION DRILLING CORP SERIES 144A	7.75	12/15/2023	145,000	\$ 149,713	0.00%	
GILEAD SCIENCES INC	4.80	04/01/2044	140,000	\$ 149,122	0.00%	
APACHE CORP	4.25	01/15/2044	155,000	\$ 147,904	0.00%	
AT&T INC	4.38	09/14/2029	100,000	\$ 147,603	0.00%	
GOLDMAN SACHS GROUP INC SERIES EMTN	4.25	01/29/2026	100,000	\$ 147,275	0.00%	
VERIZON COMMUNICATIONS	4.07	06/18/2024	100,000	\$ 146,608	0.00%	

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05-17

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As of May 31, 2017



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BAE SYSTEMS PLC	4.13	06/08/2022	100,000	\$ 146,223	0.00%
NAVIENT CORP	5.00	10/26/2020	140,000	\$ 143,150	0.00%
SIEMENS FINANCIERINGSMAT SERIES EMTN	2.75	09/10/2025	100,000	\$ 142,025	0.00%
DOMINION ENERGY GAS HOLDINGS SERIES	4.80	11/01/2043	135,000	\$ 141,845	0.00%
MASS MUTUAL LIFE INS CO SERIES 144A	4.50	04/15/2065	135,000	\$ 137,317	0.00%
BRITISH SKY BROADCASTING SERIES EMTN	2.88	11/24/2020	100,000	\$ 137,028	0.00%
METLIFE INC	4.05	03/01/2045	135,000	\$ 136,317	0.00%
UNION PACIFIC CORP SERIES WI	3.80	10/01/2051	140,000	\$ 135,293	0.00%
ELECTRICITE DE FRANCE SA SERIES EMTN	6.00		100,000	\$ 134,743	0.00%
NATIONWIDE BLDG SOCIETY SERIES EMTN	6.88		100,000	\$ 134,243	0.00%
SOUTH CAROLINA ELEC & GAS	4.50	06/01/2064	135,000	\$ 134,050	0.00%
DOW CHEMICAL CO	4.63	10/01/2044	125,000	\$ 132,541	0.00%
COMMONWEALTH EDISON	3.70	03/01/2045	135,000	\$ 132,471	0.00%
ABBEY NATIONAL TREASURY SERVIC SERIES	1.88	02/17/2020	100,000	\$ 132,237	0.00%
TYCO ELECTRONICS GROUP SA	7.13	10/01/2037	96,000	\$ 131,567	0.00%
COMMONWEALTH EDISON	3.65	06/15/2046	135,000	\$ 130,053	0.00%
US TREASURY N/B	1.75	09/30/2022	130,000	\$ 129,533	0.00%
EP ENER/EVEREST ACQ FIN SERIES 144A	8.00	11/29/2024	125,000	\$ 129,063	0.00%
DOW CHEMICAL CO	4.38	11/15/2042	125,000	\$ 128,370	0.00%
HALCON RESOURCES CORP SERIES 144A	12.00	02/15/2022	111,000	\$ 128,205	0.00%
HSBC HOLDINGS PLC	6.50	05/02/2036	100,000	\$ 127,516	0.00%
CVS CAREMARK CORP	2.80	07/20/2020	125,000	\$ 127,501	0.00%
TRAVELERS COS INC	6.25	06/15/2037	95,000	\$ 126,285	0.00%
ACE INA HOLDINGS	4.35	11/03/2045	115,000	\$ 125,613	0.00%
PACIFIC GAS & ELECTRIC	5.13	11/15/2043	105,000	\$ 125,332	0.00%
CAROLINA POWER & LIGHT	2.80	05/15/2022	121,000	\$ 124,267	0.00%
KB HOME	4.75	05/15/2019	120,000	\$ 123,600	0.00%
ABU DHABI NATIONAL ENERG SERIES 144A	6.50	10/27/2036	100,000	\$ 122,780	0.00%
HOME DEPOT INC	4.88	02/15/2044	105,000	\$ 122,149	0.00%
WAL-MART STORES INC	4.75	10/02/2043	105,000	\$ 121,961	0.00%
MEDTRONIC INC	4.63	03/15/2044	110,000	\$ 120,914	0.00%
KINDER MORGAN INC	5.30	12/01/2034	115,000	\$ 120,176	0.00%
VERIZON COMMUNICATIONS INC	4.13	08/15/2046	135,000	\$ 120,171	0.00%
GOLDMAN SACHS GROUP INC	4.80	07/08/2044	110,000	\$ 120,027	0.00%
FREEMPORT MCMORAN INC	2.38	03/15/2018	120,000	\$ 119,880	0.00%
WHITING PETROLEUM CORP	5.00	03/15/2019	120,000	\$ 119,700	0.00%
SHELL INTENATIONAL FIN SERIES EMTN	1.63	01/20/2027	100,000	\$ 118,750	0.00%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
UNIV OF CALIFORNIA CA REVENUES	4.86	05/15/2112	115,000	\$ 118,163	0.00%
CONS EDISON CO OF NY	4.20	03/15/2042	110,000	\$ 114,937	0.00%
SANTANDER ISSUANCES SERIES EMTN	2.50	03/18/2025	100,000	\$ 114,319	0.00%
CIGNA CORP	5.38	02/15/2042	95,000	\$ 113,316	0.00%
PFIZER INC	4.40	05/15/2044	105,000	\$ 112,962	0.00%
UNITEDHEALTH GROUP INC	3.95	10/15/2042	110,000	\$ 110,418	0.00%
TEACHERS INSURANCE AND ANNUITY SERIE	4.27	05/15/2047	105,000	\$ 107,682	0.00%
WELLS FARGO & COMPANY SERIES GMTN	4.90	11/17/2045	100,000	\$ 107,593	0.00%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.10	07/15/2036	85,000	\$ 107,020	0.00%
PHILIP MORRIS INTERNATIONAL	4.50	03/20/2042	100,000	\$ 105,002	0.00%
UNITED TECHNOLOGIES CORP	4.50	06/01/2042	95,000	\$ 103,324	0.00%
LOUISVILLE GAS & ELECTRIC	4.38	10/01/2045	95,000	\$ 101,134	0.00%
KENTUCKY UTILITIES	4.38	10/01/2045	95,000	\$ 100,968	0.00%
WELLPOINT INC	4.85	08/15/2054	95,000	\$ 100,275	0.00%
ENABLE MIDSTREAM PARTNERS LP SERIES	5.00	05/15/2044	105,000	\$ 100,073	0.00%
SOUTHERN CAL EDISON	3.90	12/01/2041	100,000	\$ 99,846	0.00%
RHP HOTEL PPTY/RHP FINAN	5.00	04/15/2021	95,000	\$ 97,138	0.00%
PANAMA REPUBLIC OF	6.70	01/26/2036	75,000	\$ 96,938	0.00%
BURLINGTON NORTHERN SANTA FE	4.55	09/01/2044	85,000	\$ 93,324	0.00%
CISCO SYSTEMS INC	2.20	02/28/2021	90,000	\$ 90,681	0.00%
ENEL FINANCE INTL NV SERIES EMTN	5.75	09/14/2040	50,000	\$ 89,302	0.00%
ELECTRICITE DE FRANCE SA SERIES EMTN	6.25	05/30/2028	50,000	\$ 87,140	0.00%
AT&T INC	2.11	11/27/2018	85,000	\$ 85,751	0.00%
NOVARTIS CAPITAL CORP	4.00	11/20/2045	80,000	\$ 82,948	0.00%
MICROSOFT CORP	4.88	12/15/2043	70,000	\$ 80,845	0.00%
TOYOTA MOTOR CREDIT CORP SERIES MTN	2.00	10/24/2018	80,000	\$ 80,535	0.00%
ELECTRICITE DE FRANCE SERIES 144A	2.15	01/22/2019	80,000	\$ 80,190	0.00%
ZAYO GROUP TERM LOAN	0.00	01/13/2024	78,646	\$ 79,133	0.00%
TIME WARNER INC	5.38	10/15/2041	75,000	\$ 79,032	0.00%
DUKE ENERGY CORP	3.75	04/15/2024	75,000	\$ 78,751	0.00%
21ST CENTURY FOX AMERICA SERIES WI	4.75	11/15/2046	75,000	\$ 77,748	0.00%
NCL CORP LTD SERIES 144A	4.75	12/15/2021	75,000	\$ 77,250	0.00%
BAE SYSTEMS HOLDINGS INC SERIES 144A	4.75	10/07/2044	70,000	\$ 75,848	0.00%
CSX CORP	4.75	05/30/2042	65,000	\$ 71,399	0.00%
MONSANTO CO	4.20	07/15/2034	70,000	\$ 70,751	0.00%
TIME WARNER INC	5.35	12/15/2043	65,000	\$ 68,848	0.00%
ELECTRICITE DE FRANCE SERIES 144A	4.95	10/13/2045	65,000	\$ 68,172	0.00%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
TEVA PHARMACEUTICALS NE	4.10	10/01/2046	75,000	\$ 66,111	0.00%	
HCA INC	5.25	06/15/2026	60,000	\$ 65,178	0.00%	
VODAFONE GROUP PLC	1.50	02/19/2018	65,000	\$ 64,962	0.00%	
PRUDENTIAL FINANCIAL INC SERIES MTN	4.60	05/15/2044	60,000	\$ 64,907	0.00%	
CONTINENTAL RESOURCES SERIES WI	4.90	06/01/2044	75,000	\$ 64,172	0.00%	
COMCAST CORP	4.20	08/15/2034	60,000	\$ 63,315	0.00%	
HOME DEPOT INC	3.35	09/15/2025	60,000	\$ 62,640	0.00%	
BAT INTL FINANCE PLC SERIES 144A	2.75	06/15/2020	60,000	\$ 60,835	0.00%	
EDISON INTERNATIONAL	3.75	09/15/2017	60,000	\$ 60,392	0.00%	
US TREASURY N/B	1.88	01/31/2022	60,000	\$ 60,373	0.00%	
HUNGARY REPUBLIC OF	7.63	03/29/2041	40,000	\$ 59,384	0.00%	
NEXEN INC	5.88	03/10/2035	50,000	\$ 59,136	0.00%	
MASCO CORP	3.50	04/01/2021	55,000	\$ 56,537	0.00%	
INGERSOLL-RAND GL HLD CO SERIES WI	5.75	06/15/2043	45,000	\$ 55,950	0.00%	
US TREASURY N/B	2.88	05/15/2043	55,000	\$ 55,305	0.00%	
BALL CORP	4.38	12/15/2020	50,000	\$ 52,563	0.00%	
BANK OF AMERICA CORP SERIES MTN	4.75	04/21/2045	50,000	\$ 52,136	0.00%	
LENNAR CORP	4.50	11/15/2019	50,000	\$ 52,063	0.00%	
GOLDMAN SACHS GROUP INC	6.45	05/01/2036	40,000	\$ 49,800	0.00%	
CIT GROUP INC	5.38	05/15/2020	45,000	\$ 48,375	0.00%	
PUBLIC SERVICE ELECTRIC SERIES MTN	2.30	09/15/2018	40,000	\$ 40,424	0.00%	
TRAVELERS COS INC	4.00	05/30/2047	35,000	\$ 35,732	0.00%	
MGM RESORTS INTERNATIONAL	6.63	12/15/2021	30,000	\$ 33,675	0.00%	
TRANS CANADA PIPELINES	7.13	01/15/2019	30,000	\$ 32,443	0.00%	
NRG ENERGY INC SERIES WI	6.25	05/01/2024	30,000	\$ 30,165	0.00%	
FRONTIER COMMUNICATIONS CORP	7.13	01/15/2023	30,000	\$ 25,988	0.00%	
ECOPETROL SA	5.38	06/26/2026	25,000	\$ 25,789	0.00%	
OASIS PETROLEUM INC	6.50	11/01/2021	25,000	\$ 25,375	0.00%	
ROMANIA SERIES 144A	6.13	01/22/2044	20,000	\$ 25,200	0.00%	
MALLINCKRODT FIN SB SERIES 144A	5.75	08/01/2022	25,000	\$ 24,703	0.00%	
UNITED AIRLINES SERIES 2014-1 CLASS B	4.75	10/11/2023	20,385	\$ 20,996	0.00%	
CHEVRON CORP	2.36	12/05/2022	20,000	\$ 19,955	0.00%	
CONSTELLATION BRANDS INC	3.88	11/15/2019	15,000	\$ 15,652	0.00%	
COCA-COLA CO	2.25	09/01/2026	15,000	\$ 14,296	0.00%	
HEALTH CARE REIT INC	6.50	03/15/2041	10,000	\$ 12,493	0.00%	
DISH DBS CORP	4.25	04/01/2018	5,000	\$ 5,075	0.00%	
RADNET MANAGEMENT TERM LOAN	0.00	06/30/2023	4,554	\$ 4,591	0.00%	

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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MGM GROWTH PROPERTIES TERM LOAN	0.00	04/25/2023		0	0.00%
TOTAL	Bonds & Notes			\$ 2,232,943,967	
CMO					8.99%
STRUCTURED AGENCY CREDIT RISK SERIES	1.82	03/25/2029	10,847,216	\$ 10,870,342	0.29%
JPMBB COMMERCIAL MORTGAGE SECURI	3.63	02/15/2048	10,000,000	\$ 10,238,933	0.27%
JP MORGAN MORTGAGE TRUST SERIES 16-2	2.86	06/25/2046	8,145,572	\$ 8,177,756	0.22%
FHLMC SERIES 15-DNA CLASS M1	1.92	10/25/2027	7,963,587	\$ 7,975,057	0.21%
HOMEBANC MORTGAGE TRUST SERIES 2005-	1.36	01/25/2036	8,521,384	\$ 7,549,829	0.20%
STRUCTURED AGENCY CREDIT RISK SERIES	2.22	11/25/2028	7,272,049	\$ 7,293,228	0.19%
JP MORGAN MORTGAGE TRUST SERIES 2016-	3.50	10/25/2046	7,017,812	\$ 7,197,644	0.19%
JP MORGAN CHASE COMMERCIAL MOR SERI	3.72	03/15/2050	6,350,000	\$ 6,706,052	0.18%
GS MORTGAGE SECURITIES TRUST SERIES 2	3.73	11/10/2048	6,250,000	\$ 6,609,416	0.18%
FHLMC SERIES 15-DNA3 CLASS M2	3.87	04/25/2028	5,626,486	\$ 5,832,094	0.16%
BARCLAYS COMMERCIAL MORTGAGE S SERI	3.67	02/15/2050	5,200,000	\$ 5,466,035	0.15%
JPMBB COMMERCIAL MORTGAGE SECUR SERI	3.99	10/15/2048	5,500,000	\$ 5,426,099	0.15%
WF-RBS COMMERCIAL MORTGAGE SERIES 20	4.07	09/15/2057	5,000,000	\$ 5,287,894	0.14%
WELLS FARGO COMMERCIAL MORTGAG SERI	3.63	01/15/2060	5,000,000	\$ 5,225,298	0.14%
MORGAN STANLEY BAML TRUST SERIES 2014	3.83	12/15/2047	5,000,000	\$ 5,212,489	0.14%
MORGAN STANLEY BAML TRUST SERIES 2016	3.10	10/15/2026	5,000,000	\$ 5,019,942	0.13%
COMM MORTGAGE TRUST SERIES 2015-LC23	3.77	10/10/2053	4,505,000	\$ 4,752,794	0.13%
CFCRE COMMERCIAL MORTGAGE SERIES 201	5.75	12/15/2047	4,200,000	\$ 4,662,288	0.12%
JP MORGAN CHASE COMMERCIAL MTG SERIE	4.81	02/15/2047	4,500,000	\$ 4,629,960	0.12%
GS MORTGAGE SECURITIES TRUST SERIES 2	5.32	11/10/2046	4,200,000	\$ 4,601,644	0.12%
MORGAN STANLEY BAML TRUST SERIES 2015	3.89	11/15/2048	4,350,000	\$ 4,579,841	0.12%
WELLS FARGO COMMERCIAL MORTGAG SERI	4.19	12/15/2047	4,500,000	\$ 4,502,341	0.12%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.29	09/10/2045	4,200,000	\$ 4,443,121	0.12%
COMM MORTGAGE TRUST SERIES 2014-CR17	4.74	05/10/2047	4,150,000	\$ 4,182,618	0.11%
SEQUOIA MORTGAGE TRUST SERIES 2016-3	3.50	11/25/2046	4,041,388	\$ 4,137,371	0.11%
JPMBB COMMERCIAL MORTGAGE SECURI	1.00	08/15/2048	64,563,459	\$ 3,629,047	0.10%
MORGAN STANLEY BAML TRUST SERIES 2016	3.72	12/15/2049	3,250,000	\$ 3,425,558	0.09%
GNMA SERIES 2015-165 CLASS S	5.26	06/20/2044	20,424,104	\$ 3,295,070	0.09%
MORGAN STANLEY BANK OF AMERICA SERIE	1.15	04/15/2047	63,448,048	\$ 3,219,113	0.09%
BANC OF AMERICA COMMERCIAL MOR SERIE	4.91	06/15/2049	3,000,000	\$ 3,158,342	0.08%
COMMERCIAL MORTGAGE PASS THROU SERI	4.05	04/10/2047	2,900,000	\$ 3,113,314	0.08%
JP MORGAN CHASE COMMERCIAL MTG SERIE	3.35	12/15/2047	3,050,000	\$ 3,110,321	0.08%
MORGAN STANLEY BANK OF AMERICA SERIE	3.61	02/15/2048	3,000,000	\$ 3,059,942	0.08%

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PQ 663

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As of May 31, 2017



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GNMA SERIES 2016-108 CLASS SM	5.11	08/20/2046	12,505,593	\$ 3,034,174	0.08%
COMM MTG TR SERIES 2015-PC1 CLASS AM	4.29	07/10/2050	2,850,000	\$ 3,002,304	0.08%
GS MORTGAGE SECURITIES TRUST SERIES 2	1.41	11/10/2046	62,054,730	\$ 2,993,942	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.14	02/10/2048	2,924,400	\$ 2,963,773	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.15	04/10/2048	3,000,000	\$ 2,929,334	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.19	04/10/2048	2,850,000	\$ 2,899,184	0.08%
GNMA SERIES 2012-128 CLASS IA	3.50	10/20/2042	14,324,521	\$ 2,782,534	0.07%
GOVERNMENT NATIONAL MORTGAGE A SERI	5.11	09/20/2046	10,738,527	\$ 2,732,949	0.07%
GS MORTGAGE SECURITIES TRUST SERIES 2	4.27	11/10/2046	2,500,000	\$ 2,722,299	0.07%
FHLMC SERIES 3117 CLASS FH	1.29	02/15/2036	2,688,266	\$ 2,680,371	0.07%
MORGAN STANLEY BAML TRUST SERIES 2015	3.64	10/15/2028	2,544,500	\$ 2,662,704	0.07%
FNMA SERIES 2016-60 CLASS LS	5.11	09/25/2046	14,207,127	\$ 2,609,012	0.07%
GNMA SERIES 2014-131 CLASS AS	5.19	09/20/2044	11,729,091	\$ 2,535,105	0.07%
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.06	02/15/2047	57,006,469	\$ 2,519,492	0.07%
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.71	12/15/2047	37,916,921	\$ 2,416,464	0.06%
FHLMC SERIES 14-HQ2 CLASS M1	2.47	09/25/2024	2,291,647	\$ 2,298,800	0.06%
MORGAN STANLEY BAML TRUST SERIES 2012	1.11	10/15/2030	45,448,224	\$ 2,222,432	0.06%
COMM MORTGAGE TRUST SERIES 2013-CR8	3.96	06/10/2046	2,150,000	\$ 2,217,685	0.06%
GNMA SERIES 2014-57 CLASS PS	6.20	04/20/2044	10,287,337	\$ 2,201,738	0.06%
GNMA SERIES 2010-167 CLASS SL	5.66	12/20/2040	10,901,481	\$ 2,190,576	0.06%
GNMA SERIES 2016-20 CLASS BS	5.09	02/20/2046	9,684,159	\$ 2,167,530	0.06%
GNMA SERIES 2016-83 CLASS SA	5.09	06/20/2046	9,279,102	\$ 2,159,291	0.06%
WELLS FARGO MORT-BACKED SEC SERIES 2	3.21	03/25/2035	2,156,096	\$ 2,125,070	0.06%
GNMA SERIES 2015-117 CLASS ES	4.66	08/16/2045	13,380,427	\$ 2,118,322	0.06%
COMMERCIAL MORTGAGE PASS THROU SERI	4.26	03/10/2048	2,100,000	\$ 2,103,323	0.06%
GS MORTGAGE SECURITIES CORP SERIES 20	2.26	05/10/2045	28,611,594	\$ 2,098,869	0.06%
GNMA SERIES 2011-135 CLASS S	6.10	10/16/2041	9,550,070	\$ 2,074,195	0.06%
WF-RBS COMMERCIAL MORTGAGE SERIES 20	4.37	09/15/2057	2,000,000	\$ 2,073,015	0.06%
COMM MORTGAGE TRUST SERIES 2012-CR5	3.22	12/10/2045	2,000,000	\$ 2,037,438	0.05%
MORGAN STANLEY BANK OF AMERICA SERIE	4.16	02/15/2048	1,975,000	\$ 2,021,312	0.05%
GE CAPITAL COMMERCIAL MORTGAGE SERIE	5.61	12/10/2049	2,000,000	\$ 2,019,663	0.05%
DEUTSCHE BANK COMMERCIAL MORTG SERI	2.89	09/10/2049	2,000,000	\$ 1,981,528	0.05%
MORGAN STANLEY BAML TRUST SERIES 2016	3.18	09/15/2049	2,000,000	\$ 1,974,323	0.05%
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.08	03/10/2046	2,150,000	\$ 1,940,174	0.05%
GNMA SERIES 2012-97 CLASS AS	5.06	08/20/2042	9,372,496	\$ 1,879,843	0.05%
UBS-BARCLAYS COMMERCIAL MORT SERIES	1.74	12/10/2045	27,283,386	\$ 1,859,846	0.05%
GNMA SERIES 2017-45 CLASS QS	5.16	03/20/2047	8,138,329	\$ 1,831,967	0.05%

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Core Plus Bond Separate Account

As of May 31, 2017



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CITIGROUP COMMERCIAL MORTGAGE SERIE	3.58	04/10/2049	1,750,000	\$ 1,770,854	0.05%	
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.82	11/10/2048	1,650,000	\$ 1,747,495	0.05%	
GS MORTGAGE SECURITIES CORP SERIES 20	1.36	08/10/2044	37,020,174	\$ 1,715,204	0.05%	
FNMA SERIES 2016-60 CLASS QS	5.08	09/25/2046	9,542,975	\$ 1,709,830	0.05%	
JP MORGAN CHASE COMMERCIAL MOR SERI	3.65	12/15/2049	1,600,000	\$ 1,679,714	0.04%	
GNMA SERIES 2015-53 CLASS SA	4.61	04/20/2045	8,936,138	\$ 1,576,193	0.04%	
GNMA SERIES 2013-130 CLASS SB	4.06	09/16/2043	11,149,879	\$ 1,569,742	0.04%	
MORGAN STANLEY CAPITAL I TRUST SERIES	3.59	03/15/2049	1,500,000	\$ 1,565,500	0.04%	
GS MORTGAGE SECURITIES TRUST SERIES 2	3.51	10/10/2048	1,500,000	\$ 1,557,522	0.04%	
MORGAN STANLEY BAML TRUST SERIES 2014	1.24	02/15/2047	34,897,324	\$ 1,556,536	0.04%	
FNMA SERIES 2017-9 CLASS SK	5.06	03/25/2047	6,912,097	\$ 1,547,321	0.04%	
GNMA SERIES 2015-158 CLASS SK	5.19	11/20/2045	7,386,837	\$ 1,523,169	0.04%	
JP MORGAN CHASE COMMERCIAL MOR SERI	5.95	06/15/2043	1,500,000	\$ 1,519,227	0.04%	
JP MORGAN MORTGAGE TRUST SERIES 14-1	3.50	01/25/2044	1,452,339	\$ 1,480,478	0.04%	
GS MORTGAGE SECURITIES TRUST SERIES 2	1.08	11/10/2047	24,733,276	\$ 1,439,083	0.04%	
WELLS FARGO COMMERCIAL MORTGAG SERI	4.49	09/15/2057	1,400,000	\$ 1,435,305	0.04%	
JP MORGAN CHASE COMMERCIAL MOR SERI	3.46	12/15/2049	1,500,000	\$ 1,430,146	0.04%	
GNMA SERIES 2012-41 CLASS SA	5.61	03/20/2042	5,477,170	\$ 1,390,956	0.04%	
COMM MORTGAGE TRUST SERIES 2013-LC6 C	4.28	01/10/2046	1,470,000	\$ 1,379,171	0.04%	
GNMA SERIES 2016-51 CLASS DS	5.06	04/20/2046	6,080,094	\$ 1,373,369	0.04%	
MORGAN STANLEY BAML TRUST SERIES 2014	1.18	06/15/2047	25,109,826	\$ 1,340,573	0.04%	
FGLMC SERIES 4257 CLASS PA	2.00	02/15/2036	1,252,762	\$ 1,242,540	0.03%	
FNMA SERIES 2013-6 CLASS SA	5.11	02/25/2043	5,983,635	\$ 1,215,370	0.03%	
GS MORTGAGE SECURITIES TRUST SERIES 2	3.78	06/10/2046	1,180,000	\$ 1,213,293	0.03%	
FNMA SERIES 2016-65 CLASS BS	5.11	09/25/2046	6,573,810	\$ 1,189,569	0.03%	
GNMA SERIES 2013-5 CLASS IP	3.50	01/20/2043	5,794,927	\$ 1,148,374	0.03%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.08	03/10/2046	1,100,000	\$ 1,118,937	0.03%	
FHLMC SEREIS 14-DN3 CLASS M2	3.42	08/25/2024	1,108,505	\$ 1,112,788	0.03%	
JP MORGAN CHASE COMMERCIAL MTG SERIE	4.81	02/15/2047	1,000,000	\$ 1,082,705	0.03%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.40	05/10/2045	1,015,840	\$ 1,066,735	0.03%	
MORGAN STANLEY BAML TRUST SERIES 2013	3.46	05/15/2046	1,000,000	\$ 1,027,785	0.03%	
BCRR TRUST SERIES 2009-1 CLASS 2A2	5.86	07/17/2040	991,413	\$ 992,362	0.03%	
GNMA SERIES 2012-48 CLASS SM	5.66	04/16/2042	4,535,625	\$ 990,696	0.03%	
GNMA SERIES 2011-151 CLASS GS	5.09	11/20/2041	4,699,746	\$ 958,503	0.03%	
GNMA SERIES 2015-162 CLASS SA	5.76	11/20/2045	3,873,937	\$ 921,739	0.02%	
GNMA SERIES 2013-86 CLASS MI	4.50	05/16/2043	4,777,705	\$ 886,525	0.02%	
FNMA SERIES 2005-W2 CLASS A1	1.22	05/25/2035	890,764	\$ 883,330	0.02%	

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PQ 663

May Lose Value, Not a Deposit, No Bank Guarantee

05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
JPMBB COMMERCIAL MORTGAGE SECU SERI	3.92	11/15/2047	1,000,000	\$ 841,068	0.02%	
MORGAN STANLEY CAPITAL INC SERIES 2012	2.10	03/15/2045	10,453,026	\$ 840,114	0.02%	
FHLMC SERIES 4109 CLASS LI	3.50	03/15/2041	6,338,776	\$ 833,728	0.02%	
STRUCTURED AGENCY CREDIT RISK SERIES	3.42	01/25/2025	802,411	\$ 806,498	0.02%	
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.12	12/15/2046	18,042,307	\$ 793,107	0.02%	
FNMA SERIES 2012-93 CLASS DI	3.50	09/25/2027	6,981,257	\$ 789,827	0.02%	
GNMA SERIES 2010-149 CLASS SA	5.06	11/20/2040	4,414,123	\$ 785,633	0.02%	
GNMA SERIES 2011-168 CLASS B	1.75	10/16/2037	777,532	\$ 774,382	0.02%	
GNMA SERIES 2014-119 CLASS JS	5.16	08/20/2044	3,366,471	\$ 760,070	0.02%	
WELLS FARGO COMMERCIAL MORTGAG SERI	3.07	11/15/2059	750,000	\$ 751,344	0.02%	
GNMA SERIES 2013-113 CLASS SB	5.19	08/20/2042	4,145,376	\$ 747,727	0.02%	
FNMA SERIES 2005-T1 CLASS A2	1.34	05/25/2035	760,088	\$ 746,254	0.02%	
FHLMC SERIES 4417 CLASS EI	3.50	01/15/2040	4,597,160	\$ 703,041	0.02%	
COMM MORTGAGE TRUST SERIES 2013-CR11	1.14	10/10/2046	13,664,725	\$ 696,620	0.02%	
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.13	11/10/2046	634,000	\$ 685,094	0.02%	
FHLMC SERIES 4349 CLASS DI	3.00	02/15/2029	7,524,848	\$ 657,298	0.02%	
GNMA SERIES 2015-162 CLASS IH	4.00	09/20/2040	3,792,622	\$ 631,580	0.02%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.96	08/10/2049	500,000	\$ 528,977	0.01%	
WF-RBS COMMERCIAL MORTGAGE TR SERIE	1.37	03/15/2048	10,167,912	\$ 524,628	0.01%	
COMM MORTGAGE TRUST SERIES 2013-CR6	4.17	03/10/2046	565,000	\$ 519,152	0.01%	
GNMA SERIES 2015-116 CLASS CI	4.00	03/16/2039	3,901,486	\$ 515,288	0.01%	
GNMA SERIES 2011-70 CLASS MK	7.10	04/20/2041	2,206,519	\$ 473,645	0.01%	
FNMA SERIES 2015-25 CLASS NI	3.50	03/25/2031	4,775,073	\$ 468,758	0.01%	
FHLMC MULTIFAMILY STRUCTURED P SERIES	3.00	05/15/2027	7,476,142	\$ 466,777	0.01%	
GNMA SERIES 2015-123 CLASS AI	3.50	02/20/2040	3,533,028	\$ 462,549	0.01%	
JPMBB COMMERCIAL MORTGAGE SECU SERI	1.07	11/15/2047	9,370,338	\$ 451,892	0.01%	
FHLMC SERIES 4164 CLASS ID	3.50	02/15/2028	4,867,852	\$ 445,473	0.01%	
MERRILL LYNCH COUNTRYWIDE MTG SERIES	5.70	09/12/2049	438,918	\$ 440,699	0.01%	
FNMA SERIES 2012-36 CLASS AI	3.00	04/25/2027	3,994,708	\$ 385,110	0.01%	
FHLMC SERIES 3907 CLASS SM	5.66	05/15/2026	3,097,458	\$ 370,247	0.01%	
FNMA SERIES 2012-128 CLASS EI	3.50	11/25/2027	3,235,832	\$ 330,185	0.01%	
FHLMC SERIES 4115 CLASS IM	3.00	10/15/2027	3,519,842	\$ 300,514	0.01%	
GNMA SERIES 2014-58 CLASS IH	4.50	04/16/2044	1,668,044	\$ 296,506	0.01%	
JP MORGAN CHASE COMMERCIAL MTG SERIE	5.41	08/15/2046	250,000	\$ 271,153	0.01%	
FNMA SERIES 2007-35 CLASS PF	1.27	04/25/2037	255,579	\$ 255,073	0.01%	
JP MORGAN CHASE COMMERCIAL MOR SERI	3.14	08/15/2049	250,000	\$ 246,965	0.01%	
FNMA SERIES 2013-45 CLASS AI	3.50	05/25/2028	2,547,762	\$ 244,550	0.01%	

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
SEQUOIA MORTGAGE TRUST SERIES 2003-8	2.88	01/20/2034	515,081	\$ 216,421	0.01%	
FNMA SERIES 2010-81 CLASS PA	2.25	07/25/2040	213,151	\$ 211,542	0.01%	
FNMA SERIES 2010-83 CLASS AK	3.00	11/25/2018	200,547	\$ 201,659	0.01%	
FHLMC SERIES 3879 CLASS BI	3.50	03/15/2025	3,874,256	\$ 193,184	0.01%	
WACHOVIA BANK COMMERCIAL MORTG SERI	5.68	05/15/2046	177,583	\$ 177,420	0.00%	
FNMA SERIES 2015-91 CLASS CI	4.00	04/25/2043	866,063	\$ 141,164	0.00%	
FHLMC SERIES 3924 CLASS DI	3.00	09/15/2025	3,438,392	\$ 127,161	0.00%	
GNMA SERIES 2006-51 CLASS IO	0.96	08/16/2046	3,338,563	\$ 107,600	0.00%	
MORGAN STANLEY BAML TRUST SERIES 2015	3.75	12/15/2047	100,000	\$ 105,522	0.00%	
FHLMC SERIES 3649 CLASS EA	2.25	12/15/2018	102,696	\$ 102,755	0.00%	
FHLMC SERIES 3050 CLASS SI	5.76	09/15/2034	1,221,089	\$ 101,498	0.00%	
JP MORGAN CHASE COMMERCIAL MTG SERIE	6.05	02/15/2051	100,000	\$ 100,705	0.00%	
FNMA SERIES 2006-114 CLASS SI	5.48	12/25/2021	1,029,364	\$ 78,319	0.00%	
FNMA SERIES 2007-70 CLASS SA	5.63	07/25/2037	897,812	\$ 75,981	0.00%	
FHLMC SERIES 2802 CLASS PF	1.39	09/15/2033	75,737	\$ 75,729	0.00%	
COUNTRYWIDE ALT LOAN TR SERIES 2006-O	1.25	07/25/2046	73,982	\$ 58,737	0.00%	
FNMA SERIES 2007-15 CLASS NI	5.48	03/25/2022	797,479	\$ 53,067	0.00%	
GNMA SERIES 2010-19 CLASS PA	4.00	02/20/2038	52,829	\$ 53,006	0.00%	
IMPAC CMB TRUST SERIES 2003-11 CLASS 1M	3.27	10/25/2033	44,131	\$ 41,777	0.00%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.09	08/10/2049	40,000	\$ 41,077	0.00%	
FHLMC SERIES 3924 CLASS BI	3.00	09/15/2026	498,986	\$ 38,241	0.00%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.18	03/10/2046	35,000	\$ 35,985	0.00%	
FNMA SERIES 2003-130 CLASS FA	1.34	01/25/2034	34,586	\$ 34,628	0.00%	
FHLMC SERIES 4018 CLASS NI	3.50	03/15/2027	298,595	\$ 31,475	0.00%	
FHLMC SERIES 3510 CLASS LG	6.51	03/15/2038	23,338	\$ 24,118	0.00%	
GNMA SERIES 2015-185 CLASS GI	3.50	02/20/2041	134,279	\$ 19,238	0.00%	
FHLMC SERIES 2626 CLASS NF	1.44	06/15/2023	16,698	\$ 16,725	0.00%	
FHLMC SERIES 2806 CLASS MS	6.16	06/15/2019	337,287	\$ 13,494	0.00%	
FNMA SERIES 2005-69 CLASS CS	29.76	08/25/2035	19,698	\$ 6,490	0.00%	
CHASE COMMERCIAL MORT SEC SERIES 199	0.80	11/18/2030	728,132	\$ 2,282	0.00%	
MERRILL LYNCH MORTGAGE TRUST SERIES 2	0.35	02/12/2042	1,665,068	\$ 473	0.00%	
CS FIRST BOSTON MORTGAGE SECUR SERIE	0.66	12/15/2039	6,621,154	\$ 66	0.00%	
TOTAL CMO				\$ 336,359,077		
Commercial Mortgage					1.15%	
New York	5.72		15,096,283	\$ 15,802,336	0.42%	
Ohio	5.62		7,852,683	\$ 7,866,896	0.21%	

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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North Carolina	6.00		6,961,141	\$ 6,961,420	0.19%
Maryland	8.55		4,354,815	\$ 5,044,705	0.13%
California	5.80		3,783,003	\$ 3,791,174	0.10%
Pennsylvania	5.71		1,347,801	\$ 1,401,915	0.04%
Georgia	7.31		587,554	\$ 621,027	0.02%
Alabama	7.34		512,496	\$ 531,356	0.01%
South Carolina	5.68		440,101	\$ 450,831	0.01%
Nebraska	7.38		330,369	\$ 339,976	0.01%
Ohio	7.91		32,693	\$ 33,022	0.00%
Utah	7.88		27,761	\$ 27,926	0.00%
Ohio	7.15		11,113	\$ 11,118	0.00%
TOTAL Commercial Mortgage				\$ 42,883,702	
Common Stocks					5.90%
SEPARATE ACCOUNT LI-MM	0.00		12,695,204	\$ 216,580,496	5.79%
PATTERSON-UTI ENERGY INC	0.00		88,266	\$ 1,881,831	0.05%
CHAPARRAL ENERGY INC	0.00		57,320	\$ 1,318,360	0.04%
PINNACLE OPER CORP	0.00		1,007,512	\$ 515,846	0.01%
CHAPARRAL ENERGY INC	0.00		12,053	\$ 277,219	0.01%
VERSO CORP	0.00		60,050	\$ 205,371	0.01%
NETWORK COMMUNICATIONS	0.00		63,429	\$ 3,806	0.00%
VERSO CORP	0.00		1,728	\$ 259	0.00%
TOTAL Common Stocks				\$ 220,783,188	
Mortgage Backed					21.45%
FNMA TBA	3.00	06/15/2043	58,185,000	\$ 58,505,471	1.56%
GNMA TBA	3.50	06/15/2044	36,500,000	\$ 38,079,764	1.02%
FHLMC GOLD POOL G60862	3.00	01/01/2047	24,393,059	\$ 24,623,198	0.66%
FNMA POOL AS3935	3.50	12/01/2044	23,216,577	\$ 24,103,028	0.64%
FHLMC TBA	3.50	05/10/2042	22,170,000	\$ 22,903,514	0.61%
FNMA POOL AS6074	4.00	10/01/2045	21,389,690	\$ 22,609,370	0.60%
GNMA TBA	4.00	08/20/2043	20,000,000	\$ 21,168,750	0.57%
FNMA POOL BE9598	4.00	05/01/2047	18,552,277	\$ 19,610,163	0.52%
FHLMC GOLD POOL Q40087	3.50	04/01/2046	18,906,506	\$ 19,578,291	0.52%
FNMA POOL BC0793	3.50	04/01/2046	18,246,222	\$ 18,857,456	0.50%
FNMA POOL AL6842	4.00	05/01/2045	16,837,783	\$ 17,893,579	0.48%
FHLMC GOLD POOL G60396	4.00	01/01/2046	15,794,863	\$ 16,689,539	0.45%

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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FNMA POOL AL5084	4.50	03/01/2044	15,172,159	\$ 16,595,874	0.44%
FNMA POOL AS4688	2.50	03/01/2030	15,025,699	\$ 15,234,563	0.41%
FNMA POOL AS7544	3.50	07/01/2046	14,317,500	\$ 14,797,125	0.40%
FNMA POOL AU8043	4.00	09/01/2043	13,521,873	\$ 14,375,819	0.38%
FNMA POOL AS6183	3.50	11/01/2045	13,557,144	\$ 14,123,046	0.38%
FHLMC GOLD POOL G07830	4.50	09/01/2044	12,891,329	\$ 13,955,223	0.37%
FNMA GOLD POOL AX2532	3.50	11/01/2044	12,275,096	\$ 12,726,941	0.34%
FNMA TBA	2.50	06/15/2027	12,500,000	\$ 12,628,418	0.34%
GNMA II POOL MA2520	3.00	01/20/2045	11,371,110	\$ 11,603,483	0.31%
FHLMC POOL G07558	4.50	12/01/2043	10,245,461	\$ 11,122,306	0.30%
FNMA POOL AL6582	3.50	04/01/2030	9,934,822	\$ 10,464,706	0.28%
FNMA POOL AS3604	3.00	10/01/2029	9,839,026	\$ 10,158,402	0.27%
FNMA POOL BE2915	3.50	12/01/2046	9,719,661	\$ 10,083,349	0.27%
FNMA POOL AS7387	3.50	06/01/2046	9,448,536	\$ 9,765,054	0.26%
FHLMC GOLD POOL Q30777	4.00	01/01/2045	8,923,625	\$ 9,487,808	0.25%
FNMA POOL BC9080	3.50	12/01/2046	9,148,531	\$ 9,478,394	0.25%
FHLMC POOL Q01775	5.00	07/01/2041	8,588,121	\$ 9,467,288	0.25%
FNMA POOL AS6092	3.00	10/01/2030	8,757,707	\$ 9,043,888	0.24%
FNMA POOL AS3952	4.50	12/01/2044	7,910,295	\$ 8,538,909	0.23%
FNMA POOL AL6439	3.50	02/01/2045	7,998,350	\$ 8,308,224	0.22%
GNMA II POOL MA3375	3.00	01/20/2046	7,932,550	\$ 8,093,943	0.22%
FNMA POOL AW1804	3.00	10/01/2029	7,257,402	\$ 7,494,007	0.20%
FHLMC GOLD POOL V81234	3.50	06/01/2044	7,073,015	\$ 7,340,490	0.20%
FNMA POOL AL7617	4.00	11/01/2045	6,778,859	\$ 7,209,700	0.19%
FNMA POOL AD4501	5.00	05/01/2040	6,354,606	\$ 7,044,096	0.19%
FNMA POOL AL7927	3.50	01/01/2046	6,690,767	\$ 6,975,510	0.19%
FNMA POOL AY8429	3.50	08/01/2045	6,293,542	\$ 6,521,291	0.17%
FNMA TBA	3.50	06/14/2043	6,000,000	\$ 6,197,517	0.17%
FHLMC GOLD POOL Q44014	3.50	11/01/2046	5,900,325	\$ 6,129,266	0.16%
FNMA POOL AL6168	5.00	12/01/2043	5,544,723	\$ 6,093,850	0.16%
FNMA POOL BD6433	3.50	10/01/2046	5,858,636	\$ 6,077,371	0.16%
FNMA POOL AJ2226	4.50	09/01/2041	5,414,279	\$ 5,860,608	0.16%
FNMA POOL AS3260	2.50	09/01/2029	5,627,141	\$ 5,705,369	0.15%
GNMA POOL 781769	5.00	11/15/2033	5,063,321	\$ 5,623,829	0.15%
FNMA POOL AV2359	4.00	01/01/2044	4,567,482	\$ 4,857,473	0.13%
FNMA POOL AS1960	4.00	03/01/2034	4,350,651	\$ 4,693,559	0.13%
FNMA POOL BC0249	4.50	02/01/2046	4,273,756	\$ 4,690,356	0.13%

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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GNMA II POOL MA2521	3.50	01/20/2045	4,472,650	\$ 4,671,080	0.12%
FHLMC GOLD POOL V81181	3.50	05/01/2044	4,399,304	\$ 4,565,669	0.12%
FNMA POOL AL6513	5.00	07/01/2044	3,918,152	\$ 4,350,768	0.12%
FNMA POOL AS6352	4.00	12/01/2045	4,103,105	\$ 4,340,796	0.12%
FNMA POOL AS4794	3.50	04/01/2045	3,919,295	\$ 4,065,558	0.11%
GNMA II POOL 737664	4.50	11/15/2040	3,680,197	\$ 4,038,749	0.11%
FNMA POOL AD6438	5.00	06/01/2040	3,568,748	\$ 3,927,549	0.10%
FHLMC GOLD POOL Q13205	3.00	11/01/2042	3,884,224	\$ 3,925,197	0.10%
FNMA POOL AX5291	5.00	01/01/2042	3,513,468	\$ 3,904,632	0.10%
FHLMC GOLD POOL Q26208	4.50	05/01/2044	3,603,781	\$ 3,895,281	0.10%
FNMA POOL AB9786	3.50	07/01/2043	3,420,055	\$ 3,553,085	0.09%
FNMA POOL AL4242	5.00	10/01/2041	3,155,716	\$ 3,473,579	0.09%
FNMA POOL AS1719	5.00	02/01/2044	3,002,482	\$ 3,372,884	0.09%
GNMA POOL 794571	3.50	02/15/2042	3,150,175	\$ 3,308,457	0.09%
FNMA POOL AD0831	6.00	11/01/2035	2,812,089	\$ 3,227,846	0.09%
FNMA POOL AB0132	5.00	02/01/2035	2,584,687	\$ 2,873,614	0.08%
FHLMC GOLD POOL A93057	5.50	07/01/2040	2,568,056	\$ 2,856,201	0.08%
GNMA POOL 778870	4.00	02/15/2042	2,451,883	\$ 2,611,662	0.07%
GNMA POOL 770478	4.50	08/15/2041	2,168,507	\$ 2,340,026	0.06%
FNMA POOL AS0727	3.50	10/01/2033	2,198,389	\$ 2,307,534	0.06%
GNMA POOL 778958	3.50	03/15/2042	2,114,166	\$ 2,225,245	0.06%
FNMA POOL 931559	4.50	07/01/2039	2,010,732	\$ 2,193,784	0.06%
FNMA POOL 931150	5.00	05/01/2039	1,961,614	\$ 2,173,862	0.06%
FNMA POOL AS9721	4.00	06/01/2047	2,000,000	\$ 2,114,044	0.06%
FNMA POOL AC3707	5.50	11/01/2039	1,824,665	\$ 2,044,289	0.05%
FNMA POOL AU1227	3.50	07/01/2043	1,888,837	\$ 1,962,311	0.05%
FNMA POOL AY1311	4.00	03/01/2045	1,836,463	\$ 1,941,181	0.05%
GNMA POOL 794921	3.50	04/15/2042	1,801,708	\$ 1,889,465	0.05%
GNMA II POOL MA1175	2.13	07/20/2043	1,773,155	\$ 1,811,579	0.05%
FNMA POOL 929736	5.50	07/01/2038	1,598,302	\$ 1,800,992	0.05%
FNMA POOL AH0898	5.00	12/01/2040	1,552,057	\$ 1,712,247	0.05%
FNMA POOL 725376	2.95	07/01/2033	1,546,160	\$ 1,625,529	0.04%
FNMA POOL 985121	6.00	07/01/2038	1,397,894	\$ 1,620,390	0.04%
GNMA POOL 003726	6.50	06/20/2035	1,393,199	\$ 1,613,809	0.04%
GNMA POOL 721758	5.00	08/15/2040	1,421,859	\$ 1,595,104	0.04%
FNMA POOL 993739	6.00	09/01/2038	1,393,368	\$ 1,579,752	0.04%
FHLMC GOLD POOL Q39443	4.50	03/01/2046	1,417,776	\$ 1,558,163	0.04%

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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GNMA POOL AA5733	3.50	10/15/2042	1,481,446	\$ 1,554,192	0.04%
FNMA POOL AE7895	4.50	11/01/2040	1,350,420	\$ 1,463,189	0.04%
FNMA POOL AL5379	4.50	06/01/2044	1,199,917	\$ 1,312,489	0.04%
FNMA POOL AE6376	4.50	01/01/2041	1,184,473	\$ 1,291,194	0.03%
FHLMC POOL G04351	6.00	01/01/2038	1,067,221	\$ 1,237,052	0.03%
GNMA POOL 003517	6.00	02/20/2034	1,068,889	\$ 1,222,699	0.03%
FNMA POOL AB5650	3.00	07/01/2042	1,130,099	\$ 1,145,305	0.03%
FNMA POOL 985713	5.00	06/01/2023	945,112	\$ 1,002,728	0.03%
FNMA POOL BD2969	3.50	06/01/2046	946,501	\$ 980,419	0.03%
GNMA POOL 003625	6.00	10/20/2034	812,917	\$ 929,703	0.02%
FNMA POOL AB1358	4.00	08/01/2020	891,084	\$ 925,434	0.02%
FNMA POOL 984846	6.00	07/01/2038	801,364	\$ 913,413	0.02%
FNMA POOL 993360	5.50	05/01/2039	777,247	\$ 867,592	0.02%
FNMA POOL AR4407	2.50	02/01/2028	824,816	\$ 839,587	0.02%
FHLMC GOLD POOL J10348	4.50	07/01/2024	732,872	\$ 778,278	0.02%
FHLMC POOL A27484	6.00	10/01/2034	681,076	\$ 777,777	0.02%
FHLMC POOL 849332	2.25	06/01/2043	738,137	\$ 767,503	0.02%
FNMA POOL AA9382	6.00	07/01/2039	658,544	\$ 745,268	0.02%
FHLMC POOL A56911	5.50	02/01/2037	653,386	\$ 734,370	0.02%
FNMA POOL AI9111	3.00	06/01/2027	702,693	\$ 732,353	0.02%
FNMA POOL AL6844	5.00	06/01/2041	647,310	\$ 715,728	0.02%
FNMA POOL AK9530	2.21	07/01/2043	694,033	\$ 707,173	0.02%
FHLMC GOLD POOL Q16477	3.00	03/01/2043	697,091	\$ 706,251	0.02%
FNMA POOL 704522	5.50	06/01/2033	602,297	\$ 682,337	0.02%
FHLMC GOLD POOL G07981	5.00	03/01/2041	596,215	\$ 659,341	0.02%
GNMA II POOL 748877	5.50	09/20/2040	592,387	\$ 657,754	0.02%
FNMA POOL 985526	5.50	06/01/2038	567,534	\$ 636,771	0.02%
FNMA POOL AD3055	4.50	04/01/2040	576,492	\$ 627,520	0.02%
FNMA POOL 970298	6.50	02/01/2038	516,378	\$ 610,983	0.02%
FNMA POOL 686906	5.50	02/01/2023	512,813	\$ 570,671	0.02%
GNMA POOL AA3699	3.50	08/15/2042	510,806	\$ 536,555	0.01%
FNMA POOL 915482	6.00	03/01/2037	452,882	\$ 516,696	0.01%
GNMA POOL 004854	4.50	11/20/2040	459,728	\$ 498,485	0.01%
FHLMC POOL G01092	8.00	12/01/2029	427,960	\$ 497,988	0.01%
FNMA POOL 745272	4.50	10/01/2019	481,681	\$ 493,969	0.01%
FNMA POOL 868513	3.34	04/01/2036	461,010	\$ 486,284	0.01%
FNMA POOL 932771	5.50	05/01/2040	432,017	\$ 483,639	0.01%

Not FDIC Insured

PQ 663

May Lose Value, Not a Deposit, No Bank Guarantee

05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
GNMA POOL 782016	5.00	12/15/2035	431,411	\$ 477,112	0.01%	
FNMA POOL 257307	6.00	08/01/2038	418,609	\$ 473,937	0.01%	
FNMA POOL AD4674	4.00	05/01/2025	445,399	\$ 471,865	0.01%	
FHLMC POOL A75436	5.50	04/01/2038	415,380	\$ 471,667	0.01%	
GNMA II POOL MA0222	4.50	07/20/2042	434,830	\$ 470,541	0.01%	
GNMA POOL 005057	5.50	05/20/2041	419,372	\$ 464,625	0.01%	
GNMA POOL 004559	5.00	10/20/2039	420,803	\$ 460,412	0.01%	
FNMA POOL 932846	3.00	12/01/2040	454,417	\$ 459,051	0.01%	
FNMA POOL 936869	6.50	07/01/2037	402,715	\$ 457,310	0.01%	
GNMA POOL 782119	6.00	08/15/2036	385,754	\$ 437,602	0.01%	
FNMA POOL 604062	6.50	09/01/2031	374,153	\$ 418,279	0.01%	
GNMA POOL 603370	6.00	01/15/2033	363,769	\$ 416,883	0.01%	
GNMA POOL 002766	6.00	06/20/2029	362,359	\$ 415,673	0.01%	
FNMA POOL 872266	6.00	05/01/2036	366,846	\$ 415,318	0.01%	
FNMA POOL 766582	5.50	03/01/2034	354,434	\$ 405,081	0.01%	
GNMA POOL 004804	6.00	09/20/2040	353,299	\$ 404,865	0.01%	
FNMA POOL 829888	2.99	08/01/2035	357,749	\$ 379,807	0.01%	
FNMA POOL 703694	3.63	04/01/2033	354,250	\$ 373,467	0.01%	
FNMA POOL 905807	6.00	01/01/2037	325,273	\$ 368,151	0.01%	
GNMA POOL 622383	6.00	12/15/2033	316,664	\$ 363,166	0.01%	
GNMA POOL 782273	5.50	02/15/2038	319,793	\$ 361,005	0.01%	
GNMA POOL 569569	6.00	01/15/2032	314,448	\$ 360,182	0.01%	
FNMA POOL 254587	5.50	12/01/2022	316,594	\$ 352,314	0.01%	
GNMA POOL AD1718	3.00	02/15/2043	341,806	\$ 349,582	0.01%	
FNMA POOL AA4420	5.50	03/01/2039	310,633	\$ 347,713	0.01%	
GNMA II POOL 004560	5.50	10/20/2039	313,021	\$ 347,358	0.01%	
GNMA POOL 521362	5.50	06/15/2035	299,235	\$ 342,932	0.01%	
GNMA POOL 551093	7.00	11/15/2031	295,793	\$ 337,340	0.01%	
FNMA POOL 911246	3.21	03/01/2035	314,360	\$ 335,131	0.01%	
FNMA POOL 993357	6.00	05/01/2039	284,919	\$ 322,438	0.01%	
GNMA POOL 781811	5.00	10/15/2034	285,351	\$ 316,877	0.01%	
GNMA POOL 587219	6.50	08/15/2032	283,086	\$ 314,099	0.01%	
FNMA POOL 735834	2.70	10/01/2034	293,059	\$ 303,136	0.01%	
FNMA POOL 254375	6.50	07/01/2022	256,377	\$ 284,760	0.01%	
FNMA POOL 933164	6.00	11/01/2037	230,271	\$ 263,869	0.01%	
FNMA POOL 972466	6.50	03/01/2038	226,333	\$ 254,249	0.01%	
GNMA POOL 002714	6.50	02/20/2029	217,016	\$ 252,643	0.01%	

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PQ 663

May Lose Value, Not a Deposit, No Bank Guarantee

05-17

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
FNMA POOL 815065	5.50	04/01/2035	220,737	\$ 245,641	0.01%	
FNMA POOL 983335	6.00	07/01/2038	215,399	\$ 243,763	0.01%	
FNMA POOL 928913	6.00	11/01/2037	209,537	\$ 237,129	0.01%	
FNMA POOL 624842	7.00	02/01/2032	210,003	\$ 232,528	0.01%	
FHLMC POOL D95805	5.00	02/01/2023	211,602	\$ 231,711	0.01%	
FNMA POOL 923787	2.14	06/01/2037	208,833	\$ 216,415	0.01%	
FNMA POOL AB1155	4.50	06/01/2025	209,963	\$ 215,318	0.01%	
GNMA POOL 002781	6.50	07/20/2029	182,321	\$ 212,541	0.01%	
FNMA POOL 928078	6.00	01/01/2037	183,476	\$ 210,953	0.01%	
FNMA POOL 660136	7.50	08/01/2032	186,280	\$ 207,866	0.01%	
FHLMC POOL 1B7328	3.38	04/01/2037	190,917	\$ 204,940	0.01%	
FHLMC POOL C75361	5.50	12/01/2032	163,708	\$ 184,280	0.00%	
GNMA POOL 004523	6.50	08/20/2039	155,952	\$ 177,666	0.00%	
FHLMC POOL A66717	6.00	10/01/2037	150,453	\$ 170,330	0.00%	
FHLMC POOL C01103	7.50	12/01/2030	138,983	\$ 168,652	0.00%	
GNMA POOL 591286	6.50	09/15/2032	150,163	\$ 165,987	0.00%	
FHLMC POOL G01131	7.50	09/01/2030	139,212	\$ 162,057	0.00%	
FNMA POOL AA9592	6.00	01/01/2039	138,819	\$ 157,099	0.00%	
FNMA POOL 939566	6.50	07/01/2037	137,406	\$ 155,820	0.00%	
FHLMC POOL A63078	6.00	07/01/2037	132,543	\$ 153,591	0.00%	
FNMA POOL 624330	7.00	02/01/2032	138,001	\$ 151,005	0.00%	
GNMA POOL 003068	6.50	04/20/2031	125,627	\$ 148,664	0.00%	
GNMA POOL 570455	7.00	11/15/2031	133,480	\$ 147,413	0.00%	
FNMA POOL 753499	3.01	11/01/2033	139,942	\$ 146,591	0.00%	
GNMA POOL 002728	6.00	03/20/2029	126,848	\$ 145,285	0.00%	
FHLMC POOL G08088	6.50	10/01/2035	122,536	\$ 145,206	0.00%	
FNMA POOL MA0641	4.00	02/01/2031	135,982	\$ 144,907	0.00%	
GNMA POOL 704194	5.50	01/15/2039	124,642	\$ 141,132	0.00%	
FNMA POOL 905141	5.50	02/01/2037	124,223	\$ 138,534	0.00%	
FHLMC POOL C58770	7.00	10/01/2031	118,420	\$ 135,876	0.00%	
FNMA POOL AH2413	4.00	01/01/2041	126,574	\$ 134,223	0.00%	
FHLMC POOL C16320	5.50	10/01/2028	117,219	\$ 130,048	0.00%	
FHLMC POOL C90504	6.50	12/01/2021	117,724	\$ 128,702	0.00%	
FNMA POOL 822787	5.00	04/01/2035	111,911	\$ 124,703	0.00%	
GNMA POOL 594928	6.50	09/15/2032	111,274	\$ 123,000	0.00%	
FHLMC POOL G03246	6.00	05/01/2037	105,468	\$ 122,734	0.00%	
FHLMC POOL C01005	8.00	06/01/2030	100,971	\$ 120,317	0.00%	

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
GNMA POOL 579702	6.00	07/15/2032	102,951	\$ 117,671	0.00%	
FNMA POOL 751522	3.03	04/01/2034	111,312	\$ 117,089	0.00%	
GNMA POOL 003363	6.50	03/20/2033	99,536	\$ 117,035	0.00%	
FHLMC POOL G08064	6.50	04/01/2035	100,442	\$ 116,834	0.00%	
FNMA POOL 983447	6.00	05/01/2038	100,000	\$ 113,168	0.00%	
FHLMC POOL C00784	6.00	06/01/2029	98,285	\$ 112,489	0.00%	
FNMA POOL 685182	5.00	02/01/2018	105,539	\$ 108,245	0.00%	
FNMA POOL 677448	2.85	01/01/2033	103,696	\$ 107,281	0.00%	
FHLMC POOL G04021	6.50	02/01/2038	96,418	\$ 107,076	0.00%	
FHLMC POOL C15525	5.50	09/01/2028	94,834	\$ 105,202	0.00%	
FNMA POOL 454827	5.50	12/01/2028	91,133	\$ 101,415	0.00%	
FNMA POOL 255771	6.00	07/01/2035	88,420	\$ 100,858	0.00%	
FHLMC POOL C00689	6.50	12/01/2028	88,967	\$ 99,645	0.00%	
FHLMC POOL D85984	7.00	02/01/2028	90,080	\$ 98,342	0.00%	
FHLMC POOL C00701	6.50	01/01/2029	83,537	\$ 94,091	0.00%	
FHLMC POOL 781216	3.12	01/01/2034	92,298	\$ 93,996	0.00%	
GNMA POOL 003490	6.50	12/20/2033	77,794	\$ 91,534	0.00%	
FHLMC POOL C25849	6.00	04/01/2029	80,343	\$ 90,957	0.00%	
FHLMC POOL 847247	3.61	02/01/2034	84,091	\$ 89,049	0.00%	
FHLMC POOL C01372	7.50	05/01/2032	76,258	\$ 88,591	0.00%	
FHLMC POOL C01175	7.00	05/01/2031	77,551	\$ 87,973	0.00%	
GNMA POOL 739174	6.50	10/20/2038	82,004	\$ 87,707	0.00%	
FHLMC POOL G12027	5.00	10/01/2018	83,608	\$ 85,870	0.00%	
FNMA POOL 693862	5.50	03/01/2033	75,185	\$ 84,428	0.00%	
FHLMC POOL A96847	3.50	02/01/2041	80,340	\$ 83,364	0.00%	
FHLMC POOL D85944	7.00	02/01/2028	79,944	\$ 82,360	0.00%	
FNMA POOL 401129	7.00	04/01/2026	76,316	\$ 81,507	0.00%	
FNMA POOL AT7636	4.00	06/01/2028	73,300	\$ 78,291	0.00%	
GNMA POOL 594431	6.50	10/15/2032	70,588	\$ 78,026	0.00%	
GNMA POOL 696186	6.00	08/15/2038	62,385	\$ 71,896	0.00%	
FHLMC GOLD POOL J14212	3.50	01/01/2026	68,016	\$ 71,482	0.00%	
FNMA POOL 936546	6.00	07/01/2037	57,310	\$ 64,899	0.00%	
FNMA POOL 779729	2.62	07/01/2034	60,859	\$ 64,252	0.00%	
FHLMC POOL A34083	6.00	02/01/2035	55,613	\$ 63,562	0.00%	
FHLMC POOL C50192	8.00	04/01/2031	61,550	\$ 63,435	0.00%	
FHLMC POOL G01315	7.00	09/01/2031	53,256	\$ 60,878	0.00%	
FHLMC POOL G08011	6.00	09/01/2034	52,675	\$ 60,093	0.00%	

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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FHLMC POOL G06409	6.00	11/01/2039	52,123	\$ 59,126	0.00%	
FHLMC POOL C35362	7.00	01/01/2030	52,480	\$ 57,404	0.00%	
FNMA POOL 254001	7.00	09/01/2021	54,200	\$ 57,346	0.00%	
FNMA POOL 831738	6.00	09/01/2036	49,391	\$ 56,335	0.00%	
FHLMC POOL D66483	6.50	12/01/2025	50,100	\$ 55,637	0.00%	
FHLMC POOL C00550	7.50	09/01/2027	48,166	\$ 55,608	0.00%	
FHLMC POOL D40111	7.00	09/01/2023	51,172	\$ 54,074	0.00%	
FHLMC POOL C00972	8.00	04/01/2030	44,005	\$ 53,878	0.00%	
FNMA POOL AB2002	4.50	02/01/2036	49,964	\$ 53,863	0.00%	
FHLMC POOL C49587	8.00	03/01/2031	50,980	\$ 53,544	0.00%	
FHLMC POOL D32430	7.00	04/01/2023	50,612	\$ 51,605	0.00%	
FNMA POOL 251191	7.50	09/01/2027	45,110	\$ 51,462	0.00%	
GNMA POOL 555096	7.00	06/15/2031	47,532	\$ 48,564	0.00%	
GNMA POOL 468156	6.50	08/15/2028	42,508	\$ 46,987	0.00%	
FHLMC POOL C55996	7.00	01/01/2031	42,402	\$ 46,652	0.00%	
FHLMC POOL C00710	5.50	11/01/2028	40,520	\$ 45,107	0.00%	
GNMA POOL 433774	7.00	05/15/2028	40,572	\$ 43,603	0.00%	
FHLMC POOL 1G1432	3.50	01/01/2037	40,844	\$ 43,395	0.00%	
FNMA POOL 783891	5.50	12/01/2034	38,698	\$ 43,064	0.00%	
FHLMC POOL D64446	6.50	09/01/2025	37,052	\$ 41,147	0.00%	
FHLMC POOL C31336	6.50	09/01/2029	35,701	\$ 39,647	0.00%	
FNMA POOL 407314	5.50	01/01/2029	35,047	\$ 39,001	0.00%	
FHLMC POOL C00228	7.00	04/01/2023	35,076	\$ 38,713	0.00%	
FHLMC POOL C27787	6.00	06/01/2029	33,330	\$ 37,733	0.00%	
FHLMC POOL C01034	8.00	08/01/2030	31,241	\$ 37,074	0.00%	
FNMA POOL 326381	6.75	04/01/2024	33,220	\$ 36,898	0.00%	
FNMA POOL 869216	3.32	02/01/2036	35,551	\$ 36,760	0.00%	
FHLMC POOL C50812	7.00	04/01/2031	33,067	\$ 34,645	0.00%	
FHLMC POOL C01025	8.00	07/01/2030	28,454	\$ 33,454	0.00%	
GNMA POOL 003038	6.00	02/20/2031	28,461	\$ 32,744	0.00%	
FHLMC POOL J07547	4.50	04/01/2023	30,604	\$ 32,486	0.00%	
FNMA POOL 763653	5.00	04/01/2029	29,267	\$ 32,375	0.00%	
FNMA POOL 779143	5.50	06/01/2019	30,598	\$ 31,174	0.00%	
FHLMC POOL C00682	5.50	09/01/2028	27,685	\$ 30,702	0.00%	
FHLMC POOL G01256	7.00	05/01/2031	28,163	\$ 30,701	0.00%	
FHLMC POOL C00696	5.50	10/01/2028	27,620	\$ 30,648	0.00%	
FHLMC POOL C00192	7.00	12/01/2022	26,322	\$ 28,624	0.00%	

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PQ 663

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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GNMA POOL 676879	5.50	03/15/2038	24,994	\$ 28,570	0.00%	
FHLMC POOL D42696	7.00	07/01/2023	28,076	\$ 28,367	0.00%	
FNMA POOL 430807	5.50	05/01/2028	25,049	\$ 27,875	0.00%	
FHLMC POOL C35808	7.50	02/01/2030	26,539	\$ 27,226	0.00%	
FHLMC POOL D73104	7.50	07/01/2026	26,252	\$ 26,894	0.00%	
FHLMC POOL C79453	5.50	05/01/2033	23,654	\$ 26,351	0.00%	
GNMA POOL 376091	7.00	05/15/2024	25,842	\$ 25,909	0.00%	
FHLMC POOL C00646	5.50	06/01/2028	22,939	\$ 25,453	0.00%	
FHLMC POOL C80011	7.50	02/01/2023	22,207	\$ 23,858	0.00%	
FNMA POOL 255359	5.50	09/01/2019	22,415	\$ 23,136	0.00%	
FHLMC POOL C00205	7.00	01/01/2023	21,413	\$ 23,033	0.00%	
FNMA POOL AD5088	4.00	08/01/2025	21,508	\$ 22,778	0.00%	
FHLMC POOL J09210	4.50	01/01/2024	21,355	\$ 21,886	0.00%	
FHLMC POOL D70924	6.50	05/01/2026	19,162	\$ 21,280	0.00%	
FHLMC POOL C45830	7.50	12/01/2030	20,063	\$ 21,257	0.00%	
FNMA POOL 710403	5.50	06/01/2033	18,018	\$ 20,050	0.00%	
FNMA POOL 766453	3.20	03/01/2034	19,259	\$ 19,466	0.00%	
FNMA POOL 791991	5.50	09/01/2019	18,580	\$ 19,018	0.00%	
FHLMC POOL 847281	2.94	08/01/2033	17,777	\$ 18,469	0.00%	
FNMA POOL 709049	2.60	06/01/2033	17,361	\$ 18,249	0.00%	
FNMA POOL 775953	5.50	07/01/2019	16,446	\$ 16,805	0.00%	
FHLMC POOL C90315	7.50	02/01/2020	15,861	\$ 16,478	0.00%	
FHLMC POOL C01222	7.00	09/01/2031	13,734	\$ 15,895	0.00%	
FHLMC POOL C90334	7.50	05/01/2020	14,193	\$ 14,812	0.00%	
FHLMC POOL D39777	7.00	09/01/2023	13,320	\$ 13,674	0.00%	
GNMA POOL 781305	6.50	06/15/2031	11,518	\$ 13,594	0.00%	
FHLMC POOL C47218	7.50	02/01/2031	12,451	\$ 12,635	0.00%	
FHLMC POOL A29373	5.50	01/01/2035	11,327	\$ 12,574	0.00%	
FHLMC POOL D40474	7.00	09/01/2023	12,386	\$ 12,415	0.00%	
GNMA POOL 002794	6.00	08/20/2029	9,285	\$ 10,617	0.00%	
FNMA POOL 340463	7.00	04/01/2026	9,543	\$ 9,915	0.00%	
FHLMC POOL C00933	7.50	03/01/2030	7,508	\$ 8,632	0.00%	
GNMA POOL 002740	6.00	04/20/2029	6,362	\$ 7,285	0.00%	
FNMA POOL 250529	6.50	04/01/2026	6,057	\$ 6,785	0.00%	
GNMA POOL 002753	6.00	05/20/2029	4,962	\$ 5,718	0.00%	
FHLMC POOL C32913	7.50	11/01/2029	5,545	\$ 5,687	0.00%	
FHLMC POOL P50019	7.00	07/01/2024	5,133	\$ 5,597	0.00%	

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05-17

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Core Plus Bond Separate Account

As of May 31, 2017



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FHLMC POOL C44963	7.00	11/01/2030	5,231	\$ 5,524	0.00%	
FNMA POOL 871502	2.21	04/01/2036	4,697	\$ 4,838	0.00%	
FHLMC POOL G01228	7.00	04/01/2031	3,848	\$ 4,442	0.00%	
FHLMC POOL A62593	6.00	06/01/2037	3,809	\$ 4,314	0.00%	
FNMA POOL 794544	5.50	10/01/2019	3,538	\$ 3,638	0.00%	
FNMA POOL 786397	5.50	07/01/2019	3,437	\$ 3,505	0.00%	
FHLMC POOL D46901	7.00	09/01/2023	3,031	\$ 3,037	0.00%	
FNMA POOL 823231	6.00	06/01/2035	2,390	\$ 2,705	0.00%	
FNMA POOL 844720	6.50	12/01/2035	2,406	\$ 2,672	0.00%	
FNMA POOL 782639	5.50	07/01/2019	2,042	\$ 2,089	0.00%	
FHLMC POOL A48982	6.50	05/01/2036	1,849	\$ 2,053	0.00%	
FNMA POOL 344571	7.00	04/01/2026	1,795	\$ 1,916	0.00%	
FHLMC POOL D86320	7.00	02/01/2028	1,741	\$ 1,744	0.00%	
FNMA POOL 789004	5.50	07/01/2019	1,648	\$ 1,683	0.00%	
FNMA POOL 647359	5.50	08/01/2017	1,358	\$ 1,358	0.00%	
FHLMC POOL G00424	6.00	11/01/2025	1,196	\$ 1,354	0.00%	
FNMA POOL 623613	6.50	03/01/2032	973	\$ 1,081	0.00%	
FNMA POOL 786192	5.50	07/01/2019	1,036	\$ 1,057	0.00%	
FNMA POOL 893027	6.00	10/01/2036	923	\$ 1,045	0.00%	
FNMA POOL 782555	5.50	06/01/2019	973	\$ 993	0.00%	
FNMA POOL 250820	7.00	01/01/2027	893	\$ 954	0.00%	
FNMA POOL 786092	5.50	07/01/2019	916	\$ 934	0.00%	
FNMA POOL 919466	6.00	05/01/2037	758	\$ 858	0.00%	
GNMA POOL 002780	6.00	07/20/2029	697	\$ 790	0.00%	
GNMA POOL 002562	6.00	03/20/2028	460	\$ 537	0.00%	
FHLMC POOL C48828	6.00	03/01/2031	468	\$ 530	0.00%	
FNMA POOL 918871	7.00	04/01/2037	274	\$ 290	0.00%	
TOTAL	Mortgage Backed			\$ 802,559,409		
Preferred Stocks					0.56 %	
STATE STREET CORP SERIES D	0.00		285,000	\$ 8,102,550	0.22%	
COBANK ACB SERIES H	0.00		40,000	\$ 4,222,500	0.11%	
MORGAN STANLEY PREFERRED	0.00		115,000	\$ 3,229,200	0.09%	
VERIZON COMMUNICATIONS INC	0.00		78,000	\$ 2,074,800	0.06%	
SCE TRUST III	0.00		70,000	\$ 2,016,700	0.05%	
BANK OF AMERICA CORP Y	0.00		45,000	\$ 1,225,350	0.03%	
TOTAL	Preferred Stocks			\$ 20,871,100		

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Core Plus Bond Separate Account

As of May 31, 2017



SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
Swaps						-0.28 %
Intercontinental Exchange Credit Default Swap	107.28	12/20/2021	198,000	(\$ 15,618)	0.00%	
Intercontinental Exchange Credit Default Swap	102.92	12/20/2021	495,000	(\$ 39,044)	0.00%	
Intercontinental Exchange Credit Default Swap	102.92	12/20/2021	5,940,000	(\$ 468,532)	(0.01)%	
Intercontinental Exchange Credit Default Swap	106.99	12/20/2021	6,633,000	(\$ 523,194)	(0.01)%	
Intercontinental Exchange Credit Default Swap	107.28	12/20/2021	16,830,000	(\$ 1,327,506)	(0.04)%	
Intercontinental Exchange Credit Default Swap	104.21	12/20/2021	18,008,100	(\$ 1,420,432)	(0.04)%	
Intercontinental Exchange Credit Default Swap	104.45	12/20/2021	86,931,900	(\$ 6,856,961)	(0.18)%	
TOTAL	Swaps			(\$ 10,651,286)		

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
TOTAL SECURITIES			\$ 4,392,518,557	\$ 3,694,015,514	98.07%
DERIVATIVES				(\$ 12,020,401)	(0.32%)
NET RECEIVABLE/PAYABLE AND OTHER				(\$166,269,492)	(4.41%)
CASH				\$250,991,990	6.66%
TOTAL PORTFOLIO				\$3,766,717,611	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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As of May 31, 2017



SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
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An investment option's unit value and investment return will vary with market conditions, and the principal value of an investment when you sell your shares may be more or less than the original cost.

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

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

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