

# Core Plus Bond Separate Account

As of Aug 31, 2017



SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
<b>Asset Backed</b>						<b>6.19 %</b>
WORLD FINANCIAL NETWORK CREDIT SERIE	1.71	02/15/2022	12,823,000	\$ 12,846,612	0.34 %	
HERTZ FLEET LEASE FUNDING LP SERIES 20	1.88	04/10/2031	12,500,000	\$ 12,509,456	0.33 %	
BARCLAYS DRYROCK ISSUANCE TRUS SERIE	1.62	09/15/2020	10,000,000	\$ 10,006,185	0.26 %	
WORLD OMNI AUTOMOBILE LEASE SE SERIE	1.64	02/15/2019	8,308,382	\$ 8,316,814	0.22 %	
DELL EQUIPMENT FINANCE TRUST SERIES 15	1.72	09/22/2020	7,541,536	\$ 7,544,328	0.20 %	
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.59	02/20/2019	6,851,853	\$ 6,855,748	0.18 %	
CHESAPEAKE FUNDING II LLC SERIES 2016-1	2.38	03/15/2028	6,602,385	\$ 6,643,999	0.17 %	
DRIVE AUTO RECEIVABLES TRUST SERIES 20	1.56	05/15/2019	6,250,000	\$ 6,251,147	0.16 %	
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.53	07/26/2066	6,183,821	\$ 6,184,304	0.16 %	
ALLY AUTO RECEIVABLES TRUST SERIES 16-	1.35	05/15/2020	5,765,000	\$ 5,760,173	0.15 %	
DRIVE AUTO RECEIVABLES TRUST SERIES 20	1.49	08/15/2019	5,500,000	\$ 5,499,998	0.14 %	
NISSAN AUTO LEASE TRUST SERIES 2017-A C	1.43	09/16/2019	5,350,000	\$ 5,353,192	0.14 %	
ALLY AUTO RECEIVABLES TRUST SERIES 201	2.04	05/15/2020	5,325,000	\$ 5,344,586	0.14 %	
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.18	06/08/2020	5,000,000	\$ 5,017,061	0.13 %	
OPTION ONE MORTGAGE LOAN TRUST SERIE	2.01	11/25/2034	5,006,210	\$ 4,993,461	0.13 %	
NISSAN AUTO LEASE TRUST SERIES 16-B CL	1.51	12/17/2018	4,842,543	\$ 4,845,911	0.13 %	
DRIVE AUTO RECEIVAABLES TRUST SERIES 2	2.37	11/16/2020	4,125,000	\$ 4,139,148	0.11 %	
CNH EQUIPMENT TRUST SERIES 16-A CLASS	1.75	07/15/2019	4,016,628	\$ 4,020,001	0.11 %	
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.83	07/26/2066	4,000,000	\$ 4,018,319	0.11 %	
CARMAX AUTO OWNER TRUST SERIES 2013-	1.71	07/15/2019	4,000,000	\$ 4,002,988	0.11 %	
CHASE ISSUANCE TRUST SERIES 2015-A5 CL	1.36	04/15/2020	4,000,000	\$ 3,998,892	0.11 %	
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.79	11/08/2019	3,645,683	\$ 3,649,103	0.10 %	
NISSAN MASTER OWNER TRUST SERIES 2015	1.63	01/15/2020	3,440,000	\$ 3,443,214	0.09 %	
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.41	07/08/2022	3,250,000	\$ 3,265,496	0.09 %	
DRIVE AUTO RECEIVABLE TRUST SERIES 201	2.51	01/15/2021	3,250,000	\$ 3,265,125	0.09 %	
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.33	11/15/2019	3,176,641	\$ 3,184,524	0.08 %	
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.58	05/16/2022	3,000,000	\$ 3,020,675	0.08 %	
HYUNDAI AUTO LEASE SECURITIZAT SERIES	1.78	07/16/2018	2,981,108	\$ 2,982,516	0.08 %	
KUBOTA CREDIT OWNER TRUST SERIES 2015	1.54	03/15/2019	2,926,786	\$ 2,926,765	0.08 %	
AMERICREDIT AUTOMOBILE RECEIVA SEREIS	2.40	01/08/2021	2,878,000	\$ 2,899,985	0.08 %	
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.73	10/22/2018	2,863,546	\$ 2,866,523	0.08 %	
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.48	08/20/2020	2,800,000	\$ 2,821,229	0.07 %	
CHASE ISSUANCE TRUST SERIES 2016-A1 CL	1.64	05/17/2021	2,730,000	\$ 2,744,399	0.07 %	
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.87	11/08/2021	2,620,000	\$ 2,662,999	0.07 %	
SMB PRIVATE EDUCATION LOAN TRU SERIES	1.88	11/15/2023	2,416,888	\$ 2,420,099	0.06 %	

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NAVIENT STUDENT LOAN TRUST SERIES 2015	2.73	01/16/2035	2,335,235	\$ 2,353,724	0.06%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.74	08/20/2020	2,200,000	\$ 2,203,190	0.06%
ENTERPRISE FLEET FINANCING LLC SERIES	1.59	02/22/2021	2,138,314	\$ 2,136,653	0.06%
AMERICREDIT AUTOMOBILE RECEIV SERIES	2.71	08/18/2022	2,000,000	\$ 2,018,280	0.05%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.66	11/15/2021	2,000,000	\$ 2,016,972	0.05%
WORLD OMNI AUTO RECEIVABLES TR SERIE	1.14	01/15/2020	2,010,825	\$ 2,008,432	0.05%
NAVIENT STUDENT LOAN TRUST SERIES 2017	1.73	09/27/2066	2,000,000	\$ 2,000,360	0.05%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	2.98	08/25/2036	1,912,751	\$ 1,976,178	0.05%
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.46	06/15/2020	1,928,748	\$ 1,936,911	0.05%
GREAT AMERICA LEASING RECEIVA SERIES 2	1.73	06/20/2019	1,905,000	\$ 1,904,768	0.05%
SBA TOWER TRUST SERIES 2014-1A CLASS C	2.90	10/15/2044	1,855,000	\$ 1,864,996	0.05%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.92	10/08/2019	1,831,584	\$ 1,833,167	0.05%
CARMAX AUTO OWNER TRUST SERIES 2017-3	1.35	08/15/2018	1,778,677	\$ 1,778,364	0.05%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.89	01/10/2022	1,740,000	\$ 1,764,203	0.05%
BARCLAYS DRYROCK ISSUANCE TRUS SERIE	1.48	09/15/2020	1,750,000	\$ 1,750,237	0.05%
CNH EQUIPMENT TRUST SERIES 2014-C CLAS	1.65	09/15/2021	1,650,000	\$ 1,650,837	0.04%
CAPITAL AUTO RECIEVABLES ASS SERIES 16-	1.65	04/22/2019	1,455,304	\$ 1,456,203	0.04%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	1.97	05/20/2020	1,400,000	\$ 1,393,550	0.04%
WORLD FINANCIAL NETWORK CREDIT SERIE	1.61	12/15/2021	1,375,000	\$ 1,375,425	0.04%
NOMURA HOME EQUITY LOAN INC SERIES 20	1.40	03/25/2036	1,335,903	\$ 1,331,820	0.03%
FORD CREDIT AUTO LEASE TRUST SERIES 16	1.77	11/15/2018	1,211,000	\$ 1,211,465	0.03%
SOCIAL PROFESSIONAL LOAN PROG SERIES	1.83	05/25/2040	1,187,250	\$ 1,188,799	0.03%
CAPITAL ONE MULTI-ASSET TRUST SERIES 20	1.86	02/15/2024	1,000,000	\$ 1,013,551	0.03%
CARMAX AUTO OWNER TRUST SERIES 2014-4	2.44	11/16/2020	1,000,000	\$ 1,006,703	0.03%
AMERICREDIT AUTOMOBILE RECEIVA SERIES	2.11	01/08/2021	1,000,000	\$ 1,003,331	0.03%
GM FINANCIAL AUTOMOBILE LEASIN SERIES	2.38	05/20/2020	1,000,000	\$ 997,104	0.03%
NAVIENT STUDENT LOAN TRUST 201 SERIES	1.53	09/26/2022	946,341	\$ 946,848	0.02%
SOCIAL PROFESSIONAL LOAN PROGR SERIE	1.68	03/25/2031	919,849	\$ 919,969	0.02%
COUNTRYWIDE ASSET-BACKED CERT SERIE	2.73	03/25/2033	873,868	\$ 872,423	0.02%
ONEMAIN DIRECT AUTO RECEIVABLE SERIES	2.04	01/15/2021	836,074	\$ 836,619	0.02%
MMCA AUTOMOBILE TRUST SERIES 2014-A CL	1.21	12/16/2019	810,598	\$ 810,428	0.02%
DRIVE AUTO RECEIVAABLES TRUST SERIES 2	1.41	01/15/2019	781,032	\$ 780,955	0.02%
CAPITAL AUTO RECEIVABLES ASSET SERIES	1.82	01/20/2019	779,715	\$ 780,061	0.02%
MASTR ASSET BACKED SEC SERIES 2003-WM	3.71	08/25/2033	751,372	\$ 748,241	0.02%
FIRST NLC TRUST SERIES 2005-1 CLASS M1	1.73	05/25/2035	691,264	\$ 609,710	0.02%
AMERIQUEST MORTGAGE SECURITIES SERIE	2.51	08/25/2033	598,906	\$ 596,138	0.02%
NISSAN AUTO RECEIVABLES OWNER SERIES	1.05	10/15/2019	592,956	\$ 592,032	0.02%

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<b>ISSUER</b>	<b>COUPON RATE</b>	<b>MATURITY DATE</b>	<b>PAR VALUE</b>	<b>MARKET VALUE</b>	<b>% OF ASSETS</b>	
CARMAX AUTO OWNER TRUST SERIES 2014-4	1.25	11/15/2019	580,556	\$ 580,133	0.02%	
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.97	06/10/2019	578,634	\$ 578,813	0.02%	
WAMU ASSET-BACKED SERIES 2006-HE1 CLA	1.41	04/25/2036	551,245	\$ 550,657	0.01%	
HERTZ FLEET LEASE FUNDING LP SERIES 20	1.63	04/10/2028	538,673	\$ 538,649	0.01%	
SAXON ASSET SECURITIES TRUST SERIES 20	2.93	03/25/2035	853,339	\$ 537,356	0.01%	
CAPITAL ONE MULTI-ASSET TRUST SERIES 20	1.74	09/16/2024	500,000	\$ 503,928	0.01%	
DRIVE AUTO RECEIVABLES TRUST SERIES 16	3.17	05/15/2020	483,736	\$ 484,854	0.01%	
WORLD FINANCIAL NETWORK CREDIT SERIE	1.44	06/15/2022	410,000	\$ 409,403	0.01%	
SPECIALTY UNDERWRITING & RESID SERIES	2.00	02/25/2035	422,045	\$ 407,353	0.01%	
OPTION ONE MORTGAGE LOAN TRUST SERIE	2.88	01/25/2034	408,349	\$ 396,759	0.01%	
SATANDER DRIVE AUTO RECEIVABLE SERIES	1.34	11/15/2019	345,974	\$ 345,789	0.01%	
CAPITAL AUTO RECEIVABLES ASSET SERIES	1.93	11/20/2018	297,749	\$ 297,831	0.01%	
HYUNDAI AUTO RECEIVABLES TRUST SERIES	1.48	02/18/2020	275,000	\$ 274,959	0.01%	
SLM STUDENT LOAN TRUST SERIES 2013-B C	1.88	07/15/2022	252,815	\$ 252,868	0.01%	
NEW CENTURY HOME EQUITY LOAN T SERIE	1.81	03/25/2035	226,054	\$ 226,153	0.01%	
SANTANDER DRIVE AUTO RECEIVABL SERIES	2.36	04/15/2020	198,415	\$ 198,766	0.01%	
AMERICREDIT AUTOMOBILE RECEIVA SERIES	1.52	06/10/2019	189,716	\$ 189,712	0.00%	
LONG BEACH MORTGAGE LOAN TRUST SERI	2.28	02/25/2034	162,810	\$ 160,988	0.00%	
CDC MORTGAGE CAPITAL TRUST SERIES 200	2.32	03/25/2034	163,809	\$ 159,604	0.00%	
FNMA SERIES 2003-T2 CLASS A1	1.51	03/25/2033	152,118	\$ 148,961	0.00%	
MASTR ASSET BACKED SEC SERIES 2003-WM	4.23	08/25/2033	76,584	\$ 72,742	0.00%	
ENTERPRISE FLEET FINANCING LLC SERIES	1.38	09/20/2019	72,455	\$ 72,450	0.00%	
CHASE FUNDING MORTGAGE LOAN AS SERIE	1.72	05/25/2032	45,961	\$ 43,041	0.00%	
<b>TOTAL</b>	<b>Asset Backed</b>			<b>\$ 235,405,388</b>		
<b>Bonds &amp; Notes</b>					<b>61.21 %</b>	
US TREASURY N/B	1.75	04/30/2022	97,275,000	\$ 97,525,787	2.56%	
US TREASURY N/B	3.00	11/15/2044	42,435,000	\$ 44,873,355	1.18%	
US TREASURY N/B	4.50	02/15/2036	32,675,000	\$ 43,004,640	1.13%	
US TREASURY N/B	2.13	08/31/2020	31,925,000	\$ 32,557,265	0.86%	
US TREASURY N/B	1.25	10/31/2021	19,200,000	\$ 18,906,750	0.50%	
US TREASURY N/B	3.88	08/15/2040	13,445,000	\$ 16,374,539	0.43%	
INTESA SANPAOLO SPA SERIES 144A	5.71	01/15/2026	14,946,000	\$ 15,795,367	0.42%	
US TREASURY N/B	3.00	11/15/2045	14,900,000	\$ 15,728,813	0.41%	
XLIT LTD	4.45	03/31/2025	12,880,000	\$ 13,515,852	0.36%	
BANK OF AMERICA CORP SERIES GMTN	3.59	07/21/2028	12,465,000	\$ 12,611,963	0.33%	
BANK OF NEW YORK MELLON SERIES E	4.95		12,035,000	\$ 12,456,225	0.33%	

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VERIZON COMMUNICATIONS INC SERIES WI	2.95	03/15/2022	11,395,000	\$ 11,599,354	0.30%	
SKANDINAVISKA ENSKILDA SERIES EMTN	5.75		10,500,000	\$ 10,887,975	0.29%	
US TREASURY N/B	1.50	01/31/2022	10,553,600	\$ 10,478,983	0.28%	
US TREASURY N/B	1.50	08/15/2026	10,550,000	\$ 10,039,396	0.26%	
ANHEUSER-BUSCH INBEV FIN	2.65	02/01/2021	9,375,000	\$ 9,565,474	0.25%	
US TREASURY N/B	1.25	07/31/2023	9,505,000	\$ 9,190,147	0.24%	
AT&T INC	5.45	03/01/2047	8,195,000	\$ 8,617,853	0.23%	
PETROBRAS GLOBAL FINANCE	7.38	01/17/2027	7,595,000	\$ 8,394,298	0.22%	
US TREASURY N/B	2.88	08/15/2045	7,980,000	\$ 8,224,388	0.22%	
LLOYDS BANK PLC	4.65	03/24/2026	7,680,000	\$ 8,162,856	0.21%	
US TREASURY N/B	2.13	11/30/2023	8,020,000	\$ 8,145,313	0.21%	
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.35	07/15/2046	6,290,000	\$ 8,114,925	0.21%	
COMCAST CORP	3.38	02/15/2025	7,740,000	\$ 8,026,590	0.21%	
CITIGROUP INC	2.88	07/24/2023	7,915,000	\$ 7,946,705	0.21%	
BANK OF AMERICA CORP SERIES MTN	4.25	10/22/2026	7,549,000	\$ 7,934,338	0.21%	
US TREASURY N/B	1.63	10/31/2023	8,025,000	\$ 7,917,478	0.21%	
BAT CAPITAL CORP SERIES 144A	3.22	08/15/2024	7,700,000	\$ 7,795,261	0.20%	
JPMORGAN CHASE & CO	2.78	04/25/2023	7,730,000	\$ 7,793,959	0.20%	
BRIGHTHOUSE FINANCIAL INC SERIES 144A	3.70	06/22/2027	7,740,000	\$ 7,656,989	0.20%	
DISCOVER BANK SERIES BKTN	3.10	06/04/2020	7,280,000	\$ 7,458,901	0.20%	
RECKITT BENCKISER TSY SERIES 144A	2.75	06/26/2024	7,290,000	\$ 7,321,509	0.19%	
GOLDMAN SACHS GROUP INC SERIES M	5.38		6,965,000	\$ 7,243,600	0.19%	
ROYAL BANK OF SCOTLND GRP PLC	3.88	09/12/2023	6,935,000	\$ 7,099,614	0.19%	
BANK OF NEW YORK MELLON SERIES F	4.63		7,005,000	\$ 7,092,563	0.19%	
MORGAN STANLEY SERIES MTN	2.38	07/23/2019	6,860,000	\$ 6,912,911	0.18%	
UBS GROUP FUNDING SERIES 144A	2.65	02/01/2022	6,900,000	\$ 6,898,371	0.18%	
AT&T INC	4.90	08/14/2037	6,710,000	\$ 6,778,684	0.18%	
MORGAN STANLEY	2.75	05/19/2022	6,630,000	\$ 6,685,603	0.18%	
CITIGROUP INC	3.67	07/24/2028	6,495,000	\$ 6,594,900	0.17%	
CVS CAREMARK CORP SERIES WI	4.75	12/01/2022	5,963,000	\$ 6,577,555	0.17%	
BECTON DICKINSON & CO	3.70	06/06/2027	6,400,000	\$ 6,479,607	0.17%	
ROCK-TENN CO	3.50	03/01/2020	6,150,000	\$ 6,340,635	0.17%	
SHIRE ACQ INV IRELAND DA	2.40	09/23/2021	6,370,000	\$ 6,324,110	0.17%	
KRAFT HEINZ FOODS CO	2.80	07/02/2020	6,115,000	\$ 6,226,354	0.16%	
ABBOTT LABORATORIES	4.90	11/30/2046	5,430,000	\$ 6,070,084	0.16%	
INDONESIA REPUBLIC OF SERIES 144A	5.38	10/17/2023	5,375,000	\$ 6,041,124	0.16%	
US TREASURY N/B	4.38	05/15/2040	4,625,000	\$ 6,034,902	0.16%	

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VERIZON COMMUNICATIONS INC SERIES WI	5.01	08/21/2054	6,129,000	\$ 6,011,110	0.16%	
BARRICK GOLD CORP	4.10	05/01/2023	5,318,000	\$ 5,847,236	0.15%	
ALLY FINANCIAL	5.75	11/20/2025	5,415,000	\$ 5,846,576	0.15%	
TALISMAN ENERGY INC	7.75	06/01/2019	5,360,000	\$ 5,828,640	0.15%	
ONCOR ELECTRIC DELIVERY	2.15	06/01/2019	5,760,000	\$ 5,773,918	0.15%	
ING US INC	5.65	05/15/2053	5,430,000	\$ 5,755,800	0.15%	
BECTON DICKINSON & CO	4.67	06/06/2047	5,525,000	\$ 5,755,285	0.15%	
AMERICAN INTERNATIONAL GROUP I	3.90	04/01/2026	5,490,000	\$ 5,731,106	0.15%	
PPL WEM HOLDINGS PLC SERIES 144A	5.38	05/01/2021	5,236,000	\$ 5,706,443	0.15%	
MORGAN STANLEY	4.10	05/22/2023	5,385,000	\$ 5,656,972	0.15%	
US TREASURY N/B	2.00	10/31/2021	5,545,000	\$ 5,626,659	0.15%	
SANTANDER UK PLC SERIES 144A	5.00	11/07/2023	5,170,000	\$ 5,623,016	0.15%	
UBS GROUP AG	6.88		5,110,000	\$ 5,601,838	0.15%	
BANK OF AMERICA CORP SERIES AA	6.10		5,070,000	\$ 5,557,988	0.15%	
ANHEUSER-BUSCH INBEV FIN	4.90	02/01/2046	4,865,000	\$ 5,546,193	0.15%	
PACKAGING CORP OF AMERICA	4.50	11/01/2023	5,060,000	\$ 5,509,194	0.14%	
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2023	5,240,000	\$ 5,481,721	0.14%	
CC HOLDING GS V LLC	3.85	04/15/2023	5,190,000	\$ 5,468,755	0.14%	
CREDIT SUISSE GROUP AG	7.13		4,970,000	\$ 5,355,175	0.14%	
MICROSOFT CORP	3.70	08/08/2046	5,285,000	\$ 5,315,256	0.14%	
SOUTHERN CO SERIES B	5.50	03/15/2057	4,990,000	\$ 5,285,067	0.14%	
BAT CAPITAL CORP SERIES 144A	4.54	08/15/2047	5,090,000	\$ 5,257,415	0.14%	
COLUMBIA PIPELINE GROUP SERIES WI	3.30	06/01/2020	5,075,000	\$ 5,220,540	0.14%	
HUMANA INC	3.95	03/15/2027	4,770,000	\$ 5,053,048	0.13%	
REYNOLDS AMERICAN INC SERIES WI	6.88	05/01/2020	4,485,000	\$ 5,021,717	0.13%	
BPCE SA SERIES 144A	4.88	04/01/2026	4,700,000	\$ 5,004,365	0.13%	
US TREASURY N/B	2.00	02/15/2025	5,000,000	\$ 5,001,563	0.13%	
MORGAN STANLEY	5.00	11/24/2025	4,525,000	\$ 4,980,385	0.13%	
BANK OF AMERICA CORP SERIES MTN	4.20	08/26/2024	4,715,000	\$ 4,965,429	0.13%	
US TREASURY N/B	2.75	08/15/2042	4,855,000	\$ 4,918,912	0.13%	
XLIT LTD	5.50	03/31/2045	4,480,000	\$ 4,911,155	0.13%	
TURKEY REPUBLIC OF	5.75	03/22/2024	4,550,000	\$ 4,910,915	0.13%	
UNITEDHEALTH GROUP INC	4.63	07/15/2035	4,235,000	\$ 4,872,983	0.13%	
CONCHO RESOURCES INC	4.38	01/15/2025	4,650,000	\$ 4,836,000	0.13%	
ACTAVIS FUNDING SCS	3.45	03/15/2022	4,610,000	\$ 4,789,415	0.13%	
AMER AIRLINES SERIES 2015-1 CLASS A	3.38	05/01/2027	4,673,292	\$ 4,769,655	0.13%	
APPLE INC	3.00	02/09/2024	4,635,000	\$ 4,764,749	0.13%	

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
QUALCOMM INC	4.30	05/20/2047	4,595,000	\$ 4,749,836	0.12%
WELLS FARGO & CO	3.07	01/24/2023	4,625,000	\$ 4,726,811	0.12%
ENLINK MIDSTREAM PARTNER	4.40	04/01/2024	4,570,000	\$ 4,703,913	0.12%
JP MORGAN CHASE & CO	4.95	06/01/2045	4,125,000	\$ 4,697,842	0.12%
HCA INC	5.50	06/15/2047	4,535,000	\$ 4,688,056	0.12%
MICROSOFT CORP	3.30	02/06/2027	4,465,000	\$ 4,650,825	0.12%
VIMPELCOM HOLDINGS SERIES 144A	3.95	06/16/2021	4,600,000	\$ 4,632,200	0.12%
PHILIP MORRIS INTERNATIONAL	1.88	02/25/2021	4,675,000	\$ 4,631,489	0.12%
MACDONALD DETTWILER TERM LOAN	0.00	07/06/2024	4,570,000	\$ 4,548,293	0.12%
US TREASURY N/B	3.13	02/15/2042	4,191,000	\$ 4,545,270	0.12%
UBS GROUP FUNDING SWITZE SERIES 144A	2.27	08/15/2023	4,545,000	\$ 4,542,623	0.12%
VERIZON COMMUNICATIONS INC	5.25	03/16/2037	4,170,000	\$ 4,498,527	0.12%
SHIRE ACQ INV IRELAND DA	2.88	09/23/2023	4,515,000	\$ 4,491,329	0.12%
WELLS FARGO & COMPANY SERIES MTN	4.40	06/14/2046	4,325,000	\$ 4,487,451	0.12%
ROYAL BANK OF SCOTLND GRP PLC	7.50		4,250,000	\$ 4,483,750	0.12%
SABINE PASS LIQUEFATION SERIES WI	5.75	05/15/2024	4,015,000	\$ 4,465,119	0.12%
CREDIT SUISSE GROUP AG SERIES 144A	4.28	01/09/2028	4,190,000	\$ 4,397,277	0.12%
BPCE SA SERIES 144A	5.70	10/22/2023	3,910,000	\$ 4,355,200	0.11%
CREDIT SUISSE GROUP AG SERIES 144A	3.57	01/09/2023	4,210,000	\$ 4,330,551	0.11%
RECKITT BENCKISER TSY SERIES 144A	1.86	06/24/2022	4,325,000	\$ 4,325,231	0.11%
BNP PARIBAS SERIES 144A	6.75		4,040,000	\$ 4,322,800	0.11%
DTE ENERGY CO	6.38	04/15/2033	3,345,000	\$ 4,276,176	0.11%
ZIMMER BIOMET HOLDINGS INC	2.00	04/01/2018	4,265,000	\$ 4,270,887	0.11%
PETROLEOS MEXICANOS SERIES 144A	6.50	03/13/2027	3,805,000	\$ 4,261,600	0.11%
US TREASURY N/B	1.38	04/30/2020	4,225,000	\$ 4,223,185	0.11%
PETROBRAS GLOBAL FINANCE	6.13	01/17/2022	3,980,000	\$ 4,218,800	0.11%
FIRST REPUBLIC BANK	4.38	08/01/2046	4,170,000	\$ 4,189,910	0.11%
WM WRIGLEY JR CO SERIES 144A	3.38	10/21/2020	4,000,000	\$ 4,138,929	0.11%
NABORS INDUSTRIES INC SERIES WI	5.50	01/15/2023	4,403,000	\$ 4,129,448	0.11%
TELEFONICA EMISIONES SAU	5.21	03/08/2047	3,685,000	\$ 4,100,009	0.11%
COMCAST CORP	3.15	03/01/2026	4,045,000	\$ 4,089,029	0.11%
ANHEUSER-BUSCH INBEV FIN	3.65	02/01/2026	3,905,000	\$ 4,061,651	0.11%
AMAZON.COM INC SERIES 144A	2.80	08/22/2024	3,995,000	\$ 4,054,287	0.11%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	7.13	06/15/2024	3,655,000	\$ 4,048,856	0.11%
GOLDMAN SACHS GROUP INC	2.30	12/13/2019	4,005,000	\$ 4,030,126	0.11%
US TREASURY N/B	1.38	03/31/2020	4,000,000	\$ 3,999,375	0.11%
APPLE INC	4.65	02/23/2046	3,480,000	\$ 3,971,347	0.10%

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MPLX LP SERIES WI	4.50	07/15/2023	3,722,000	\$ 3,961,395	0.10%
PRUDENTIAL FINANCIAL INC	5.63	06/15/2043	3,655,000	\$ 3,956,538	0.10%
HSBC HOLDINGS PLC	6.00		3,760,000	\$ 3,953,640	0.10%
MARKEL CORP	5.00	04/05/2046	3,520,000	\$ 3,944,670	0.10%
ARGENTINA REPUBLIC OF SERIES WI	5.63	01/26/2022	3,755,000	\$ 3,927,730	0.10%
FORTIS INC SERIES 144A	3.06	10/04/2026	3,970,000	\$ 3,882,784	0.10%
JPMORGAN CHASE & CO SERIES V	5.00		3,790,000	\$ 3,848,745	0.10%
EL PASO PIPELINE PART OP	4.70	11/01/2042	4,065,000	\$ 3,834,781	0.10%
COOPERATIEVE CENTRALE RAIFFEIS	5.25	08/04/2045	3,235,000	\$ 3,831,528	0.10%
CIT GROUP INC	3.88	02/19/2019	3,735,000	\$ 3,819,038	0.10%
MARATHON OIL CORP	6.60	10/01/2037	3,445,000	\$ 3,803,146	0.10%
HCA INC	5.25	04/15/2025	3,510,000	\$ 3,786,413	0.10%
TIAA ASSET MGMT FIN LLC SERIES 144A	2.95	11/01/2019	3,720,000	\$ 3,782,821	0.10%
UBS GROUP FUNDING SWITZE SERIES 144A	4.25	03/23/2028	3,550,000	\$ 3,767,358	0.10%
GOLDMAN SACHS GROUP INC	6.75	10/01/2037	2,845,000	\$ 3,752,277	0.10%
AT&T INC	3.90	08/14/2027	3,700,000	\$ 3,732,313	0.10%
PIONEER NATURAL RESOURCES CO	3.45	01/15/2021	3,605,000	\$ 3,721,771	0.10%
US TREASURY N/B	4.75	02/15/2037	2,700,000	\$ 3,670,313	0.10%
HOSPITALITY PROPERTIES T	4.50	06/15/2023	3,445,000	\$ 3,652,491	0.10%
CENCOSUD SA SERIES 144A	4.38	07/17/2027	3,625,000	\$ 3,643,850	0.10%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.45	06/15/2023	3,325,000	\$ 3,642,533	0.10%
RUSSIAN FEDERATION SERIES REGS	4.75	05/27/2026	3,400,000	\$ 3,615,492	0.09%
CHUBB CORP	3.63	03/29/2067	3,610,000	\$ 3,591,950	0.09%
US TREASURY N/B	3.00	05/15/2045	3,390,000	\$ 3,581,085	0.09%
SOUTHERN CAL EDISON SERIES C	3.60	02/01/2045	3,568,000	\$ 3,575,909	0.09%
JP MORGAN CHASE & CO	4.13	12/15/2026	3,395,000	\$ 3,563,570	0.09%
21ST CENTURY FOX AMERICA	6.40	12/15/2035	2,760,000	\$ 3,553,198	0.09%
NXP BV/NXP FUNDING LLC SERIES 144A	3.88	09/01/2022	3,400,000	\$ 3,519,000	0.09%
US TREASURY N/B	2.25	08/15/2027	3,420,000	\$ 3,458,742	0.09%
ANHEUSER-BUSCH INBEV FIN	4.70	02/01/2036	3,100,000	\$ 3,451,337	0.09%
SHERWIN-WILLIAMS CO	3.45	06/01/2027	3,375,000	\$ 3,410,179	0.09%
BAT CAPITAL CORP SERIES 144A	4.39	08/15/2037	3,300,000	\$ 3,396,024	0.09%
US TREASURY N/B	3.75	11/15/2043	2,818,000	\$ 3,386,554	0.09%
SOUTHWESTERN PUBLIC SERV	3.70	08/15/2047	3,340,000	\$ 3,379,996	0.09%
DOMINION ENERGY GAS HOLDINGS	2.80	11/15/2020	3,315,000	\$ 3,378,343	0.09%
DTE ELECTRIC CO	3.75	08/15/2047	3,245,000	\$ 3,349,924	0.09%
GOLDMAN SACHS GROUP INC	5.15	05/22/2045	2,925,000	\$ 3,337,458	0.09%

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TIME WARNER INC	3.60	07/15/2025	3,300,000	\$ 3,336,476	0.09%
FORD MOTOR CREDIT CO LLC	2.24	01/09/2018	3,300,000	\$ 3,307,502	0.09%
PUGET ENERGY INC	6.00	09/01/2021	2,910,000	\$ 3,285,747	0.09%
ROYAL BANK OF SCOTLND GRP PLC	2.69	05/15/2023	3,245,000	\$ 3,263,935	0.09%
SIEMENS FINANCIERINGSMAT SERIES 144A	2.70	03/16/2022	3,200,000	\$ 3,258,270	0.09%
NATL RURAL UTILITY CFC	2.40	04/25/2022	3,215,000	\$ 3,253,825	0.09%
JP MORGAN CHASE & CO	4.25	10/01/2027	3,045,000	\$ 3,240,204	0.09%
MEDTRONIC INC SERIES WI	4.38	03/15/2035	2,924,000	\$ 3,232,560	0.08%
CONTINENTAL RESOURCES SERIES WI	3.80	06/01/2024	3,465,000	\$ 3,222,450	0.08%
AT&T INC	4.75	05/15/2046	3,335,000	\$ 3,196,502	0.08%
LIBERTY MUTUAL GROUP SERIES 144A	4.15	03/15/2037	3,245,000	\$ 3,180,100	0.08%
UNICREDIT SPA SERIES 144A	5.86	06/19/2032	3,020,000	\$ 3,163,054	0.08%
UNITED TECHNOLOGIES CORP	2.80	05/04/2024	3,130,000	\$ 3,159,204	0.08%
FIRST DATA CORPORATION SERIES 144A	5.00	01/15/2024	3,025,000	\$ 3,149,751	0.08%
HSBC HOLDINGS PLC	3.60	05/23/2023	3,010,000	\$ 3,143,779	0.08%
ALIBABA GROUP HOLDING LTD SERIES WI	3.13	11/28/2021	3,050,000	\$ 3,137,245	0.08%
LLOYDS BANKING GROUP PLC	4.58	12/10/2025	2,970,000	\$ 3,128,418	0.08%
BNP PARIBAS SERIES 144A	4.63	03/13/2027	2,920,000	\$ 3,108,621	0.08%
AT&T INC	3.80	03/15/2022	2,965,000	\$ 3,100,032	0.08%
HCA INC	5.00	03/15/2024	2,890,000	\$ 3,070,625	0.08%
ARCELORMITTAL SA	7.50	10/15/2039	2,585,000	\$ 3,056,763	0.08%
BANCO SANTANDER SA	6.38		3,000,000	\$ 3,048,750	0.08%
NATIONWIDE BLDG SOCIETY SERIES 144A	4.00	09/14/2026	3,020,000	\$ 3,042,301	0.08%
ABBVIE INC	4.45	05/14/2046	2,900,000	\$ 3,040,471	0.08%
ENCANA CORP	5.15	11/15/2041	3,070,000	\$ 3,029,843	0.08%
REYNOLDS AMERICAN INC	5.70	08/15/2035	2,580,000	\$ 3,022,156	0.08%
KINDER MORGAN INC SERIES 144A	5.63	11/15/2023	2,695,000	\$ 3,003,935	0.08%
21ST CENTURY FOX AMERICA	5.40	10/01/2043	2,545,000	\$ 2,993,761	0.08%
STATE GRID OVERSEAS INV SERIES REGS	3.50	05/04/2027	2,900,000	\$ 2,983,060	0.08%
IMPERIAL TOBACCO FINANCE SERIES 144A	4.25	07/21/2025	2,805,000	\$ 2,978,864	0.08%
WYNDHAM WORLDWIDE CORP	2.50	03/01/2018	2,940,000	\$ 2,947,891	0.08%
ACTAVIS FUNDING SCS SERIES WI	4.85	06/15/2044	2,670,000	\$ 2,940,888	0.08%
WILLIAMS PARTNERS L.P	3.60	03/15/2022	2,850,000	\$ 2,938,461	0.08%
UNITED MEXICAN STATES SERIES MTN	4.75	03/08/2044	2,800,000	\$ 2,926,000	0.08%
US TREASURY N/B	3.38	05/15/2044	2,587,000	\$ 2,925,331	0.08%
INTL LEASE FINANCE CORP	6.25	05/15/2019	2,720,000	\$ 2,901,955	0.08%
TURKEY REPUBLIC OF	6.00	03/25/2027	2,650,000	\$ 2,901,750	0.08%

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BRAZIL FED REPUBLIC OF DIAMOND 1 FIN DIAMOND 2 SERIES 144A	6.00	04/07/2026	2,606,000	\$ 2,890,054	0.08%
AMERICAN WATER CAPITAL C	6.02	06/15/2026	2,585,000	\$ 2,887,863	0.08%
ARGENTINA REPUBLIC OF SERIES WI	2.95	09/01/2027	2,855,000	\$ 2,877,495	0.08%
MICROSOFT CORP	6.88	01/26/2027	2,664,000	\$ 2,870,460	0.08%
UNION PACIFIC CORP	2.00	08/08/2023	2,905,000	\$ 2,868,676	0.08%
US TREASURY STRIPS	3.75	03/15/2024	2,660,000	\$ 2,850,060	0.07%
GOLDMAN SACHS GROUP INC SERIES GMTN	0.00	05/15/2035	4,500,000	\$ 2,847,831	0.07%
ARGENTINA REPUBLIC OF SERIES WI	3.06	10/28/2027	2,725,000	\$ 2,817,936	0.07%
INTESA SANPAOLO SPA	6.25	04/22/2019	2,675,000	\$ 2,812,763	0.07%
NAVIOS MARITIME ACQ CORP SERIES 144A	3.13	07/14/2022	2,805,000	\$ 2,812,256	0.07%
ENERGY TRANSFER PARTNERS	8.13	11/15/2021	3,370,000	\$ 2,788,675	0.07%
BOSTON GAS CO SERIES 144A	4.75	01/15/2026	2,646,000	\$ 2,785,426	0.07%
MONSANTO CO	3.15	08/01/2027	2,740,000	\$ 2,785,033	0.07%
ING GROEP NV	3.95	04/15/2045	2,907,000	\$ 2,778,816	0.07%
XEROX CORP SERIES 144A	6.00		2,700,000	\$ 2,769,660	0.07%
PETROLEOS MEXICANOS SERIES 144A	4.07	03/17/2022	2,675,000	\$ 2,759,104	0.07%
ASURION TERM LOAN	6.50	03/13/2027	2,465,000	\$ 2,756,437	0.07%
CARAUSTAR TERM LOAN	0.00	07/14/2025	2,680,000	\$ 2,734,726	0.07%
JOHNSON CONTROLS INTL PL	0.00	03/09/2022	2,748,113	\$ 2,717,883	0.07%
VRX ESCROW CORP SERIES 144A	5.13	09/14/2045	2,320,000	\$ 2,713,089	0.07%
MICROSOFT CORP	5.38	03/15/2020	2,740,000	\$ 2,705,750	0.07%
AT&T INC	2.40	08/08/2026	2,775,000	\$ 2,701,226	0.07%
MORGAN STANLEY	5.25	03/01/2037	2,555,000	\$ 2,693,328	0.07%
ARCH CAPITAL FINANCE LLC	5.55		2,565,000	\$ 2,670,781	0.07%
REPUBLIC SERVICES INC	4.01	12/15/2026	2,535,000	\$ 2,668,762	0.07%
SANTANDER UK GROUP HLDGS	3.80	05/15/2018	2,630,000	\$ 2,668,451	0.07%
CHENIERE CORP CHRISTI HD SERIES 144A	3.57	01/10/2023	2,590,000	\$ 2,655,698	0.07%
KENTUCKY UTILITIES	5.13	06/30/2027	2,565,000	\$ 2,654,775	0.07%
IMPERIAL TOBACCO FINANCE SERIES 144A	3.30	10/01/2025	2,565,000	\$ 2,654,048	0.07%
BROOKFIELD FINANCE LLC	3.75	07/21/2022	2,540,000	\$ 2,647,835	0.07%
KRAFT HEINZ FOODS CO SERIES WI	4.00	04/01/2024	2,510,000	\$ 2,632,243	0.07%
CONSTELLATION BRANDS INC	4.38	06/01/2046	2,710,000	\$ 2,627,608	0.07%
SOLVAY FINANCE AMERICA LLC SERIES 144A	3.50	05/09/2027	2,560,000	\$ 2,611,631	0.07%
ABBOTT LABORATORIES	3.40	12/03/2020	2,510,000	\$ 2,602,806	0.07%
PLAINS ALL AMER PIPELINE	2.90	11/30/2021	2,555,000	\$ 2,599,058	0.07%
HALLIBURTON CO	4.50	12/15/2026	2,520,000	\$ 2,581,383	0.07%
	4.75	08/01/2043	2,450,000	\$ 2,563,768	0.07%

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ENTERPRISE PRODUCTS OPER	4.90	05/15/2046	2,365,000	\$ 2,559,263	0.07%
GE CAPITAL INTL FUNDING SERIES WI	4.42	11/15/2035	2,346,000	\$ 2,556,531	0.07%
ARCOR SAIC SERIES 144A	6.00	07/06/2023	2,385,000	\$ 2,555,528	0.07%
KLA-TENCOR CORP	4.13	11/01/2021	2,405,000	\$ 2,555,524	0.07%
VIMPELCOM HOLDINGS SERIES 144A	4.95	06/16/2024	2,500,000	\$ 2,551,025	0.07%
BANCO GENERAL SA SERIES 144A	4.13	08/07/2027	2,550,000	\$ 2,543,625	0.07%
SHIRE ACQ INV IRELAND DA	3.20	09/23/2026	2,585,000	\$ 2,542,557	0.07%
QUALCOMM INC	2.07	01/30/2023	2,535,000	\$ 2,539,147	0.07%
AMAZON.COM INC SERIES 144A	4.05	08/22/2047	2,465,000	\$ 2,535,666	0.07%
VIACOM INC	4.85	12/15/2034	2,630,000	\$ 2,535,334	0.07%
PROVINCIA DE BUENOS AIRE	7.88	06/15/2027	2,345,000	\$ 2,530,724	0.07%
BAIDU INC	2.88	07/06/2022	2,500,000	\$ 2,523,050	0.07%
MORGAN STANLEY	3.59	07/22/2028	2,485,000	\$ 2,518,142	0.07%
VEDANTA RESOURCES PLC SERIES 144A	6.13	08/09/2024	2,500,000	\$ 2,513,940	0.07%
DISH DBS CORP	7.88	09/01/2019	2,275,000	\$ 2,499,656	0.07%
DOMTAR CORP	6.25	09/01/2042	2,320,000	\$ 2,497,154	0.07%
JP MORGAN CHASE & CO	5.63	08/16/2043	2,040,000	\$ 2,488,632	0.07%
HUNGARY REPUBLIC OF	5.38	02/21/2023	2,190,000	\$ 2,483,132	0.07%
WM WRIGLEY JR CO SERIES 144A	2.40	10/21/2018	2,465,000	\$ 2,482,641	0.07%
INTERNATIONAL PAPER CO	4.35	08/15/2048	2,450,000	\$ 2,474,384	0.07%
ANADARKO PETROLEUM CORP	6.60	03/15/2046	2,035,000	\$ 2,468,238	0.06%
JPMORGAN CHASE & CO	3.22	03/01/2025	2,420,000	\$ 2,463,330	0.06%
PACIFICORP	2.95	06/01/2023	2,375,000	\$ 2,460,013	0.06%
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2026	2,400,000	\$ 2,460,000	0.06%
CIGNA CORP	4.38	12/15/2020	2,305,000	\$ 2,455,030	0.06%
APPLE INC	3.20	05/11/2027	2,375,000	\$ 2,428,600	0.06%
SYNCHRONY BANK	3.00	06/15/2022	2,420,000	\$ 2,423,706	0.06%
SIEMENS FINANCIERINGSMAT SERIES 144A	3.40	03/16/2027	2,345,000	\$ 2,421,382	0.06%
DOMINICAN REPUBLIC SERIES REGS	5.95	01/25/2027	2,225,000	\$ 2,414,125	0.06%
ENBRIDGE INC SERIES 16-A HYB	6.00	01/15/2077	2,270,000	\$ 2,401,569	0.06%
BP CAPITAL MARKETS PLC	3.72	11/28/2028	2,290,000	\$ 2,395,012	0.06%
CROATIA SERIES REGS	6.00	01/26/2024	2,100,000	\$ 2,394,252	0.06%
FORTIS INC SERIES 144A	2.10	10/04/2021	2,410,000	\$ 2,377,074	0.06%
WELLS FARGO & CO	2.65	10/31/2023	2,325,000	\$ 2,375,011	0.06%
CENTENE CORP	4.75	05/15/2022	2,260,000	\$ 2,371,870	0.06%
DAIMLER FINANCE NA LLC SERIES 144A	2.85	01/06/2022	2,335,000	\$ 2,370,588	0.06%
MCCORMICK & CO INC	3.15	08/15/2024	2,325,000	\$ 2,367,088	0.06%

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
ESSEX PORTFOLIO	3.38	04/15/2026	2,340,000	\$ 2,342,012	0.06%
MORGAN STANLEY	2.71	10/24/2023	2,305,000	\$ 2,341,756	0.06%
ALTRIA GROUP INC	4.50	05/02/2043	2,210,000	\$ 2,341,642	0.06%
US TREASURY STRIPS	0.00	11/15/2044	5,000,000	\$ 2,339,549	0.06%
TIME WARNER INC	3.88	01/15/2026	2,290,000	\$ 2,337,133	0.06%
AT&T INC	2.45	06/30/2020	2,313,000	\$ 2,332,762	0.06%
HSBC HOLDINGS PLC	4.38	11/23/2026	2,215,000	\$ 2,328,482	0.06%
UNITED AIRLINES SERIES 2014-1 CLASS A PT	4.00	10/11/2027	2,214,907	\$ 2,322,995	0.06%
NEXTERA ENERGY	3.55	05/01/2027	2,230,000	\$ 2,313,462	0.06%
PETROLEOS DEL PERU SA SERIES 144A	4.75	06/19/2032	2,200,000	\$ 2,312,156	0.06%
SOUTHERN CO GAS CAPITAL	4.40	05/30/2047	2,190,000	\$ 2,307,228	0.06%
MEDTRONIC INC SERIES WI	4.63	03/15/2045	2,035,000	\$ 2,306,617	0.06%
ORACLE CORP	4.38	05/15/2055	2,105,000	\$ 2,285,042	0.06%
WIND ACQUISITION SERIES 144A	7.38	04/23/2021	2,195,000	\$ 2,282,185	0.06%
TRIUMPH GROUP INC SERIES 144A	7.75	08/15/2025	2,215,000	\$ 2,279,235	0.06%
ELECTRICITE DE FRANCE SERIES 144A	5.63		2,205,000	\$ 2,275,560	0.06%
PRESTIGE BRANDS TERM LOAN	0.00	01/20/2024	2,270,682	\$ 2,273,157	0.06%
UNITED AIRLINES SERIES 2014-2 CLASS A	3.75	09/03/2026	2,193,088	\$ 2,264,364	0.06%
ENEL FINANCE INTL NV SERIES 144A	2.88	05/25/2022	2,240,000	\$ 2,263,659	0.06%
ABBOTT LABORATORIES	3.75	11/30/2026	2,190,000	\$ 2,262,394	0.06%
BP CAPITAL MARKETS PLC	3.02	01/16/2027	2,270,000	\$ 2,262,035	0.06%
HEALTHCARE TRUST OF AMER	3.50	08/01/2026	2,265,000	\$ 2,259,264	0.06%
VIRGINIA ELEC & POWER CO	4.45	02/15/2044	2,025,000	\$ 2,257,756	0.06%
ACTIVISION BLIZZARD INC SERIES 144A	6.13	09/15/2023	2,099,000	\$ 2,255,564	0.06%
NBC UNIVERSAL MEDIA LLC	4.45	01/15/2043	2,130,000	\$ 2,251,796	0.06%
ZAYO GROUP LLC SERIES WI	6.00	04/01/2023	2,120,000	\$ 2,243,914	0.06%
MICROSOFT CORP	2.00	11/03/2020	2,215,000	\$ 2,234,003	0.06%
NATL RURAL UTILITY CFC	4.75	04/30/2043	2,135,000	\$ 2,217,706	0.06%
SVENSKA HANDELSBANKEN AB	5.25		2,160,000	\$ 2,211,300	0.06%
VALE OVERSEAS LIMITED	6.25	08/10/2026	1,940,000	\$ 2,203,840	0.06%
COCA-COLA ICECEK URETIM SERIES 144A	4.75	10/01/2018	2,150,000	\$ 2,199,691	0.06%
CITIGROUP INC	4.45	09/29/2027	2,075,000	\$ 2,198,745	0.06%
NBC UNIVERSAL ENTERPRISE SERIES 144A	1.99	04/15/2018	2,190,000	\$ 2,198,513	0.06%
COMCAST CORP	2.75	03/01/2023	2,150,000	\$ 2,185,505	0.06%
AMERICAN CAMPUS CMNTYS	3.35	10/01/2020	2,085,000	\$ 2,147,010	0.06%
SYNCHRONY FINANCIAL	2.60	01/15/2019	2,120,000	\$ 2,134,831	0.06%
HCA INC	4.50	02/15/2027	2,100,000	\$ 2,128,875	0.06%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
ISTAR FINANCIAL TERM LOAN	0.00	07/01/2020	2,111,986	\$ 2,125,185	0.06%
INEOS TERM LOAN	0.00	03/31/2022	2,116,248	\$ 2,120,777	0.06%
GENERAL MOTORS CO SERIES WI	4.88	10/02/2023	1,960,000	\$ 2,116,982	0.06%
HSBC HOLDINGS PLC	4.04	03/13/2028	2,000,000	\$ 2,104,529	0.06%
TEACHERS INSURANCE AND ANNUITY SERIE	4.27	05/15/2047	2,015,000	\$ 2,103,566	0.06%
MORGAN STANLEY SERIES GMTN	2.52	05/08/2024	2,095,000	\$ 2,101,642	0.06%
WILLIAMS PARTNERS L.P	5.10	09/15/2045	1,985,000	\$ 2,074,862	0.05%
BECTON DICKINSON & CO SERIES 5FRN	2.25	06/06/2022	2,065,000	\$ 2,072,051	0.05%
ALTRIA GROUP INC	5.38	01/31/2044	1,745,000	\$ 2,069,919	0.05%
AMERICAN AIRLINES SERIES 2013-2 CLASS A	4.95	01/15/2023	1,929,474	\$ 2,068,396	0.05%
MORGAN STANLEY SERIES 30YR	4.38	01/22/2047	1,950,000	\$ 2,067,029	0.05%
BRIGHTHOUSE FINANCIAL INC SERIES 144A	4.70	06/22/2047	2,080,000	\$ 2,046,627	0.05%
WELLCARE HEALTH PLANS INC	5.25	04/01/2025	1,940,000	\$ 2,032,150	0.05%
COMMERCIAL METALS CO	4.88	05/15/2023	1,970,000	\$ 2,029,100	0.05%
AMERICAN AXLE & MFG INC SERIES 144A	6.25	04/01/2025	2,035,000	\$ 2,024,825	0.05%
MIDAMERICAN ENERGY CO	4.25	05/01/2046	1,850,000	\$ 2,023,494	0.05%
GENZYME CORP	5.00	06/15/2020	1,863,000	\$ 2,018,329	0.05%
DISH DBS CORP SERIES WI	6.75	06/01/2021	1,825,000	\$ 2,014,344	0.05%
COLOMBIA REPUBLIC OF	3.88	04/25/2027	1,975,000	\$ 2,012,525	0.05%
HUMANA INC	4.95	10/01/2044	1,745,000	\$ 2,010,969	0.05%
PANAMA REPUBLIC OF	3.88	03/17/2028	1,900,000	\$ 2,009,250	0.05%
EXELON CORP	2.85	06/15/2020	1,966,000	\$ 2,009,196	0.05%
PPL ELECTRIC UTILITIES	3.95	06/01/2047	1,890,000	\$ 1,998,191	0.05%
SPRINT CORP SERIES WI	7.13	06/15/2024	1,815,000	\$ 1,996,500	0.05%
DIGICEL GROUP LTD SERIES 144A	8.25	09/30/2020	2,075,000	\$ 1,994,594	0.05%
CONSOLIDATED ENERGY FIN SERIES 144A	6.88	06/15/2025	1,915,000	\$ 1,991,600	0.05%
BOARDWALK PIPELINES LP	5.95	06/01/2026	1,765,000	\$ 1,983,239	0.05%
CANADIAN NATURAL RESOURCES LTD	3.90	02/01/2025	1,929,000	\$ 1,978,258	0.05%
SIGNODE INDUSTRIAL GROUP SERIES 144A	6.38	05/01/2022	1,915,000	\$ 1,977,238	0.05%
CATLIN INSURANCE CO LTD SERIES 144A	4.28		2,030,000	\$ 1,958,950	0.05%
BAIDU INC	3.00	06/30/2020	1,925,000	\$ 1,958,251	0.05%
FANNIE MAE	6.63	11/15/2030	1,350,000	\$ 1,955,996	0.05%
PHILIPPINES REPUBLIC OF	3.95	01/20/2040	1,850,000	\$ 1,951,088	0.05%
KIMCO REALTY CORP	3.40	11/01/2022	1,880,000	\$ 1,943,963	0.05%
MPH ACQUISITION HOLDINGS SERIES 144A	7.13	06/01/2024	1,810,000	\$ 1,941,225	0.05%
ING BANK NV SERIES 144A	5.80	09/25/2023	1,700,000	\$ 1,939,999	0.05%
SOUTHERN CO	2.95	07/01/2023	1,915,000	\$ 1,937,656	0.05%

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TIME WARNER CABLE INC	5.88	11/15/2040	1,805,000	\$ 1,936,925	0.05%	
GRAINGER WW INC	4.20	05/15/2047	1,860,000	\$ 1,927,964	0.05%	
CONTINENTAL RESOURCES	4.50	04/15/2023	1,955,000	\$ 1,925,675	0.05%	
BAIDU INC	3.63	07/06/2027	1,900,000	\$ 1,922,694	0.05%	
IMS HEALTH INC SERIES 144A	5.00	10/15/2026	1,835,000	\$ 1,922,163	0.05%	
UNITED TECHNOLOGIES CORP	4.15	05/15/2045	1,870,000	\$ 1,920,922	0.05%	
LEVEL 3 TERM LOAN	0.00	02/17/2024	1,920,000	\$ 1,918,195	0.05%	
WESTERN GAS PARTNERS	5.45	04/01/2044	1,860,000	\$ 1,914,635	0.05%	
BANK OF AMERICA CORP SERIES V	5.13		1,870,000	\$ 1,912,281	0.05%	
HUMANA INC	3.85	10/01/2024	1,805,000	\$ 1,909,146	0.05%	
CMS ENERGY CORP	4.88	03/01/2044	1,675,000	\$ 1,904,080	0.05%	
PETROLEOS MEXICANOS SERIES WI	6.88	08/04/2026	1,650,000	\$ 1,897,170	0.05%	
CISCO SYSTEMS INC	2.20	02/28/2021	1,870,000	\$ 1,889,939	0.05%	
AVOLON TERM LOAN	0.00	01/20/2022	1,880,000	\$ 1,885,114	0.05%	
CEMEX SAB DE CV SERIES REGS	5.70	01/11/2025	1,750,000	\$ 1,876,000	0.05%	
IAMGOLD CORP SERIES 144A	7.00	04/15/2025	1,810,000	\$ 1,871,088	0.05%	
YPF SOCIEDAD ANONIMA SERIES REGS	8.50	07/28/2025	1,615,000	\$ 1,866,940	0.05%	
ARDAGH PKG FIN/MP HD USA SERIES 144A	6.00	02/15/2025	1,745,000	\$ 1,858,425	0.05%	
CHARTER COMM OPT LLC CAP SERIES WI	6.48	10/23/2045	1,615,000	\$ 1,855,379	0.05%	
COX COMMUNICATIONS INC SERIES 144A	3.15	08/15/2024	1,855,000	\$ 1,854,558	0.05%	
DISH DBS CORP SERIES WI	5.88	11/15/2024	1,715,000	\$ 1,850,056	0.05%	
GILEAD SCIENCES INC	4.15	03/01/2047	1,800,000	\$ 1,847,623	0.05%	
DYNEGY INC SERIES WI	7.38	11/01/2022	1,785,000	\$ 1,847,475	0.05%	
EMERALD PERFORMANCE TERM LOAN	0.00	07/23/2022	1,850,000	\$ 1,845,375	0.05%	
ALABAMA POWER CO	3.85	12/01/2042	1,790,000	\$ 1,842,375	0.05%	
RADIATE HOLDCO FINANCE SERIES 144A	6.63	02/15/2025	1,850,000	\$ 1,829,188	0.05%	
SPRINT CORP	7.88	09/15/2023	1,595,000	\$ 1,822,495	0.05%	
KRAFT FOODS INC	6.13	08/23/2018	1,750,000	\$ 1,822,136	0.05%	
STATE OF QATAR SERIES REGS	3.25	06/02/2026	1,825,000	\$ 1,817,518	0.05%	
CIGNA CORP	4.00	02/15/2022	1,700,000	\$ 1,814,696	0.05%	
COVERIS HOLDINGS SA SERIES 144A	7.88	11/01/2019	1,875,000	\$ 1,814,063	0.05%	
GEO GROUP TERM LOAN B	0.00	03/09/2024	1,810,213	\$ 1,810,973	0.05%	
SHELL INTERNATIONAL FIN	4.00	05/10/2046	1,780,000	\$ 1,808,528	0.05%	
NAVISTAR INTERNATIONAL	8.25	11/01/2021	1,795,000	\$ 1,808,463	0.05%	
NAVIOS SA LOGIST/FIN US SERIES 144A	7.25	05/01/2022	1,845,000	\$ 1,801,181	0.05%	
CELGENE CORP	2.88	08/15/2020	1,745,000	\$ 1,789,398	0.05%	
INTESA SANPAOLO SPA	3.88	07/14/2027	1,785,000	\$ 1,789,191	0.05%	

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
ENABLE MIDSTREAM PARTNERS LP	4.40	03/15/2027	1,755,000	\$ 1,787,047	0.05%
CHEVRON PHILLIPS CHEM CO SERIES 144A	3.40	12/01/2026	1,715,000	\$ 1,782,995	0.05%
MYRIAD INT HOLDING BV SERIES 144A	4.85	07/06/2027	1,700,000	\$ 1,779,900	0.05%
FRONTIER COMMUNICATIONS CORP SERIES	11.00	09/15/2025	2,040,000	\$ 1,777,350	0.05%
CROWN CORK & SEAL	7.38	12/15/2026	1,519,000	\$ 1,777,230	0.05%
TECK RESOURCES LIMITED	6.25	07/15/2041	1,605,000	\$ 1,765,500	0.05%
IASIS HEALTHCARE LLC	8.38	05/15/2019	1,765,000	\$ 1,765,000	0.05%
DOLLAR TREE TERM LOAN B2	0.00	07/06/2022	1,744,805	\$ 1,764,435	0.05%
DOMINICAN REPUBLIC SERIES 144A	5.95	01/25/2027	1,625,000	\$ 1,763,125	0.05%
SOUTHERN COPPER CORP	6.75	04/16/2040	1,440,000	\$ 1,758,819	0.05%
ROCKWELL COLLINS INC	3.50	03/15/2027	1,720,000	\$ 1,758,499	0.05%
AMERICAN INTERNATIONAL GROUP I	3.75	07/10/2025	1,690,000	\$ 1,755,601	0.05%
US TREASURY N/B	2.38	08/15/2024	1,706,000	\$ 1,754,048	0.05%
HP ENTERPRISE CO SERIES WI	6.20	10/15/2035	1,620,000	\$ 1,747,563	0.05%
FEDEX CORP	4.55	04/01/2046	1,650,000	\$ 1,746,902	0.05%
UNIVERSAL HOSPITAL SERVI	7.63	08/15/2020	1,720,000	\$ 1,745,800	0.05%
NEWMONT MINING CORP	4.88	03/15/2042	1,615,000	\$ 1,745,750	0.05%
US AIRWAYS SERIES 2013-1 CLASS A PTT EE	3.95	05/15/2027	1,667,487	\$ 1,742,524	0.05%
GILEAD SCIENCES INC	2.55	09/01/2020	1,710,000	\$ 1,740,509	0.05%
DEVON ENERGY CORP	5.60	07/15/2041	1,625,000	\$ 1,734,657	0.05%
FMG RESOURCES SERIES 144A	9.75	03/01/2022	1,530,000	\$ 1,732,725	0.05%
XILINX INC	2.95	06/01/2024	1,705,000	\$ 1,729,454	0.05%
DJO FINCO INC / DJO FINANCE LL SERIES 144	8.13	06/15/2021	1,810,000	\$ 1,720,043	0.05%
ANHEUSER-BUSCH INBEV FIN	3.30	02/01/2023	1,655,000	\$ 1,718,637	0.05%
POLAND REP	3.25	04/06/2026	1,660,000	\$ 1,715,278	0.05%
CNOOC FINANCE LTD SERIES 2013	3.00	05/09/2023	1,700,000	\$ 1,712,840	0.05%
INTERNATIONAL PAPER CO	3.00	02/15/2027	1,760,000	\$ 1,709,274	0.04%
TRANS CANADA PIPELINES	4.63	03/01/2034	1,550,000	\$ 1,707,734	0.04%
MULTIPLAN TERM LOAN B	0.00	05/25/2023	1,700,281	\$ 1,706,300	0.04%
TRUST F 1401 SERIES 144A	6.95	01/30/2044	1,575,000	\$ 1,704,938	0.04%
ALTICE FINANCING SA SERIES 144A	6.50	01/15/2022	1,635,000	\$ 1,700,400	0.04%
EXELON CORP	3.50	06/01/2022	1,640,000	\$ 1,700,020	0.04%
CONS EDISON CO OF NY	4.63	12/01/2054	1,475,000	\$ 1,697,629	0.04%
DOMINION ENERGY INC	3.90	10/01/2025	1,600,000	\$ 1,695,833	0.04%
UNITED MEXICAN STATES	4.00	10/02/2023	1,590,000	\$ 1,683,015	0.04%
CHESAPEAKE ENERGY TERM LOAN	0.00	08/16/2021	1,580,000	\$ 1,677,439	0.04%
ILFC TERM LOAN	0.00	10/06/2023	1,665,000	\$ 1,673,325	0.04%

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DANA INCORPORATED	5.50	12/15/2024	1,605,000	\$ 1,673,213	0.04%
TECH DATA CORP	3.70	02/15/2022	1,635,000	\$ 1,672,125	0.04%
SIEMENS FINANCIERINGSMAT SERIES 144A	4.20	03/16/2047	1,545,000	\$ 1,670,841	0.04%
ZIGGO SECURED FINANCE BV SERIES 144A	5.50	01/15/2027	1,620,000	\$ 1,670,625	0.04%
DUKE ENERGY CORP	3.75	09/01/2046	1,720,000	\$ 1,660,515	0.04%
CLOUD CRANE LLC SERIES 144A	10.13	08/01/2024	1,480,000	\$ 1,657,600	0.04%
POST HOLDINGS TERM LOAN	0.00	05/17/2024	1,655,000	\$ 1,656,771	0.04%
COMMONWEALTH EDISON	4.35	11/15/2045	1,485,000	\$ 1,651,820	0.04%
US TREASURY STRIPS	0.00	08/15/2030	2,250,000	\$ 1,644,093	0.04%
BHARTI AIRTEL INTERNATIO SERIES 144A	5.13	03/11/2023	1,550,000	\$ 1,640,669	0.04%
BOMBARDIER INC SERIES 144A	8.75	12/01/2021	1,435,000	\$ 1,630,060	0.04%
MEDTRONIC GLOBAL HLDINGS	3.35	04/01/2027	1,575,000	\$ 1,628,068	0.04%
REPUBLIC OF IRAQ SERIES 144A	6.75	03/09/2023	1,600,000	\$ 1,628,000	0.04%
SOUTHERN CO	4.25	07/01/2036	1,555,000	\$ 1,627,416	0.04%
TEMBEC INDUSTRIES INC SERIES 144A	9.00	12/15/2019	1,580,000	\$ 1,627,400	0.04%
HOME DEPOT INC	5.88	12/16/2036	1,245,000	\$ 1,625,083	0.04%
RUSSELL INVESTMENTS TERM LOAN	0.00	06/01/2023	1,617,929	\$ 1,625,015	0.04%
ELETSON HOLDINGS SERIES 144A	9.63	01/15/2022	2,015,000	\$ 1,622,075	0.04%
WANT WANT CHINA FINANCE	2.88	04/27/2022	1,600,000	\$ 1,615,008	0.04%
SPRINGLEAF FINANCE CORP	5.25	12/15/2019	1,555,000	\$ 1,613,313	0.04%
UNITYMEDIA HESSEN GMBG & CO	5.50	01/15/2023	1,557,000	\$ 1,611,495	0.04%
SILVERSEA CRUISE FINANCE LTD SERIES 144	7.25	02/01/2025	1,495,000	\$ 1,610,863	0.04%
UNIVISION TERM LOAN	0.00	03/15/2024	1,622,678	\$ 1,608,983	0.04%
STATE OF QATAR SERIES REGS	2.38	06/02/2021	1,625,000	\$ 1,608,978	0.04%
DEUTSCHE TELEKOM INT FIN SERIES 144A	1.95	09/19/2021	1,635,000	\$ 1,605,750	0.04%
QUALCOMM INC	2.90	05/20/2024	1,585,000	\$ 1,604,736	0.04%
AT&T INC SERIES WI	6.38	03/01/2041	1,350,000	\$ 1,603,163	0.04%
COMMONWEALTH EDISON	3.80	10/01/2042	1,550,000	\$ 1,599,602	0.04%
TALENT YIELD INVESTMENTS SERIES 144A	4.50	04/25/2022	1,500,000	\$ 1,599,488	0.04%
NEWELL BRANDS INC SERIES WI	5.00	11/15/2023	1,495,000	\$ 1,596,524	0.04%
NAKILAT INC	6.07	12/31/2033	1,355,000	\$ 1,593,887	0.04%
AMER AIRLINES SERIES 2014-1 CLASS A	3.70	10/01/2026	1,548,383	\$ 1,590,964	0.04%
INTELSAT JACKSON SERIES 144A	8.00	02/15/2024	1,475,000	\$ 1,587,911	0.04%
QEP RESOURCES INC	5.25	05/01/2023	1,670,000	\$ 1,586,500	0.04%
AMERICAN INTERNATIONAL GROUP I	3.88	01/15/2035	1,605,000	\$ 1,579,158	0.04%
US TREASURY N/B	2.25	08/15/2046	1,735,000	\$ 1,567,057	0.04%
BMC STOCK HOLDINGS INC SERIES 144A	5.50	10/01/2024	1,500,000	\$ 1,563,750	0.04%

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MGM RESORTS INTERNATIONAL	6.00	03/15/2023	1,415,000	\$ 1,563,575	0.04%
APPLE INC	3.00	06/20/2027	1,550,000	\$ 1,561,518	0.04%
JACK OHIO FIN LLC/FIN 1 SERIES 144A	6.75	11/15/2021	1,500,000	\$ 1,560,000	0.04%
CENTURY LINK TERM LOAN	0.00	01/31/2025	1,550,000	\$ 1,552,914	0.04%
KLOECKNER PENTAPLAST TERM LOAN	0.00	06/29/2022	1,550,000	\$ 1,549,349	0.04%
OASIS PETROLEUM INC	6.88	01/15/2023	1,615,000	\$ 1,545,555	0.04%
CONTINENTAL AIRLINES INC SERIES 2007-1 C	5.98	04/19/2022	1,403,306	\$ 1,543,636	0.04%
SOUTH AFRICA REPUBLIC OF	4.30	10/12/2028	1,600,000	\$ 1,540,189	0.04%
GTT COMMUNICATIONS INC TERM LOAN	0.00	01/09/2024	1,532,544	\$ 1,536,375	0.04%
ROMANIA SERIES 144A	4.88	01/22/2024	1,380,000	\$ 1,535,250	0.04%
WESTERN GAS PARTNERS	4.65	07/01/2026	1,475,000	\$ 1,533,853	0.04%
CREDIT ACCEPTANCE CORP SERIES 144A	7.38	03/15/2023	1,450,000	\$ 1,533,375	0.04%
REYNOLDS AMERICAN INC	3.25	06/12/2020	1,486,000	\$ 1,530,360	0.04%
GLENCORE FUNDING LLC SERIES 144A	4.00	03/27/2027	1,510,000	\$ 1,529,038	0.04%
EQUINIX INC	5.38	04/01/2023	1,465,000	\$ 1,527,263	0.04%
KRAFT HEINZ FOODS CO	5.20	07/15/2045	1,405,000	\$ 1,525,466	0.04%
MOTORCITY CASINO TERM LOAN	0.00	08/09/2021	1,559,763	\$ 1,525,324	0.04%
DUPONT FABROS TECH LP	5.88	09/15/2021	1,475,000	\$ 1,523,926	0.04%
LIONS GATE TERM LOAN	0.00	10/13/2023	1,509,875	\$ 1,521,199	0.04%
WYETH LLC	6.00	02/15/2036	1,150,000	\$ 1,519,231	0.04%
AIRCASTLE LTD	5.13	03/15/2021	1,430,000	\$ 1,515,800	0.04%
SCIENTIFIC GAMES INC SERIES WI	10.00	12/01/2022	1,360,000	\$ 1,513,000	0.04%
HEALTHCARE TRUST OF AMER	3.75	07/01/2027	1,495,000	\$ 1,511,534	0.04%
ENTEL CHILE SA SERIES 144A	4.75	08/01/2026	1,450,000	\$ 1,509,068	0.04%
DAIMLER FINANCE NA LLC SERIES 144A	2.25	03/02/2020	1,500,000	\$ 1,507,982	0.04%
US TREASURY STRIPS	0.00	11/15/2036	2,500,000	\$ 1,507,193	0.04%
REYNOLDS GROUP HOLDINGS SERIES 144A	4.80	07/15/2021	1,475,000	\$ 1,502,656	0.04%
GENERAL MOTORS FINL CO	3.45	01/14/2022	1,465,000	\$ 1,494,996	0.04%
MICROSOFT CORP	1.55	08/08/2021	1,505,000	\$ 1,483,887	0.04%
PROTECTION 1 TERM LOAN	0.00	05/02/2022	1,472,125	\$ 1,478,794	0.04%
ENLINK MIDSTREAM PARTNER	5.05	04/01/2045	1,555,000	\$ 1,472,709	0.04%
RUSSIA FOREIGN BOND	7.50	03/31/2030	1,221,090	\$ 1,464,629	0.04%
AMERICAN EQUITY INVESTMENT	5.00	06/15/2027	1,390,000	\$ 1,460,818	0.04%
BOMBARDIER INC SERIES 144A	7.50	03/15/2025	1,370,000	\$ 1,458,194	0.04%
CMS ENERGY CORP	4.70	03/31/2043	1,315,000	\$ 1,454,991	0.04%
TESORO LOGISTICS LP / CORP	6.13	10/15/2021	1,405,000	\$ 1,452,419	0.04%
CHS/COMMUNITY HEALTH SYS	6.25	03/31/2023	1,440,000	\$ 1,450,800	0.04%

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TIME WARNER INC	4.05	12/15/2023	1,350,000	\$ 1,437,335	0.04%	
NCL CORP LTD SERIES 144A	4.63	11/15/2020	1,400,000	\$ 1,435,000	0.04%	
CHESAPEAKE ENERGY CORP SERIES WI	8.00	12/15/2022	1,386,000	\$ 1,432,778	0.04%	
LOWES COS INC	3.10	05/03/2027	1,420,000	\$ 1,432,404	0.04%	
LANTHEUS MEDICAL TERM LOAN	0.00	06/30/2022	1,424,027	\$ 1,429,965	0.04%	
GEORGIA POWER COMPANY	4.30	03/15/2042	1,350,000	\$ 1,428,890	0.04%	
RCN GRANDE TERM LOAN	0.00	12/09/2023	1,446,375	\$ 1,425,880	0.04%	
FEDEX CORP	4.75	11/15/2045	1,310,000	\$ 1,420,210	0.04%	
CRESCENT COMMUNITIES LLC SERIES 144A	8.88	10/15/2021	1,345,000	\$ 1,418,975	0.04%	
SOLVAY FINANCE AMERICA LLC SERIES 144A	4.45	12/03/2025	1,300,000	\$ 1,414,284	0.04%	
WYNN LAS VEGAS LLC/CORP SERIES 144A	5.25	05/15/2027	1,400,000	\$ 1,414,000	0.04%	
TIME WARNER INC	2.10	06/01/2019	1,410,000	\$ 1,413,737	0.04%	
ARUBA INVESTMENT INC 144A	8.75	02/15/2023	1,380,000	\$ 1,411,050	0.04%	
LOUISVILLE GAS & ELECTRIC SERIES 45	3.30	10/01/2025	1,360,000	\$ 1,410,752	0.04%	
INTELSAT JACKSON	5.50	08/01/2023	1,685,000	\$ 1,406,975	0.04%	
VERIZON COMMUNICATIONS INC SERIES WI	4.52	09/15/2048	1,495,000	\$ 1,405,503	0.04%	
OWENS CORNING	7.00	12/01/2036	1,070,000	\$ 1,404,715	0.04%	
NGL ENRGY PART LP/FIN CO	7.50	11/01/2023	1,450,000	\$ 1,395,625	0.04%	
LENNAR CORP	4.75	11/15/2022	1,335,000	\$ 1,395,075	0.04%	
UNITED STATES STEEL CORP	6.88	08/15/2025	1,370,000	\$ 1,393,975	0.04%	
ACELITY TERM LOAN	0.00	02/01/2024	1,405,000	\$ 1,389,194	0.04%	
PINNACLE OPERATING CORP SERIES 144A	9.00	05/15/2023	1,476,119	\$ 1,387,552	0.04%	
KINDER MORGAN INC	3.05	12/01/2019	1,365,000	\$ 1,386,736	0.04%	
TASEKO MINES LTD SERIES 144A	8.75	06/15/2022	1,360,000	\$ 1,373,600	0.04%	
1011778 BC/ NEW RED FIN SERIES 144A	5.00	10/15/2025	1,335,000	\$ 1,370,044	0.04%	
ONCOR ELECTRIC DELIVERY	5.25	09/30/2040	1,120,000	\$ 1,369,600	0.04%	
GOLDMAN SACHS GROUP INC	2.31	07/24/2023	1,370,000	\$ 1,367,799	0.04%	
H&E EQUIPMENT SERVICES SERIES 144A	5.63	09/01/2025	1,320,000	\$ 1,362,900	0.04%	
ENERGY TRANSFER PARTNERS	4.90	03/15/2035	1,375,000	\$ 1,362,515	0.04%	
NUSTAR LOGISTICS LP	5.63	04/28/2027	1,285,000	\$ 1,362,100	0.04%	
FORD MOTOR CREDIT CO LLC	3.34	03/28/2022	1,335,000	\$ 1,360,725	0.04%	
METHANOL HOLDINGS TRINIDAD TERM LOAN	0.00	06/02/2022	1,353,164	\$ 1,359,930	0.04%	
CHS/COMMUNITY HEALTH SYS SERIES WI	5.13	08/01/2021	1,355,000	\$ 1,356,694	0.04%	
BROOKSHIRE GROCERY CO	7.10	08/01/2019	1,280,946	\$ 1,355,556	0.04%	
BWAY HOLDING CO SERIES 144A	7.25	04/15/2025	1,325,000	\$ 1,353,156	0.04%	
DANONE SERIES 144A	2.95	11/02/2026	1,385,000	\$ 1,351,547	0.04%	
CEMEX SAB DE CV SERIES 144A	6.13	05/05/2025	1,250,000	\$ 1,346,875	0.04%	

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CF INDUSTRIES INC	5.15	03/15/2034	1,425,000	\$ 1,346,625	0.04%	
KRAFT HEINZ FOODS CO	5.00	07/15/2035	1,235,000	\$ 1,345,808	0.04%	
CHARTER TERM LOAN B	0.00	06/16/2022	2,009,501	\$ 1,338,328	0.04%	
AMER AIRLINE 17 1 AA PTT SERIES AA	3.65	08/15/2030	1,285,000	\$ 1,329,975	0.03%	
CONSTELLATION MERGER SUB SERIES 144A	8.50	09/15/2025	1,360,000	\$ 1,329,400	0.03%	
POST HOLDINGS INC SERIES 144A	5.00	08/15/2026	1,325,000	\$ 1,325,000	0.03%	
CALIFORNIA RESOURCES TERM LOAN	0.00	12/31/2021	1,250,000	\$ 1,322,913	0.03%	
LOWES COMPANIES INC	4.05	05/03/2047	1,285,000	\$ 1,321,179	0.03%	
COX COMMUNICATIONS INC SERIES 144A	2.95	06/30/2023	1,325,000	\$ 1,320,549	0.03%	
ICAHN ENTERPRISES/FIN	6.00	08/01/2020	1,280,000	\$ 1,318,400	0.03%	
MGM GROWTH LP/MGP ESCROW SERIES WI	5.63	05/01/2024	1,210,000	\$ 1,315,875	0.03%	
COBANK ACB SERIES I	6.25		1,190,000	\$ 1,309,994	0.03%	
WIDOPENWEST TERM LOAN	0.00	08/06/2023	1,310,303	\$ 1,306,700	0.03%	
FLEX ACQUISITION CO INC SERIES 144A	6.88	01/15/2025	1,255,000	\$ 1,305,200	0.03%	
T MOBILE USA INC	5.13	04/15/2025	1,240,000	\$ 1,302,372	0.03%	
REPUBLICA ORIENT URUGUAY	5.10	06/18/2050	1,225,000	\$ 1,292,375	0.03%	
HUNTINGTON INGALLS INDUSTRIES SERIES 1	5.00	11/15/2025	1,190,000	\$ 1,288,175	0.03%	
NEWMONT MINING CORP	6.25	10/01/2039	1,019,000	\$ 1,285,127	0.03%	
HCA HEALTHCARE INC	6.25	02/15/2021	1,180,000	\$ 1,274,400	0.03%	
APPLE INC	4.25	02/09/2047	1,170,000	\$ 1,267,930	0.03%	
INTERNATIONAL PAPER CO	4.40	08/15/2047	1,246,000	\$ 1,266,793	0.03%	
ISTAR INC	6.50	07/01/2021	1,220,000	\$ 1,264,225	0.03%	
SENSATA TECH UK FIN CO SERIES 144A	6.25	02/15/2026	1,155,000	\$ 1,261,838	0.03%	
NORBORD INC SERIES 144A	5.38	12/01/2020	1,185,000	\$ 1,250,175	0.03%	
ELDORADO RESORTS INC SERIES WI	7.00	08/01/2023	1,160,000	\$ 1,247,000	0.03%	
KUWAIT INTL BOND SERIES 144A	3.50	03/20/2027	1,200,000	\$ 1,244,256	0.03%	
LANDRY'S INC SERIES 144A	6.75	10/15/2024	1,225,000	\$ 1,240,313	0.03%	
ST MARYS CEMENT INC CANADA SERIES 144	5.75	01/28/2027	1,175,000	\$ 1,238,156	0.03%	
HONDURAS GOVERNMENT SERIES REGS	6.25	01/19/2027	1,150,000	\$ 1,237,998	0.03%	
FORD MOTOR COMPANY	5.29	12/08/2046	1,205,000	\$ 1,237,143	0.03%	
PIONEER NATURAL RESOURCES CO	4.45	01/15/2026	1,145,000	\$ 1,236,053	0.03%	
SRI LANKA GOVT SERIES 144A	6.20	05/11/2027	1,175,000	\$ 1,235,488	0.03%	
ABBVIE INC	4.70	05/14/2045	1,140,000	\$ 1,234,192	0.03%	
CNO FINANCIAL GROUP INC	4.50	05/30/2020	1,195,000	\$ 1,230,850	0.03%	
SANTANDER HOLDINGS USA SERIES 144A	4.40	07/13/2027	1,195,000	\$ 1,230,643	0.03%	
GLP CAPITAL LP / FIN II	5.38	04/15/2026	1,130,000	\$ 1,226,050	0.03%	
JAMAICA	7.88	07/28/2045	1,000,000	\$ 1,225,000	0.03%	

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EQUINIX INC	5.88	01/15/2026	1,115,000	\$ 1,223,713	0.03%	
PERU REPUBLIC OF	5.63	11/18/2050	966,000	\$ 1,221,990	0.03%	
SPRINT NEXTEL CORP	6.00	11/15/2022	1,145,000	\$ 1,217,994	0.03%	
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.00	06/01/2024	1,165,000	\$ 1,217,775	0.03%	
SPRINT CAPITAL CORP	6.88	11/15/2028	1,105,000	\$ 1,215,500	0.03%	
TENET HEALTHCARE CORP SERIES 144A	4.63	07/15/2024	1,215,000	\$ 1,214,757	0.03%	
REYNOLDS GROUP HOLDINGS	5.75	10/15/2020	1,190,000	\$ 1,212,182	0.03%	
MCDONALD'S CORP SERIES MTN	4.45	03/01/2047	1,135,000	\$ 1,208,156	0.03%	
BECTON DICKINSON & CO	3.13	11/08/2021	1,175,000	\$ 1,204,787	0.03%	
MORGAN STANLEY	4.30	01/27/2045	1,150,000	\$ 1,202,787	0.03%	
CENT ELET BRASILEIRAS SA SERIES REGS	5.75	10/27/2021	1,150,000	\$ 1,200,830	0.03%	
MPLX LP	5.20	03/01/2047	1,160,000	\$ 1,196,790	0.03%	
VIACOM INC	4.38	03/15/2043	1,390,000	\$ 1,194,093	0.03%	
CREDIT ACCEPTANCE CORP SERIES 144A	6.13	02/15/2021	1,170,000	\$ 1,191,879	0.03%	
AMERICAN TOWER CORP SERIES 5YR	3.30	02/15/2021	1,155,000	\$ 1,191,463	0.03%	
BI-LO LLC / BI-LO FINANCE CORP SERIES 144	9.25	02/15/2019	1,380,000	\$ 1,190,250	0.03%	
GENERAL MOTORS FINL CO	3.95	04/13/2024	1,155,000	\$ 1,182,682	0.03%	
HCA INC	4.75	05/01/2023	1,120,000	\$ 1,181,376	0.03%	
CITIGROUP INC	4.28	04/24/2048	1,135,000	\$ 1,179,879	0.03%	
BLUELINE RENTAL CRP LL SERIES 144A	9.25	03/15/2024	1,080,000	\$ 1,179,252	0.03%	
BANCO INBURSA SERIES 144A	4.38	04/11/2027	1,175,000	\$ 1,178,995	0.03%	
PNC FINANCIAL SERVICES GROUP I SERIES S	5.00		1,125,000	\$ 1,175,625	0.03%	
AK STEEL CORP	6.38	10/15/2025	1,190,000	\$ 1,175,125	0.03%	
ASURION TERM LOAN	0.00	11/03/2023	1,165,419	\$ 1,169,790	0.03%	
JAGUAR LAND ROVER PLC SERIES 144A	5.63	02/01/2023	1,130,000	\$ 1,168,138	0.03%	
CLUBCORP TERM LOAN	0.00	08/16/2024	1,175,000	\$ 1,167,163	0.03%	
FIRST QUANTUM MINERALS LTD SERIES 144A	7.50	04/01/2025	1,140,000	\$ 1,167,075	0.03%	
TENCENT HOLDINGS LTD SERIES 144A	3.80	02/11/2025	1,100,000	\$ 1,166,357	0.03%	
NAVIOS MARITIME HOLDINGS SERIES 144A	7.38	01/15/2022	1,435,000	\$ 1,165,938	0.03%	
DELL TERM LOAN	0.00	09/07/2024	1,155,894	\$ 1,160,182	0.03%	
US TREASURY N/B	3.50	02/15/2039	1,000,000	\$ 1,156,055	0.03%	
TIME WARNER CABLE INC	6.75	07/01/2018	1,110,000	\$ 1,153,379	0.03%	
GENERAL MOTORS CO	5.20	04/01/2045	1,165,000	\$ 1,153,125	0.03%	
JBS USA TERM LOAN	0.00	10/30/2022	1,165,563	\$ 1,151,483	0.03%	
CANADIAN NATURAL RESOURCES LTD	4.95	06/01/2047	1,115,000	\$ 1,149,456	0.03%	
SUNOCO LP SUNOCO FINANCE COR SERIES	6.38	04/01/2023	1,090,000	\$ 1,148,588	0.03%	
MCDONALD'S CORP	2.75	12/09/2020	1,120,000	\$ 1,147,231	0.03%	

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AMERICAN AIRLINES INC CLASS 2016-3 SERIE	3.25	04/15/2030	1,150,000	\$ 1,145,975	0.03%	
ARAB REPUBLIC OF EGYPT SERIES 144A	6.13	01/31/2022	1,100,000	\$ 1,145,102	0.03%	
CONSTELLIUM NV SERIES 144A	6.63	03/01/2025	1,090,000	\$ 1,144,500	0.03%	
FEDEX CORP	5.10	01/15/2044	1,010,000	\$ 1,143,254	0.03%	
TMS INTERNATIONAL CORP SERIES 144A	7.25	08/15/2025	1,130,000	\$ 1,141,300	0.03%	
KUWAIT INTL BOND SERIES 144A	2.75	03/20/2022	1,125,000	\$ 1,140,750	0.03%	
ARCH CAPITAL FINANCE LLC	5.03	12/15/2046	1,005,000	\$ 1,139,616	0.03%	
ASCENT RESOURCES ARU FIN SERIES 144A	10.00	04/01/2022	1,120,000	\$ 1,139,600	0.03%	
GARDA WORLD SECURITY TERM LOAN	0.00	05/03/2024	1,131,384	\$ 1,137,516	0.03%	
HCA INC	5.88	03/15/2022	1,020,000	\$ 1,130,058	0.03%	
REPUBLIC OF SERBIA SERIES REGS	7.25	09/28/2021	975,000	\$ 1,129,781	0.03%	
ZIGGO BOND FINANCE BV SERIES 144A	6.00	01/15/2027	1,100,000	\$ 1,128,875	0.03%	
AT&T INC	2.20	02/14/2023	1,130,000	\$ 1,128,283	0.03%	
INTERNATIONAL GAME TECH SERIES 144A	6.50	02/15/2025	1,005,000	\$ 1,128,113	0.03%	
HP ENTERPRISE CO SERIES WI	2.85	10/05/2018	1,115,000	\$ 1,126,891	0.03%	
DAIMLER FINANCE NA LLC SERIES 144A	1.65	03/02/2018	1,125,000	\$ 1,125,258	0.03%	
LAMAR MEDIA CORP	5.88	02/01/2022	1,095,000	\$ 1,125,113	0.03%	
BRASKEM FINANCE LTD	6.45	02/03/2024	1,000,000	\$ 1,122,500	0.03%	
WELLTOWER INC	4.25	04/01/2026	1,045,000	\$ 1,118,796	0.03%	
ALIMENTATION COUCHE-TARD INC SERIES 14	2.70	07/26/2022	1,115,000	\$ 1,118,244	0.03%	
TIME WARNER CABLE INC	8.75	02/14/2019	1,020,000	\$ 1,113,849	0.03%	
BAT CAPITAL CORP SERIES 144A	1.90	08/14/2020	1,110,000	\$ 1,110,663	0.03%	
PFIZER INC	3.00	12/15/2026	1,090,000	\$ 1,109,916	0.03%	
ALTICE SA SERIES 144A	7.75	05/15/2022	1,045,000	\$ 1,109,006	0.03%	
HEALTHCARE TRUST OF AMER	2.95	07/01/2022	1,090,000	\$ 1,104,173	0.03%	
AT&T INC	4.50	05/15/2035	1,125,000	\$ 1,101,719	0.03%	
MIRANT MID ATLANTIC TRUST SERIES 2001 C	10.06	12/30/2028	1,154,539	\$ 1,096,812	0.03%	
VECTOR GROUP LTD SERIES 144A	6.13	02/01/2025	1,070,000	\$ 1,096,750	0.03%	
GW HONOS SECURITY CORP SERIES 144A	8.75	05/15/2025	1,025,000	\$ 1,094,423	0.03%	
ACTAVIS FUNDING SCS	4.55	03/15/2035	1,015,000	\$ 1,091,665	0.03%	
AHERN RENTALS INC SERIES 144A	7.38	05/15/2023	1,210,000	\$ 1,089,000	0.03%	
BUCKEYE PARTNERS LP	3.95	12/01/2026	1,095,000	\$ 1,088,823	0.03%	
CROATIA SERIES REGS	6.38	03/24/2021	975,000	\$ 1,086,618	0.03%	
SCHLUMBERGER INV SERIES 144A	3.30	09/14/2021	1,045,000	\$ 1,084,656	0.03%	
WARNER MUSIC TERM LOAN	0.00	11/01/2023	1,081,968	\$ 1,082,357	0.03%	
MEXICHEM SAB DE CV SERIES 144A	4.88	09/19/2022	1,000,000	\$ 1,073,750	0.03%	
INGLES MARKETS INC	5.75	06/15/2023	1,090,000	\$ 1,070,925	0.03%	

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REYNOLDS AMERICAN INC	5.85	08/15/2045	884,000	\$ 1,069,447	0.03%
TUTOR PERINI CORP SERIES 144A	6.88	05/01/2025	990,000	\$ 1,064,250	0.03%
VALE OVERSEAS LIMITED	6.88	11/10/2039	930,000	\$ 1,060,200	0.03%
GEORGIA POWER COMPANY	4.30	03/15/2043	1,000,000	\$ 1,060,174	0.03%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	3.48	06/01/2019	1,035,000	\$ 1,057,776	0.03%
MICHAELS STORES TERM LOAN	0.00	01/28/2023	1,056,374	\$ 1,054,060	0.03%
CITIGROUP INC	4.75	05/18/2046	980,000	\$ 1,053,874	0.03%
SAUDI INTERNATIONAL BOND SERIES REGS	4.50	10/26/2046	1,025,000	\$ 1,053,372	0.03%
ORACLE CORP	1.90	09/15/2021	1,055,000	\$ 1,052,353	0.03%
HOME DEPOT INC	3.90	06/15/2047	1,020,000	\$ 1,048,456	0.03%
TREEHOUSE FOODS INC SERIES 144A	6.00	02/15/2024	990,000	\$ 1,046,925	0.03%
UNITED AIR 2016-1 AA PTT SERIES AA	3.10	01/07/2030	1,035,000	\$ 1,042,897	0.03%
CORNERSTONE CHEMICAL CO SERIES 144A	9.38	03/15/2018	1,040,000	\$ 1,042,288	0.03%
IRON MOUNTAIN INC SERIES 144A	4.38	06/01/2021	1,005,000	\$ 1,041,783	0.03%
T MOBILE USA INC	6.50	01/15/2026	935,000	\$ 1,035,513	0.03%
DUKE ENERGY CORP	2.65	09/01/2026	1,069,000	\$ 1,032,899	0.03%
MHP SA SERIES 144A	7.75	05/10/2024	975,000	\$ 1,030,575	0.03%
TENN MERGER SUB INC SERIES 144A	6.38	02/01/2025	1,065,000	\$ 1,027,885	0.03%
TENGIZCHEVROIL FIN CO IN SERIES 144A	4.00	08/15/2026	1,025,000	\$ 1,024,705	0.03%
HCP INC	4.00	06/01/2025	975,000	\$ 1,021,704	0.03%
MCDONALD'S CORP	2.10	12/07/2018	1,015,000	\$ 1,021,576	0.03%
CHARTER COMM OPT LLC CAP SERIES 144A	5.38	05/01/2047	1,000,000	\$ 1,021,309	0.03%
GENERAL MOTORS CO SERIES WI	3.50	10/02/2018	1,004,000	\$ 1,020,496	0.03%
NETFLIX INC SERIES 144A	4.38	11/15/2026	1,045,000	\$ 1,018,875	0.03%
FREEMPORT MCMORAN INC	4.55	11/14/2024	1,020,000	\$ 1,017,450	0.03%
NOVA CHEMICALS CORP SERIES 144A	5.25	06/01/2027	1,020,000	\$ 1,017,450	0.03%
HCP INC	3.88	08/15/2024	975,000	\$ 1,016,781	0.03%
PAMPA ENERGIA SA SERIES 144A	7.50	01/24/2027	950,000	\$ 1,016,500	0.03%
PFIZER INC	2.20	12/15/2021	1,005,000	\$ 1,015,195	0.03%
CODELCO INC SERIES 144A	3.63	08/01/2027	1,000,000	\$ 1,012,690	0.03%
OMGRID FUNDING LTD SERIES 144A	5.20	05/16/2027	1,000,000	\$ 1,012,500	0.03%
DAE FUNDING LLC SERIES 144A	4.50	08/01/2022	990,000	\$ 1,009,800	0.03%
ACCO BRANDS CORP SERIES 144A	5.25	12/15/2024	980,000	\$ 1,009,400	0.03%
LENNAR CORP	4.50	04/30/2024	973,000	\$ 1,007,055	0.03%
LEVEL 3 FINANCING INC SERIES WI	5.38	01/15/2024	985,000	\$ 1,006,867	0.03%
LEVEL 3 FINANCING INC SERIES WI	5.13	05/01/2023	990,000	\$ 1,006,088	0.03%
SUMMIT MIDSTREAM HOLDINGS LLC	5.75	04/15/2025	1,000,000	\$ 1,002,500	0.03%

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BEAZER HOMES USA SERIES WI	8.75	03/15/2022	905,000	\$ 1,000,025	0.03%
ALLIANCE RES OP FINANCE SERIES 144A	7.50	05/01/2025	955,000	\$ 997,975	0.03%
ENERGY TRANSFER EQUITY LP	5.88	01/15/2024	925,000	\$ 996,688	0.03%
CCM MERGER INC SERIES 144A	6.00	03/15/2022	955,000	\$ 993,200	0.03%
LG FINANCECO CORP SERIES 144A	5.88	11/01/2024	950,000	\$ 992,750	0.03%
ICAHN ENTERPRISES/FIN SERIES WI	4.88	03/15/2019	980,000	\$ 989,800	0.03%
GLOBAL PART/GLP FINANCE SERIES WI	7.00	06/15/2023	985,000	\$ 987,463	0.03%
ECOPETROL SA	7.38	09/18/2043	875,000	\$ 985,250	0.03%
JBS USA LLC JBS USA FINA SERIES 144A	5.75	06/15/2025	980,000	\$ 982,450	0.03%
EXTERRAN PARTNERS LP SERIES WI	6.00	10/01/2022	1,015,000	\$ 982,013	0.03%
EXTRACTION OIL & GAS INC SERIES 144A	7.38	05/15/2024	975,000	\$ 979,875	0.03%
ENERGY TRANSFER PARTNERS	5.30	04/15/2047	980,000	\$ 973,816	0.03%
UNIT CORP	6.63	05/15/2021	990,000	\$ 972,675	0.03%
WILDHORSE RESOURCE DEVELOPMENT SER	6.88	02/01/2025	990,000	\$ 972,675	0.03%
YPF SOCIEDAD ANONIMA SERIES 144A	6.95	07/21/2027	910,000	\$ 972,335	0.03%
ABBVIE INC	1.38	05/17/2024	800,000	\$ 972,294	0.03%
AMC ENTERTAINMENT HLDS-CL A SERIES 144	5.88	11/15/2026	1,035,000	\$ 971,606	0.03%
CONSOLIDATED ENERGY FIN SERIES 144A	6.75	10/15/2019	953,000	\$ 970,869	0.03%
AEP TRANSMISSION CO LLC	4.00	12/01/2046	920,000	\$ 969,903	0.03%
NEPTUNE FINCO CORP SERIES 144A	10.13	01/15/2023	835,000	\$ 967,306	0.03%
B&G FOODS TERM LOAN	0.00	11/02/2022	963,919	\$ 966,676	0.03%
GRUMA SAB DE CV SERIES 144A	4.88	12/01/2024	891,000	\$ 965,621	0.03%
PHI INC SERIES WI	5.25	03/15/2019	1,005,000	\$ 962,288	0.03%
INTESA SANPAOLO SPA SERIES EMTN	3.93	09/15/2026	750,000	\$ 959,186	0.03%
ALLISON TRANSMISSION INC SERIES 144A	5.00	10/01/2024	930,000	\$ 957,900	0.03%
WIDOPENWEST TERM LOAN	0.00	06/26/2022	962,046	\$ 954,032	0.03%
NAVIOS MARITIME PARTNERS TERM LOAN B	0.00	06/12/2020	957,265	\$ 952,479	0.03%
MONSANTO CO	4.40	07/15/2044	925,000	\$ 951,192	0.02%
BARCLAYS PLC	4.84	05/09/2028	910,000	\$ 946,666	0.02%
ELWOOD ENERGY LLC	8.16	07/05/2026	845,059	\$ 946,466	0.02%
GOLDMAN SACHS GROUP INC	5.95	01/15/2027	803,000	\$ 943,331	0.02%
DOLLAR TREE INC SERIES WI	5.75	03/01/2023	894,000	\$ 943,170	0.02%
POPULAR INC	7.00	07/01/2019	900,000	\$ 942,975	0.02%
HCP INC	4.25	11/15/2023	880,000	\$ 942,748	0.02%
PPL ELECTRIC UTILITIES	4.75	07/15/2043	800,000	\$ 940,281	0.02%
CARRIZO OIL & GAS INC	7.50	09/15/2020	925,000	\$ 937,719	0.02%
BOISE CASCADE CO SERIES 144A	5.63	09/01/2024	895,000	\$ 937,513	0.02%

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FLY LEASING LTD	6.38	10/15/2021	890,000	\$ 932,275	0.02%
FIRST DATA CORPORATION SERIES 144A	7.00	12/01/2023	865,000	\$ 932,038	0.02%
PINNACLE ENTERTAINMENT INC	5.63	05/01/2024	900,000	\$ 924,750	0.02%
SABINE PASS LIQUEFATION SERIES 144A	4.20	03/15/2028	920,000	\$ 923,599	0.02%
IRON MOUNTAIN US HLDNGS SERIES 144A	5.38	06/01/2026	875,000	\$ 923,125	0.02%
ALTICE FINANCING SA SERIES 144A	6.63	02/15/2023	870,000	\$ 920,025	0.02%
MEG ENERGY CORP SERIES 144A	6.50	01/15/2025	990,000	\$ 919,463	0.02%
SCHULMAN A INC	6.88	06/01/2023	890,000	\$ 918,925	0.02%
WPX ENERGY INC	7.50	08/01/2020	841,000	\$ 908,280	0.02%
GULFPORT ENERGY CORP SERIES 144A	6.38	05/15/2025	920,000	\$ 905,050	0.02%
CENTURY COMMUNITIES SERIES 144A	5.88	07/15/2025	910,000	\$ 903,175	0.02%
QUALCOMM INC	3.25	05/20/2027	890,000	\$ 902,641	0.02%
CELGENE CORP	5.00	08/15/2045	790,000	\$ 902,080	0.02%
SEADRILL PARTNERS TERM B 1L	0.00	02/14/2021	1,399,781	\$ 899,793	0.02%
INTRAWEST RESORTS HOLDINGS INC TERM	0.00	06/29/2024	898,722	\$ 898,722	0.02%
SIGNODE INDUSTRIAL GROUP TERM B	0.00	04/09/2021	898,329	\$ 898,706	0.02%
IVORY COAST SERIES 144A	6.13	06/15/2033	900,000	\$ 897,930	0.02%
BPCE SA SERIES EMTN	2.75	11/30/2027	700,000	\$ 895,256	0.02%
TECK RESOURCES LIMITED	3.75	02/01/2023	885,000	\$ 891,151	0.02%
SOUTHERN CO	4.40	07/01/2046	858,000	\$ 888,301	0.02%
NRG ENERGY INC	6.63	01/15/2027	845,000	\$ 887,250	0.02%
DJO FINANCE TERM LOAN	0.00	06/07/2020	890,457	\$ 885,818	0.02%
AMC NETWORKS INC	4.75	08/01/2025	880,000	\$ 883,300	0.02%
SPRINT NEXTEL CORP	7.00	08/15/2020	805,000	\$ 882,481	0.02%
DISH DBS CORP	5.13	05/01/2020	830,000	\$ 873,575	0.02%
NEWELL BRANDS INC	3.85	04/01/2023	825,000	\$ 872,881	0.02%
LAFARGEHOLCIM FINANCE US SERIES 144A	3.50	09/22/2026	860,000	\$ 871,648	0.02%
KINETICS CONCEPT KCI/USA SERIES 144A	7.88	02/15/2021	825,000	\$ 866,250	0.02%
HSBC HOLDINGS PLC	2.95	05/25/2021	845,000	\$ 862,532	0.02%
BOC AVIATION LTD SERIES 144A	2.38	09/15/2021	875,000	\$ 862,528	0.02%
HILTON TERM LOAN	0.00	10/25/2023	859,505	\$ 862,066	0.02%
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2021	825,000	\$ 860,112	0.02%
BANK OF AMERICA CORP SERIES MTN	4.44	01/20/2048	795,000	\$ 859,562	0.02%
SHERWIN-WILLIAMS CO	4.50	06/01/2047	815,000	\$ 857,615	0.02%
SPRINT COMMUNICATIONS TERM LOAN	0.00	02/29/2024	856,800	\$ 856,800	0.02%
BANCO SANTANDER SA	6.25		700,000	\$ 856,468	0.02%
UNION PACIFIC CORP	4.38	11/15/2065	780,000	\$ 854,539	0.02%

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GOLDMAN SACHS GROUP INC 10YR	3.50	01/23/2025	835,000	\$ 850,814	0.02%	
WHITING PETROLEUM CORP	5.75	03/15/2021	895,000	\$ 841,300	0.02%	
KFC HLD/PIZZA HUT/TACO SERIES 144A	5.25	06/01/2026	795,000	\$ 837,731	0.02%	
LAMB WESTON HLD SERIES 144A	4.88	11/01/2026	805,000	\$ 835,308	0.02%	
AK STEEL CORP	7.00	03/15/2027	820,000	\$ 834,350	0.02%	
ULTRA RESOURCES INC SERIES 144A	6.88	04/15/2022	845,000	\$ 831,269	0.02%	
SES SA	4.63		650,000	\$ 829,209	0.02%	
DORIC NIMROD AIR SERIES 144A	6.50	05/30/2021	797,567	\$ 824,289	0.02%	
HALCON RESOURCES CORP SERIES 144A	6.75	02/15/2025	820,000	\$ 824,100	0.02%	
T MOBILE USA INC	4.00	04/15/2022	800,000	\$ 824,000	0.02%	
ENCANA CORP	6.63	08/15/2037	695,000	\$ 822,677	0.02%	
NAVIENT CORP	5.88	03/25/2021	775,000	\$ 811,813	0.02%	
CVS CAREMARK CORP SERIES 144A	7.51	01/10/2032	643,997	\$ 807,879	0.02%	
WHITING PETROLEUM CORP SERIES WI	6.25	04/01/2023	870,000	\$ 806,925	0.02%	
VEDANTA RESOURCES PLC SERIES 144A	6.38	07/30/2022	775,000	\$ 806,000	0.02%	
BHP BILLITON FIN USA LTD	5.00	09/30/2043	675,000	\$ 799,204	0.02%	
EQUATE PETROCHEMICAL BV SERIES 144A	3.00	03/03/2022	800,000	\$ 797,040	0.02%	
ASHTAD CAPITAL INC SERIES 144A	4.13	08/15/2025	775,000	\$ 794,631	0.02%	
SOUTHERN POWER CO	1.85	06/20/2026	650,000	\$ 793,523	0.02%	
EXPORT IMPORT BK INDIA SERIES 144A	3.38	08/05/2026	800,000	\$ 788,562	0.02%	
MICRON TECHNOLOGY INC	7.50	09/15/2023	710,000	\$ 787,213	0.02%	
YUM BRANDS TERM LOAN	0.00	06/16/2023	777,999	\$ 781,197	0.02%	
DISH DBS CORP SERIES WI	7.75	07/01/2026	665,000	\$ 780,544	0.02%	
TMS INTERNATIONAL TERM LOAN	0.00	08/09/2024	780,000	\$ 779,025	0.02%	
VALEANT PHARMACEUTICALS INTERN SERIE	7.00	10/01/2020	780,000	\$ 778,050	0.02%	
SUNOCO LP SUNOCO FINANCE COR SERIES	5.50	08/01/2020	755,000	\$ 777,122	0.02%	
ENCANA CORP	6.50	02/01/2038	660,000	\$ 765,991	0.02%	
HILL-ROM HOLDINGS INC SERIES 144A	5.75	09/01/2023	725,000	\$ 763,063	0.02%	
APPLE INC	3.85	08/04/2046	750,000	\$ 762,043	0.02%	
EVEREST ACQ LLC	9.38	05/01/2020	1,035,000	\$ 762,019	0.02%	
DAVITA	0.00	06/24/2021	755,215	\$ 759,935	0.02%	
GOLDMAN SACHS GROUP INC SERIES EMTN	2.00	07/27/2023	600,000	\$ 758,533	0.02%	
CODELCO INC SERIES 144A	4.50	09/16/2025	700,000	\$ 757,728	0.02%	
DP WORLD	6.85	07/02/2037	610,000	\$ 754,896	0.02%	
HP ENTERPRISE CO SERIES WI	4.90	10/15/2025	710,000	\$ 753,665	0.02%	
ONEOK PARTNERS LP	4.90	03/15/2025	690,000	\$ 748,126	0.02%	
MICROSOFT CORP	4.45	11/03/2045	660,000	\$ 746,314	0.02%	

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UNITY MEDIA TERM LOAN	0.00	09/30/2025	750,000	\$ 746,250	0.02%
ZF NA CAPITAL SERIES 144A	4.75	04/29/2025	710,000	\$ 744,613	0.02%
SPRINT CAPITAL CORP	6.90	05/01/2019	695,000	\$ 743,720	0.02%
LISTRINDO CAPITAL BV SERIES 144A	4.95	09/14/2026	725,000	\$ 733,918	0.02%
US TREASURY N/B	6.25	05/15/2030	500,000	\$ 722,969	0.02%
KRAFT HEINZ FOODS CO	2.25	05/25/2028	600,000	\$ 722,014	0.02%
BARRICK NA FINANCE LLC	4.40	05/30/2021	667,000	\$ 721,410	0.02%
BPCE SA	2.75	12/02/2021	710,000	\$ 721,354	0.02%
TRANSPRTDRA DE GAS INTL REGS	5.70	03/20/2022	700,000	\$ 720,916	0.02%
ROYAL BANK OF SCOTLND GRP PLC SERIES	7.64		750,000	\$ 720,375	0.02%
NAVISTAR TERM LOAN	0.00	08/07/2020	709,668	\$ 714,401	0.02%
MYRIAD INT HOLDING BV SERIES 144A	5.50	07/21/2025	650,000	\$ 713,050	0.02%
ACADIA HEALTHCARE TERM LOAN	0.00	02/16/2023	705,534	\$ 709,062	0.02%
OOREDOO INTERNATIONAL FI SERIES REGS	3.88	01/31/2028	700,000	\$ 706,055	0.02%
GENERAL ELEC CAP CORP	5.30	02/11/2021	636,000	\$ 704,872	0.02%
PENNEY J C CORP	5.65	06/01/2020	710,000	\$ 702,581	0.02%
MICRON TERM LOAN	0.00	04/26/2022	698,237	\$ 702,517	0.02%
AMC NETWORKS INC	5.00	04/01/2024	680,000	\$ 701,250	0.02%
L BRANDS INC SERIES WI	6.88	11/01/2035	730,000	\$ 698,975	0.02%
NAVIENT CORP	6.63	07/26/2021	655,000	\$ 698,394	0.02%
CENTENE CORP SERIES WI	5.63	02/15/2021	670,000	\$ 696,800	0.02%
UBS GROUP AG	5.75		525,000	\$ 696,695	0.02%
AIRCASTLE LTD	5.00	04/01/2023	655,000	\$ 696,593	0.02%
VIRGINIA ELEC & POWER CO SERIES D	4.65	08/15/2043	605,000	\$ 692,381	0.02%
PARK AEROSPACE HOLDINGS SERIES 144A	5.50	02/15/2024	665,000	\$ 691,600	0.02%
TELENET TERM LOAN	0.00	06/30/2025	690,000	\$ 691,056	0.02%
NRG ENERGY INC SERIES WI	7.25	05/15/2026	640,000	\$ 686,400	0.02%
DISCOVER FINANCIAL SERVICES	3.85	11/21/2022	660,000	\$ 686,302	0.02%
T MOBILE USA INC	6.00	03/01/2023	650,000	\$ 684,938	0.02%
EP ENER/EVEREST ACQ FIN SERIES 144A	8.00	11/29/2024	700,000	\$ 684,250	0.02%
CENTENE CORP SERIES WI	6.13	02/15/2024	635,000	\$ 683,419	0.02%
CORP LINDLEY SA SERIES 144A	6.75	11/23/2021	613,000	\$ 681,963	0.02%
PHILLIPS 66 PARTNERS LP	4.90	10/01/2046	674,000	\$ 681,061	0.02%
CNH INDUSTRIAL CAPITAL L	4.88	04/01/2021	640,000	\$ 677,376	0.02%
UNITED TECHNOLOGIES CORP	5.40	05/01/2035	565,000	\$ 677,108	0.02%
GILEAD SCIENCES INC	2.50	09/01/2023	675,000	\$ 673,823	0.02%
NGL ENRGY PART LP/FIN CO SERIES WI	6.88	10/15/2021	690,000	\$ 672,750	0.02%

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FMG RESOURCES SERIES 144A	5.13	05/15/2024	645,000	\$ 669,188	0.02%
KINDER MORGAN INC	5.05	02/15/2046	670,000	\$ 667,637	0.02%
MORGAN STANLEY SERIES GMTN	1.88	04/27/2027	550,000	\$ 666,136	0.02%
CSC HOLDINGS LLC SERIES 144A	5.50	04/15/2027	635,000	\$ 662,781	0.02%
CLAIRE'S STORES INC SERIES 144A	9.00	03/15/2019	1,244,000	\$ 662,430	0.02%
ADANI TRANSMISSION LTD SERIES 144A	4.00	08/03/2026	650,000	\$ 658,676	0.02%
SRI LANKA GOVT SERIES 144A	6.83	07/18/2026	600,000	\$ 658,620	0.02%
CLEAN HARBORS INC	5.13	06/01/2021	645,000	\$ 656,288	0.02%
BLUE CUBE SPINCO INC SERIES WI	9.75	10/15/2023	540,000	\$ 654,750	0.02%
REYNOLDS TERM LOAN	0.00	02/05/2023	653,358	\$ 653,672	0.02%
AT&T INC	5.15	03/15/2042	635,000	\$ 648,306	0.02%
DYNEGY TERM LOAN	0.00	06/27/2023	644,376	\$ 645,143	0.02%
PANAMA REPUBLIC OF	4.00	09/22/2024	600,000	\$ 644,100	0.02%
PENN NATIONAL GAMING INC SERIES 144A	5.63	01/15/2027	620,000	\$ 643,250	0.02%
UNITYMEDIA KABELBW GMBH SERIES 144A	6.13	01/15/2025	600,000	\$ 641,970	0.02%
KFC HLD/PIZZA HUT/TACO SERIES 144A	4.75	06/01/2027	625,000	\$ 641,406	0.02%
ROYAL BANK OF SCOTLND GRP PLC	5.13	05/28/2024	605,000	\$ 638,154	0.02%
AMERICAN AXLE AND MANUFACTURI TERM	0.00	03/09/2024	636,500	\$ 632,522	0.02%
IMPERIAL TOBACCO FINANCE SERIES EMTN	2.25	02/26/2021	500,000	\$ 631,032	0.02%
VM HOLDING SA SERIES 144A	5.38	05/04/2027	600,000	\$ 630,600	0.02%
WEATHERFORD INTL LTD SERIES 144A	9.88	02/15/2024	615,000	\$ 628,838	0.02%
SAPPI PAPIER HOLDING AG SERIES 144A	7.50	06/15/2032	625,000	\$ 628,125	0.02%
NOVOLEX TERM LOAN	0.00	12/29/2023	628,425	\$ 627,168	0.02%
ANHEUSER-BUSCH INBEV NV SERIES EMTN	1.50	04/18/2030	525,000	\$ 625,616	0.02%
SOUTHERN CAL EDISON	4.05	03/15/2042	580,000	\$ 623,612	0.02%
CVS CAREMARK CORP	4.13	05/15/2021	585,000	\$ 621,698	0.02%
JC PENNEY TERM LOAN	0.00	06/10/2023	631,250	\$ 621,257	0.02%
DISNEY WALT COMPANY	2.30	02/12/2021	610,000	\$ 618,713	0.02%
ROYAL BK SCOTLND GRP PLC SERIES EMTN	3.63	03/25/2024	500,000	\$ 616,296	0.02%
REPUBLIC OF KAZAKHSTAN SERIES REGS	5.13	07/21/2025	550,000	\$ 615,258	0.02%
FREDDIE MAC	6.25	07/15/2032	426,000	\$ 614,911	0.02%
ARD FINANCE SA SERIES WI	7.13	09/15/2023	580,000	\$ 614,800	0.02%
SVENSKA HANDELSBANKEN AB	2.66	01/15/2024	500,000	\$ 613,841	0.02%
NATIONWIDE BUILDING SOCIETY SERIES EMT	1.25	03/03/2025	500,000	\$ 610,967	0.02%
SIGMA ALIMENTOS SA SERIES 144A	4.13	05/02/2026	600,000	\$ 610,200	0.02%
WMG ACQUISITION CORP SERIES 144A	6.75	04/15/2022	580,000	\$ 609,000	0.02%
BERRY PLASTICS TERM LOAN	0.00	10/01/2022	607,759	\$ 607,838	0.02%

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21ST CENTURY FOX AMERICA	6.15	02/15/2041	475,000	\$ 607,182	0.02%
TEAM HEALTH TERM LOAN	0.00	02/06/2024	615,000	\$ 606,544	0.02%
TYCO ELECTRONICS GROUP S	1.10	03/01/2023	500,000	\$ 605,948	0.02%
JAGUAR LAND ROVER PLC SERIES 144A	3.50	03/15/2020	600,000	\$ 604,500	0.02%
ABC SUPPLY CO INC SERIES 144A	5.75	12/15/2023	575,000	\$ 604,469	0.02%
UPCB FINANCE IV LTD SERIES 144A	5.38	01/15/2025	582,000	\$ 603,825	0.02%
RABOBANK NEDERLAND	5.50		475,000	\$ 602,141	0.02%
LEVEL 3 COMMUNICATIONS	5.75	12/01/2022	585,000	\$ 601,088	0.02%
PEPSICO INC	4.45	04/14/2046	535,000	\$ 600,477	0.02%
MGM GROWTH PROPERTIES TERM LOAN	0.00	04/25/2023	597,475	\$ 598,472	0.02%
IHS MARKIT LTD SERIES 144A	4.75	02/15/2025	558,000	\$ 594,270	0.02%
REYNOLDS GROUP HOLDINGS SERIES 144A	5.13	07/15/2023	570,000	\$ 594,048	0.02%
AIRCATTLE LTD	5.50	02/15/2022	540,000	\$ 588,600	0.02%
FIRST DATA TREM LOAN	0.00	07/10/2022	586,363	\$ 585,630	0.02%
QUALCOMM INC	4.80	05/20/2045	530,000	\$ 584,449	0.02%
AT&T INC	3.60	02/17/2023	565,000	\$ 582,159	0.02%
BOYD GAMING CORP	6.88	05/15/2023	535,000	\$ 575,125	0.02%
LENNAR CORP	4.88	12/15/2023	540,000	\$ 571,050	0.02%
INDONESIA REPUBLIC OF SERIES 144A	3.70	01/08/2022	550,000	\$ 570,565	0.01%
GENERAL ELECTRIC CO	4.50	03/11/2044	510,000	\$ 569,137	0.01%
ALTICE FINANCING TERM LOAN	0.00	06/22/2025	563,213	\$ 562,306	0.01%
GLP CAPITAL LP / FIN II	4.38	04/15/2021	540,000	\$ 561,600	0.01%
ISTAR INC	6.00	04/01/2022	545,000	\$ 559,988	0.01%
ASSUREDPARTNERS INC SERIES 144A	7.00	08/15/2025	555,000	\$ 559,107	0.01%
ELECTRICITE DE FRANCE SERIES 144A	2.35	10/13/2020	550,000	\$ 557,809	0.01%
TESORO LOGISTICS LP / CORP	5.25	01/15/2025	525,000	\$ 556,500	0.01%
SLM CORP SERIES MTN	6.13	03/25/2024	545,000	\$ 555,900	0.01%
A SCHULMAN INC TERM LOAN B	0.00	05/11/2022	554,583	\$ 555,625	0.01%
GTT COMMUNICATIONS INC SERIES 144A	7.88	12/31/2024	520,000	\$ 554,938	0.01%
JAGUAR LAND ROVER PLC SERIES 144A	4.25	11/15/2019	535,000	\$ 549,713	0.01%
ABU DHABI NATIONAL ENERG SERIES 144A	4.38	06/22/2026	525,000	\$ 546,000	0.01%
CSX CORP	3.70	10/30/2020	520,000	\$ 544,723	0.01%
WEATHERFORD BERMUDA	8.25	06/15/2023	555,000	\$ 543,900	0.01%
CELGENE CORP	2.13	08/15/2018	540,000	\$ 542,381	0.01%
XEROX CORP	6.75	12/15/2039	500,000	\$ 541,129	0.01%
TELEFLEX INC	4.88	06/01/2026	525,000	\$ 540,750	0.01%
CIT GROUP INC SERIES A	5.80		520,000	\$ 539,500	0.01%

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AMERICA MOVIL SAB DE CV	5.00	03/30/2020	500,000	\$ 538,480	0.01%	
NUMERICABLE GROUP SA SERIES 144A	6.00	05/15/2022	510,000	\$ 537,402	0.01%	
AK STEEL CORP	7.50	07/15/2023	495,000	\$ 535,838	0.01%	
OASIS PETROLEUM INC	6.88	03/15/2022	550,000	\$ 534,875	0.01%	
AT&T INC	3.40	05/15/2025	535,000	\$ 533,035	0.01%	
WMG ACQUISITION CORP SERIES 144A	5.00	08/01/2023	515,000	\$ 531,738	0.01%	
WPX ENERGY INC	5.25	09/15/2024	540,000	\$ 529,200	0.01%	
MGM RESORTS INTERNATIONAL	6.63	12/15/2021	470,000	\$ 527,575	0.01%	
BPCE SA SERIES BKNT	2.65	02/03/2021	520,000	\$ 526,746	0.01%	
ZIMMER BIOMET HOLDINGS	2.43	12/13/2026	425,000	\$ 526,420	0.01%	
AK STEEL CORP	7.63	10/01/2021	505,000	\$ 525,200	0.01%	
FIRST DATA TERM LOAN	0.00	04/21/2024	521,111	\$ 521,111	0.01%	
CHILE REPUBLIC OF	3.86	06/21/2047	500,000	\$ 518,750	0.01%	
CROWN AMER CAP CORP V SERIES 144A	4.25	09/30/2026	515,000	\$ 517,575	0.01%	
BANQUE OUEST AFRICAINE D SERIES 144A	5.00	07/27/2027	500,000	\$ 516,250	0.01%	
CHEVRON CORP	1.99	03/03/2020	510,000	\$ 515,012	0.01%	
EXELON CORP	4.45	04/15/2046	480,000	\$ 509,146	0.01%	
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	5.88	06/15/2021	485,000	\$ 508,498	0.01%	
ELECTRICITE DE FRANCE SA SERIES EMTN	4.25		400,000	\$ 504,688	0.01%	
US TREASURY N/B	1.63	04/30/2019	500,000	\$ 502,637	0.01%	
EXXON MOBIL CORP	2.22	03/01/2021	495,000	\$ 501,232	0.01%	
TENET HEALTHCARE CORP SERIES 144A	7.50	01/01/2022	465,000	\$ 501,038	0.01%	
US TREASURY N/B	1.25	10/31/2018	500,000	\$ 499,902	0.01%	
COMCAST CORP	4.60	08/15/2045	460,000	\$ 499,189	0.01%	
US TREASURY N/B	2.13	12/31/2021	488,000	\$ 497,569	0.01%	
ALLY FINANCIAL	3.25	11/05/2018	490,000	\$ 494,145	0.01%	
AMGEN INC SERIES WI	4.66	06/15/2051	450,000	\$ 486,979	0.01%	
MEDTRONIC INC SERIES WI	2.50	03/15/2020	475,000	\$ 483,194	0.01%	
AMER AIRLN 13-1 B PASS T SERIES 2013-1 CL	5.63	01/15/2021	458,684	\$ 482,192	0.01%	
PT PERTAMINA PERSERO SERIES 144A	5.63	05/20/2043	450,000	\$ 481,943	0.01%	
GOLDMAN SACHS GROUP INC	2.91	06/05/2023	480,000	\$ 481,285	0.01%	
CNTL AMR BOTTLING CORP SERIES 144A	5.75	01/31/2027	450,000	\$ 476,316	0.01%	
SCIENTIFIC GAMES INC SERIES 144A	7.00	01/01/2022	445,000	\$ 475,038	0.01%	
INTRAWEST RESORTS HOLDINGS INC TERM	0.00	06/29/2024	474,606	\$ 474,606	0.01%	
PARK-OHIO INDUSTRIES INC SERIES 144A	6.63	04/15/2027	445,000	\$ 473,369	0.01%	
VIRGIN MEDIA SECURED FIN SERIES 144A	5.25	01/15/2026	455,000	\$ 473,200	0.01%	
CLEARWATER SEAFOODS INC SERIES 144A	6.88	05/01/2025	445,000	\$ 472,813	0.01%	

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ALIBABA GROUP HOLDING LTD SERIES WI	3.60	11/28/2024	450,000	\$ 470,635	0.01%	
EXXON MOBIL CORP	4.11	03/01/2046	435,000	\$ 465,805	0.01%	
JPMORGAN CHASE & CO SERIES EMTN	2.75	08/24/2022	350,000	\$ 463,669	0.01%	
EQUINIX INC	4.88	04/01/2020	450,000	\$ 461,673	0.01%	
ALERIS INTERNATIONAL INC SERIES 144A	9.50	04/01/2021	425,000	\$ 451,563	0.01%	
CENTURYTEL INC SERIES Y	7.50	04/01/2024	430,000	\$ 450,425	0.01%	
BARRICK NA FINANCE LLC	5.75	05/01/2043	360,000	\$ 442,883	0.01%	
CELGENE CORP	5.25	08/15/2043	380,000	\$ 439,865	0.01%	
DAE FUNDING LLC SERIES 144A	5.00	08/01/2024	430,000	\$ 439,675	0.01%	
COOPERATIEVE CENTRALE RAIFFEIS	4.63	12/01/2023	400,000	\$ 434,843	0.01%	
ALLY FINANCIAL	4.75	09/10/2018	425,000	\$ 434,431	0.01%	
ANTERO MIDSTREAM PART/FI SERIES 144A	5.38	09/15/2024	425,000	\$ 433,500	0.01%	
EXELON CORP SERIES WI	5.10	06/15/2045	375,000	\$ 432,953	0.01%	
CORP FINANCIERA DE DESAR SERIES 144A	4.75	07/15/2025	400,000	\$ 432,500	0.01%	
BANK OF AMERICA CORP	5.88	02/07/2042	335,000	\$ 431,947	0.01%	
CENTURYTEL INC SERIES WI	5.63	04/01/2025	445,000	\$ 423,306	0.01%	
ALTICE US FINANCE I CORP SERIES 144A	5.50	05/15/2026	400,000	\$ 423,250	0.01%	
BOMBARDIER INC SERIES 144A	6.13	01/15/2023	410,000	\$ 420,635	0.01%	
GOLDMAN SACHS GROUP INC	6.25	02/01/2041	315,000	\$ 417,420	0.01%	
FREEMPORT MCMORAN INC	6.88	02/15/2023	385,000	\$ 417,244	0.01%	
SANMINA CORP SERIES 144A	4.38	06/01/2019	405,000	\$ 416,138	0.01%	
CCO HLDGS LLC/CAP CORP SERIES 144A	5.75	02/15/2026	390,000	\$ 412,304	0.01%	
VIRGIN MEDIA FINANCE SERIES 144 A	5.75	01/15/2025	400,000	\$ 412,000	0.01%	
CCO HLDGS LLC/CAP CORP SERIES 144A	5.13	05/01/2027	400,000	\$ 412,000	0.01%	
ARDAGH PKG FIN/MP HD USA SERIES 144A	4.63	05/15/2023	400,000	\$ 411,000	0.01%	
GRUPO BIMBO SERIES 144A	4.88	06/27/2044	400,000	\$ 409,241	0.01%	
T MOBILE USA INC	5.38	04/15/2027	380,000	\$ 407,664	0.01%	
MPT OPER PARTNERSP/FINL	6.38	03/01/2024	375,000	\$ 407,344	0.01%	
ISRAEL STATE OF	4.50	01/30/2043	375,000	\$ 406,965	0.01%	
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	06/15/2027	425,000	\$ 403,750	0.01%	
HONDURAS GOVERNMENT SERIES 144A	6.25	01/19/2027	375,000	\$ 403,695	0.01%	
JBS USA LLC JBS USA FINA SERIES 144A	7.25	06/01/2021	390,000	\$ 399,594	0.01%	
21ST CENTURY FOX AMERICA SERIES WI	4.75	09/15/2044	370,000	\$ 398,533	0.01%	
GENERAL MOTORS CO SERIES WI	6.25	10/02/2043	355,000	\$ 398,452	0.01%	
ELDORADO RESORTS INC SERIES 144A	6.00	04/01/2025	375,000	\$ 398,438	0.01%	
QEP RESOURCES INC	6.80	04/01/2018	390,000	\$ 396,825	0.01%	
CEMEX SAB DE CV SERIES 144A	5.70	01/11/2025	370,000	\$ 396,640	0.01%	

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SAUDI INTERNATIONAL BOND SERIES REGS	2.38	10/26/2021	400,000	\$ 396,000	0.01%	
CHESAPEAKE ENERGY CORP SERIES 144A	8.00	01/15/2025	410,000	\$ 395,138	0.01%	
NMG FINCO PLC SERIES 144A	5.75	08/01/2022	385,000	\$ 394,625	0.01%	
IMPERIAL TOBACCO FINANCE SERIES EMTN	4.88	06/07/2032	250,000	\$ 392,955	0.01%	
PACIFICORP	6.25	10/15/2037	290,000	\$ 392,662	0.01%	
NUMERICABLE SFR SA SERIES 144A	7.38	05/01/2026	360,000	\$ 388,807	0.01%	
US TREASURY N/B	1.63	04/30/2023	390,000	\$ 386,024	0.01%	
T MOBILE USA INC	6.50	01/15/2024	360,000	\$ 384,300	0.01%	
INDIANTOWN COGENERATION SERIES A 10	9.77	12/15/2020	352,277	\$ 380,559	0.01%	
CARRIZO OIL & GAS INC	8.25	07/15/2025	365,000	\$ 377,775	0.01%	
ISTAR FINANCIAL INC	4.88	07/01/2018	375,000	\$ 377,231	0.01%	
TENET HEALTHCARE CORP	6.75	06/15/2023	380,000	\$ 376,998	0.01%	
COOPERATIEVE RABOBANK UA SERIES EMTN	4.63	05/23/2029	250,000	\$ 374,211	0.01%	
BBVA SUB CAPITAL UNIPERS	3.50	04/11/2024	300,000	\$ 374,183	0.01%	
INEOS TERM LOAN	0.00	03/31/2024	373,125	\$ 373,871	0.01%	
EQUATE PETROCHEMICAL BV SERIES REGS	3.00	03/03/2022	375,000	\$ 373,613	0.01%	
ELECTRICITE DE FRANCE SA SERIES EMTN	4.63	09/11/2024	250,000	\$ 373,597	0.01%	
SUAM FINANCE BV SERIES 144A	4.88	04/17/2024	350,000	\$ 373,555	0.01%	
VEREIT OPERATING PARTNER	4.13	06/01/2021	355,000	\$ 372,771	0.01%	
CNTL AMR BOTTLING CORP SERIES REGS	5.75	01/31/2027	350,000	\$ 370,468	0.01%	
US TREASURY N/B	2.50	02/15/2045	385,000	\$ 368,653	0.01%	
KINDER MORGAN INC DELAWA	2.25	03/16/2027	300,000	\$ 368,419	0.01%	
EAGLE II ACQUISITION CO LLC TERM LOAN	0.00	04/17/2024	369,075	\$ 367,230	0.01%	
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	\$ 364,984	0.01%	
MSCI INC SERIES 144A	5.75	08/15/2025	335,000	\$ 364,279	0.01%	
ZIMMER BIOMET HOLDINGS INC	3.15	04/01/2022	355,000	\$ 362,922	0.01%	
GRUPO TELEVISIA SA	6.63	01/15/2040	300,000	\$ 361,894	0.01%	
PENNEY/JC CO INC SERIES 144A	5.88	07/01/2023	360,000	\$ 361,350	0.01%	
HD SUPPLY INC SERIES 144A	5.75	04/15/2024	335,000	\$ 359,288	0.01%	
PACIFICORP	4.10	02/01/2042	335,000	\$ 357,687	0.01%	
WEATHERFORD INTL LTD	4.50	04/15/2022	400,000	\$ 357,000	0.01%	
MORGAN STANLEY SERIES GMTN	2.63	03/09/2027	270,000	\$ 355,867	0.01%	
AMERICAN CAMPUS COMMUNITIES OP	4.13	07/01/2024	335,000	\$ 354,367	0.01%	
PACIFICORP	3.85	06/15/2021	332,000	\$ 352,964	0.01%	
HYUNDAI CAPITAL AMERICA SERIES 144A	2.55	02/06/2019	350,000	\$ 351,438	0.01%	
ARTERRA WINES CANADA TERM LOAN	0.00	12/16/2023	348,250	\$ 349,556	0.01%	

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US TREASURY N/B	2.00	05/31/2021	340,000	\$ 345,313	0.01%	
WMG ACQUISITION CORP SERIES 144A	4.88	11/01/2024	335,000	\$ 343,375	0.01%	
MALLINCKRODT FIN SB SERIES 144A	4.88	04/15/2020	345,000	\$ 342,413	0.01%	
AIRCASTLE LTD	4.13	05/01/2024	330,000	\$ 340,824	0.01%	
T MOBILE USA INC	6.13	01/15/2022	325,000	\$ 338,813	0.01%	
UKRAINE GOVERNMENT SERIES REGS	7.75	09/01/2019	325,000	\$ 338,488	0.01%	
BURLINGTON NORTHERN SANTA FE	5.40	06/01/2041	280,000	\$ 338,352	0.01%	
FEDERATED DEPT STORES INC	6.90	04/01/2029	310,000	\$ 337,207	0.01%	
HSBC HOLDINGS PLC	6.50	05/02/2036	260,000	\$ 337,121	0.01%	
TOPS HOLDING/MARKETS II SERIES 144A	8.00	06/15/2022	460,000	\$ 336,950	0.01%	
BAT INTL FINANCE PLC SERIES EMTN	3.63	11/09/2021	250,000	\$ 335,962	0.01%	
EP ENER/EVEREST ACQ FIN SERIES WI	6.38	06/15/2023	585,000	\$ 333,450	0.01%	
SES SERIES EMTN	4.63	03/09/2020	250,000	\$ 331,248	0.01%	
LOCKHEED MARTIN CORP	2.50	11/23/2020	325,000	\$ 330,633	0.01%	
AT&T INC	2.75	05/19/2023	250,000	\$ 329,243	0.01%	
UBS AG SERIES EMTN	4.75	02/12/2026	250,000	\$ 326,948	0.01%	
GMS TERM LOAN	0.00	04/01/2023	323,603	\$ 324,412	0.01%	
ENERGY TRANSFER PARTNERS	5.15	03/15/2045	335,000	\$ 324,379	0.01%	
PARK AEROSPACE HOLDINGS SERIES 144A	5.25	08/15/2022	310,000	\$ 323,175	0.01%	
AEGON NV SERIES EMTN	4.00	04/25/2044	250,000	\$ 321,306	0.01%	
MSCI INC SERIES 144A	5.25	11/15/2024	300,000	\$ 319,500	0.01%	
HEATHROW FUNDING LTD SERIES EMTN	1.88	05/23/2022	250,000	\$ 318,863	0.01%	
UNITED RENTALS NORTH AM	4.88	01/15/2028	315,000	\$ 318,150	0.01%	
BLACKSTONE HOLDINGS FINA SERIES REGS	2.00	05/19/2025	250,000	\$ 316,207	0.01%	
GOODMAN NETWORKS INC	8.00	05/11/2022	377,308	\$ 313,165	0.01%	
ARAB REPUBLIC OF EGYPT SERIES REGS	5.75	04/29/2020	300,000	\$ 313,104	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	\$ 311,791	0.01%	
COMPUCOM TERM LOAN	0.00	05/09/2020	360,000	\$ 311,040	0.01%	
CHURCHILL DOWNS INC	5.38	12/15/2021	300,000	\$ 309,270	0.01%	
PETRONAS CAPITAL LTD SERIES REGS	5.25	08/12/2019	292,000	\$ 309,014	0.01%	
BPCE SA	5.25	04/16/2029	200,000	\$ 308,303	0.01%	
PROLOGIS LP	1.38	10/07/2020	250,000	\$ 308,178	0.01%	
AT&T INC	2.60	12/17/2029	250,000	\$ 307,138	0.01%	
ENERGY TRANSFER PARTNERS	6.70	07/01/2018	295,000	\$ 306,410	0.01%	
US TREASURY N/B	3.00	02/15/2047	290,000	\$ 306,211	0.01%	
BARRICK GOLD CORP	5.25	04/01/2042	265,000	\$ 305,222	0.01%	

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
LLOYDS BANKING GROUP PLC	7.00		225,000	\$ 303,824	0.01%
DR PEPPER SNAPPLE GROUP INC	3.13	12/15/2023	295,000	\$ 303,495	0.01%
SKANDINAVISKA ENSKILDA SERIES EMTN	7.09		250,000	\$ 303,324	0.01%
PETROLEOS MEXICANOS SERIES WI	6.75	09/21/2047	282,000	\$ 303,178	0.01%
CRH FIN UK PLC SERIES EMTN	4.13	12/02/2029	200,000	\$ 302,148	0.01%
PERNOD-RICHARD SA SERIES 144A	5.75	04/07/2021	270,000	\$ 301,349	0.01%
ANHEUSER BUSH INBEV SERIES EMTN	4.00	09/24/2025	200,000	\$ 300,652	0.01%
APPLE INC	2.85	05/11/2024	295,000	\$ 300,404	0.01%
US TREASURY N/B	1.25	01/31/2019	300,000	\$ 299,824	0.01%
SKANDINAVISKA ENSKILDA	2.63	03/15/2021	295,000	\$ 299,577	0.01%
BAT INTL FINANCE PLC SERIES EMTN	0.88	10/13/2023	250,000	\$ 297,547	0.01%
MORGAN STANLEY	6.38	07/24/2042	220,000	\$ 297,099	0.01%
US AIRWAYS PT TRUST SERIES 2001-1G	7.08	03/20/2021	276,894	\$ 295,584	0.01%
BANCO DE CREDITO DEL PER SERIES 144A	4.25	04/01/2023	275,000	\$ 292,875	0.01%
PHILIP MORRIS INTERNATIONAL	4.38	11/15/2041	275,000	\$ 292,384	0.01%
ILFC E-CAPITAL TRUST SERIES 144A	4.59	12/21/2065	300,000	\$ 284,625	0.01%
VALEANT PHARMACEUTICALS INTERN SERIE	5.63	12/01/2021	310,000	\$ 284,425	0.01%
FIRSTENERGY CORP	7.38	11/15/2031	210,000	\$ 283,548	0.01%
SKANDINAVISKA ENSKILDA SERIES 144A	2.63	11/17/2020	275,000	\$ 279,586	0.01%
SHELL INTERNATIONAL FIN	4.38	05/11/2045	260,000	\$ 279,480	0.01%
BANK OF AMERICA CORP SERIES EMTN	7.00	07/31/2028	150,000	\$ 277,823	0.01%
US TREASURY N/B	2.13	05/15/2025	275,000	\$ 277,234	0.01%
DOLPHIN ENERGY LTD REGS	5.50	12/15/2021	250,000	\$ 275,170	0.01%
VIACOM INC	5.88	02/28/2057	275,000	\$ 275,000	0.01%
AMERICAN WATER CAPITAL C	3.75	09/01/2047	270,000	\$ 273,945	0.01%
EMERA US FINANCE LP SERIES WI	2.70	06/15/2021	270,000	\$ 272,577	0.01%
REPUBLICA ORIENT URUGUAY	4.38	10/27/2027	250,000	\$ 269,600	0.01%
RADNET MANAGEMENT TERM LOAN	0.00	06/30/2023	269,496	\$ 269,159	0.01%
ANADARKO PETROLEUM CORP	4.50	07/15/2044	285,000	\$ 267,987	0.01%
ANADARKO PETROLEUM CORP	3.45	07/15/2024	270,000	\$ 267,986	0.01%
PFIZER INC	4.13	12/15/2046	250,000	\$ 267,931	0.01%
VIRGIN MEDIA FINANCE SERIES 144A	6.00	10/15/2024	255,000	\$ 266,475	0.01%
IBERDROLA INTL BV SERIES EMTN	3.50	02/01/2021	200,000	\$ 265,928	0.01%
LEVEL 3 FINANCING INC SERIES WI	6.13	01/15/2021	255,000	\$ 261,087	0.01%
CORP LINDLEY SA	6.75	11/23/2021	234,000	\$ 260,325	0.01%
KRAFT HEINZ FOODS CO SERIES WI	3.00	06/01/2026	270,000	\$ 260,109	0.01%
MATTAMY GROUP CORP SERIES 144A	6.50	11/15/2020	255,000	\$ 260,100	0.01%

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NEPTUNE FINCO CORP SERIES 144A	6.63	10/15/2025	235,000	\$ 257,325	0.01%
XCEL ENERGY INC	2.40	03/15/2021	255,000	\$ 257,325	0.01%
HD SUPPLY INC SERIES 144A	5.25	12/15/2021	245,000	\$ 257,250	0.01%
KB HOME	7.00	12/15/2021	230,000	\$ 257,025	0.01%
INDONESIA REPUBLIC OF	6.63	02/17/2037	100,000	\$ 255,568	0.01%
AT&T INC	4.35	06/15/2045	281,000	\$ 254,923	0.01%
VISA INC	2.20	12/14/2020	250,000	\$ 253,076	0.01%
SOUTH AFRICA REPUBLIC OF	5.88	09/16/2025	230,000	\$ 251,848	0.01%
ARCELORMITTAL SA	6.00	03/01/2021	230,000	\$ 251,275	0.01%
ANGUS CHEMICAL TERM LOAN B	0.00	02/02/2022	250,812	\$ 250,707	0.01%
US TREASURY N/B	1.38	02/28/2019	250,000	\$ 250,293	0.01%
CONSOLIDATED ENERGY FIN SERIES 144A	5.00	06/15/2022	250,000	\$ 250,001	0.01%
MARATHON PETROLEUM CORP	4.75	09/15/2044	256,000	\$ 248,347	0.01%
TECK RESOURCES LIMITED SERIES 144A	8.50	06/01/2024	215,000	\$ 247,788	0.01%
CSX CORP	5.50	04/15/2041	205,000	\$ 247,725	0.01%
ANIXTER INC	5.13	10/01/2021	230,000	\$ 245,019	0.01%
INGERSOLL-RAND GL HLD CO SERIES WI	2.88	01/15/2019	240,000	\$ 243,161	0.01%
MOLSON COORS BREWING CO	1.25	07/15/2024	200,000	\$ 239,238	0.01%
UNITED TECHNOLOGIES CORP	4.05	05/04/2047	235,000	\$ 238,581	0.01%
TESORO LOGISTICS LP / CORP SERIES WI	6.25	10/15/2022	225,000	\$ 237,938	0.01%
JP MORGAN CHASE & CO	5.60	07/15/2041	190,000	\$ 237,064	0.01%
CF INDUSTRIES INC	7.13	05/01/2020	215,000	\$ 237,038	0.01%
DAIMLER INTL FINANCE BV SERIES EMTN	3.50	06/06/2019	175,000	\$ 235,529	0.01%
PERTAMINA PERSERO PT SERIES REGS	6.45	05/30/2044	200,000	\$ 235,305	0.01%
PERTAMINA PERSERO PT SERIES 144A	6.45	05/30/2044	200,000	\$ 235,305	0.01%
LLOYDS BANKING GROUP PLC SERIES WI	5.30	12/01/2045	200,000	\$ 234,678	0.01%
AMERICAN INTERNATIONAL GROUP I	4.50	07/16/2044	225,000	\$ 234,547	0.01%
RABOBANK NEDERLAND SERIES EMTN	5.25	09/14/2027	150,000	\$ 233,832	0.01%
SHERWIN-WILLIAMS CO	3.13	06/01/2024	230,000	\$ 233,355	0.01%
SLM CORP SERIES MTN	5.50	01/15/2019	225,000	\$ 232,943	0.01%
HSBC HOLDINGS PLC	5.25	03/14/2044	200,000	\$ 232,689	0.01%
HUNGARY REPUBLIC OF	5.38	03/25/2024	200,000	\$ 230,710	0.01%
LENNAR CORP	4.13	12/01/2018	225,000	\$ 229,219	0.01%
VERIZON COMMUNICATIONS INC SERIES EMT	4.75	02/17/2034	150,000	\$ 229,133	0.01%
US TREASURY N/B	2.50	05/15/2046	240,000	\$ 229,003	0.01%
WELLS FARGO & COMPANY SERIES MTN	4.75	12/07/2046	210,000	\$ 228,094	0.01%
EP ENER/EVEREST ACQ FIN SERIES 144A	8.00	02/15/2025	345,000	\$ 227,700	0.01%

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LIMITED BRANDS INC	5.63	02/15/2022	215,000	\$ 227,094	0.01%
INDONESIA REPUBLIC OF SERIES REGS	5.25	01/08/2047	200,000	\$ 225,971	0.01%
BUCKEYE PARTNERS LP	5.60	10/15/2044	215,000	\$ 225,083	0.01%
WELLTOWER INC	4.50	12/01/2034	150,000	\$ 225,037	0.01%
NETFLIX INC	5.38	02/01/2021	210,000	\$ 224,963	0.01%
WESTERN POWER DIST WEST SERIES EMTN	5.75	04/16/2032	125,000	\$ 224,795	0.01%
AMER AIRLINES SERIES 2015-1 CLASS B	3.70	05/01/2023	225,884	\$ 224,190	0.01%
CSC HOLDINGS LLC	8.63	02/15/2019	205,000	\$ 223,963	0.01%
SPRINGLEAF FINANCE CORP SERIES MTN	6.90	12/15/2017	220,000	\$ 222,310	0.01%
LAMB WESTON HLD SERIES 144A	4.63	11/01/2024	215,000	\$ 221,719	0.01%
INDONESIA REPUBLIC OF SERIES 144A	5.25	01/17/2042	200,000	\$ 221,705	0.01%
ALABAMA POWER CO	4.15	08/15/2044	205,000	\$ 221,463	0.01%
GOLDMAN SACHS GROUP INC	5.25	07/27/2021	200,000	\$ 220,316	0.01%
THREE GORGES FIN I KY SERIES REGS	3.15	06/02/2026	220,000	\$ 219,476	0.01%
BARCLAYS PLC	4.95	01/10/2047	200,000	\$ 219,312	0.01%
COLOMBIA REPUBLIC OF	4.00	02/26/2024	210,000	\$ 219,135	0.01%
ENERGY TRANSFER PARTNERS	4.05	03/15/2025	215,000	\$ 218,079	0.01%
AIR 2 US SERIES 1999 CLASS A 144A ETC	8.03	10/01/2019	211,202	\$ 218,066	0.01%
XLIT LTD HYB	3.25	06/29/2047	185,000	\$ 217,747	0.01%
CROATIA	6.75	11/05/2019	200,000	\$ 217,700	0.01%
CNOOC CURTIS FUNDING NO SERIES REGS	4.50	10/03/2023	200,000	\$ 217,072	0.01%
DYNEGY INC SERIES 144A	8.13	01/30/2026	210,000	\$ 216,825	0.01%
ORANGE SA SERIES EMTN	5.75		150,000	\$ 215,800	0.01%
TELEFONICA EMISIONES SAU SERIES EMTN	5.38	02/02/2026	135,000	\$ 214,182	0.01%
ROYAL BANK OF SCOTLND GRP PLC	4.80	04/05/2026	200,000	\$ 214,095	0.01%
SPRINT NEXTEL CORP SERIES 144A	9.00	11/15/2018	197,000	\$ 212,760	0.01%
INDONESIA REPUBLIC OF SERIES REGS	4.35	01/08/2027	200,000	\$ 212,755	0.01%
PUBLIC SERVICE ELECTRIC SERIES MTN	3.65	09/01/2042	210,000	\$ 212,728	0.01%
STATE OF QATAR SERIES 144A	4.63	06/02/2046	200,000	\$ 211,270	0.01%
MIDAMERICAN ENERGY CO	3.95	08/01/2047	200,000	\$ 211,258	0.01%
NAVIOS MARITIME HOLDINGS	8.13	02/15/2019	225,000	\$ 210,983	0.01%
PANAMA REPUBLIC OF	3.75	03/16/2025	200,000	\$ 210,900	0.01%
REPUBLIC OF SERBIA SERIES REGS	4.88	02/25/2020	200,000	\$ 210,064	0.01%
ROMANIA SERIES REGS	6.75	02/07/2022	180,000	\$ 210,028	0.01%
AMERICA MOVIL SAB DE CV	4.38	07/16/2042	200,000	\$ 207,407	0.01%
COLOMBIA REPUBLIC OF	5.00	06/15/2045	200,000	\$ 207,000	0.01%
PANAMA REPUBLIC OF	4.30	04/29/2053	200,000	\$ 206,500	0.01%

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US TREASURY N/B	4.75	02/15/2041	150,000	\$ 206,355	0.01%
UNITED MEXICAN STATES	3.60	01/30/2025	200,000	\$ 205,600	0.01%
SAUDI INTERNATIONAL BOND SERIES 144A	4.50	10/26/2046	200,000	\$ 205,536	0.01%
US TREASURY N/B	2.50	02/15/2046	215,000	\$ 205,275	0.01%
IMPERIAL TOBACCO FINANCE SERIES EMTN	3.38	02/26/2026	150,000	\$ 204,543	0.01%
UNITED MEXICAN STATES	4.60	01/23/2046	200,000	\$ 203,800	0.01%
PRUDENTIAL FINANCIAL INC	6.20	11/15/2040	155,000	\$ 203,685	0.01%
METLIFE CAPITAL TRUST IV SERIES 144A	7.88	12/15/2037	150,000	\$ 202,875	0.01%
CODELCO INC SERIES REGS	3.00	07/17/2022	200,000	\$ 202,353	0.01%
PACIFIC GAS & ELECTRIC	4.45	04/15/2042	180,000	\$ 202,276	0.01%
CODELCO INC SERIES 144A	4.25	07/17/2042	200,000	\$ 202,130	0.01%
AIG SUNAMER GOLB FIN X SERIES 144A	6.90	03/15/2032	150,000	\$ 202,079	0.01%
EXPORT IMPORT BANK CHINA SERIES REGS	2.50	07/31/2019	200,000	\$ 201,833	0.01%
SKANDINAVISKA ENSKILDA SERIES 144A	2.38	03/25/2019	200,000	\$ 201,548	0.01%
AIR LIQUIDE FINANCE SERIES 144A	1.75	09/27/2021	205,000	\$ 201,236	0.01%
SINOPEC GRP OVERSEA 2015 SERIES REGS	2.50	04/28/2020	200,000	\$ 201,164	0.01%
ZF NA CAPITAL SERIES 144A	4.50	04/29/2022	190,000	\$ 200,118	0.01%
US TREASURY N/B	3.00	05/15/2047	189,000	\$ 199,661	0.01%
AIR 2 US SERIES 1999 CLASS B 144A ETC	8.63	10/01/2020	189,910	\$ 197,388	0.01%
NOBLE ENERGY INC	5.05	11/15/2044	195,000	\$ 197,231	0.01%
BANQUE CENTRALE DE TUNISIE SA SERIES R	5.75	01/30/2025	200,000	\$ 196,500	0.01%
TESORO LOGISTICS LP / CORP	6.38	05/01/2024	180,000	\$ 195,750	0.01%
FORD MOTOR COMPANY	7.45	07/16/2031	150,000	\$ 192,177	0.01%
ALLERGAN FUNDING SCS SERIES 7Y	1.25	06/01/2024	160,000	\$ 190,754	0.01%
ADT CORP SERIES W1	6.25	10/15/2021	175,000	\$ 190,234	0.00%
PETROLEOS MEXICANOS	6.50	06/02/2041	180,000	\$ 190,170	0.00%
ORACLE CORP	2.50	10/15/2022	185,000	\$ 187,337	0.00%
DR PEPPER SNAPPLE GROUP INC	4.42	12/15/2046	175,000	\$ 186,561	0.00%
EQUINIX INC	5.38	01/01/2022	175,000	\$ 183,313	0.00%
ISTAR FINANCIAL INC	5.00	07/01/2019	180,000	\$ 182,549	0.00%
JPMORGAN CHASE & CO SERIES EMTN	3.50	12/18/2026	125,000	\$ 182,450	0.00%
DUKE ENERGY CAROLINAS	4.00	09/30/2042	170,000	\$ 181,358	0.00%
TRANS CANADA PIPELINES	5.00	10/16/2043	155,000	\$ 180,799	0.00%
ALLY FINANCIAL	4.25	04/15/2021	175,000	\$ 180,688	0.00%
MONSANTO CO	3.38	07/15/2024	175,000	\$ 179,721	0.00%
SAN DIEGO G & E	3.95	11/15/2041	170,000	\$ 176,195	0.00%
TOYOTA MOTOR CREDIT CORP SERIES FRN	1.69	01/17/2019	175,000	\$ 175,697	0.00%

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ELECTRICITE DE FRANCE SA SERIES EMTN	5.50	10/17/2041	100,000	\$ 173,245	0.00%
DEVON ENERGY CORP	5.00	06/15/2045	170,000	\$ 172,464	0.00%
PETROLEOS MEXICANOS	5.50	01/21/2021	160,000	\$ 171,520	0.00%
AMERICOLD TERM LOAN	0.00	12/01/2022	169,572	\$ 171,479	0.00%
LEVEL 3 FINANCING INC	4.94	01/15/2018	170,000	\$ 170,425	0.00%
TENET HEALTHCARE CORP	6.00	10/01/2020	160,000	\$ 170,350	0.00%
DUKE ENERGY CORP	4.80	12/15/2045	150,000	\$ 168,678	0.00%
PETROLEOS MEXICANOS SERIES REGS	6.50	03/13/2027	150,000	\$ 168,000	0.00%
COMPILER FINANCE SUB INC SERIES 144A	7.00	05/01/2021	320,000	\$ 163,200	0.00%
HUNGARY REPUBLIC OF	6.38	03/29/2021	144,000	\$ 163,164	0.00%
VIRGINIA ELEC & POWER CO	4.00	01/15/2043	155,000	\$ 162,222	0.00%
TRI POINTE HOMES INC	4.88	07/01/2021	155,000	\$ 161,975	0.00%
IMPERIAL TOBACCO FINANCE SERIES EMTN	5.50	09/28/2026	100,000	\$ 161,417	0.00%
KERR-MCGEE CORP	7.88	09/15/2031	125,000	\$ 161,348	0.00%
REYNOLDS GRP ISS/REYNOLD SERIES 144A	7.00	07/15/2024	150,000	\$ 160,688	0.00%
ABBVIE INC	4.50	05/14/2035	150,000	\$ 160,585	0.00%
AERCAP IRELAND CAP LTD/A	4.63	10/30/2020	150,000	\$ 159,892	0.00%
ROYAL BANK OF SCOTLND GRP PLC	6.13	12/15/2022	145,000	\$ 159,676	0.00%
EOG RESOURCES INC	3.90	04/01/2035	160,000	\$ 159,089	0.00%
DAIMLER FINANCE NA LLC SERIES 144A	3.88	09/15/2021	150,000	\$ 158,802	0.00%
AT&T INC	5.20	11/18/2033	100,000	\$ 157,665	0.00%
BALL CORP	4.38	12/15/2020	150,000	\$ 156,750	0.00%
GILEAD SCIENCES INC	4.80	04/01/2044	140,000	\$ 155,733	0.00%
IVORY COAST SERIES REGS	5.75	12/31/2032	154,400	\$ 153,261	0.00%
MEIJER INC	9.00	12/01/2019	139,465	\$ 152,358	0.00%
US TREASURY N/B	2.25	11/15/2025	150,000	\$ 152,314	0.00%
TOTAL CAPITAL SA	2.13	08/10/2018	150,000	\$ 150,887	0.00%
DOMINION ENERGY GAS HOLDINGS SERIES	4.80	11/01/2043	135,000	\$ 147,843	0.00%
GOLDMAN SACHS GROUP INC SERIES EMTN	4.25	01/29/2026	100,000	\$ 147,294	0.00%
SOUTH CAROLINA ELEC & GAS	4.50	06/01/2064	135,000	\$ 147,288	0.00%
AT&T INC	4.38	09/14/2029	100,000	\$ 147,198	0.00%
MEIJER INC	9.00	12/01/2019	133,985	\$ 146,371	0.00%
MEIJER INC	9.00	12/01/2019	133,711	\$ 146,072	0.00%
VERIZON COMMUNICATIONS	4.07	06/18/2024	100,000	\$ 146,012	0.00%
TIME WARNER CABLE INC	5.25	07/15/2042	100,000	\$ 145,975	0.00%
BAE SYSTEMS PLC	4.13	06/08/2022	100,000	\$ 145,406	0.00%
PRECISION DRILLING CORP SERIES WI	7.75	12/15/2023	145,000	\$ 143,913	0.00%

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NAVIENT CORP	5.00	10/26/2020	140,000	\$ 143,675	0.00%	
COX COMMUNICATIONS INC SERIES 144A	4.60	08/15/2047	140,000	\$ 141,999	0.00%	
SIEMENS FINANCIERINGSMAT SERIES EMTN	2.75	09/10/2025	100,000	\$ 141,687	0.00%	
MASS MUTUAL LIFE INS CO SERIES 144A	4.50	04/15/2065	135,000	\$ 141,245	0.00%	
UNION PACIFIC CORP SERIES WI	3.80	10/01/2051	140,000	\$ 139,634	0.00%	
TYCO ELECTRONICS GROUP SA	7.13	10/01/2037	96,000	\$ 138,444	0.00%	
METLIFE INC	4.05	03/01/2045	135,000	\$ 137,872	0.00%	
ELECTRICITE DE FRANCE SA SERIES EMTN	6.00		100,000	\$ 136,613	0.00%	
COMMONWEALTH EDISON	3.70	03/01/2045	135,000	\$ 136,361	0.00%	
BRITISH SKY BROADCASTING SERIES EMTN	2.88	11/24/2020	100,000	\$ 136,332	0.00%	
COMMONWEALTH EDISON	3.65	06/15/2046	135,000	\$ 135,370	0.00%	
NATIONWIDE BLDG SOCIETY SERIES EMTN	6.88		100,000	\$ 133,880	0.00%	
HALCON RESOURCES CORP SERIES 144A	12.00	02/15/2022	111,000	\$ 133,200	0.00%	
DOW CHEMICAL CO	4.63	10/01/2044	125,000	\$ 132,981	0.00%	
ABBEY NATIONAL TREASURY SERVIC SERIES	1.88	02/17/2020	100,000	\$ 132,073	0.00%	
US TREASURY N/B	1.75	09/30/2022	130,000	\$ 130,071	0.00%	
AMC NETWORKS INC	4.75	12/15/2022	125,000	\$ 128,906	0.00%	
DOW CHEMICAL CO	4.38	11/15/2042	125,000	\$ 128,271	0.00%	
PACIFIC GAS & ELECTRIC	5.13	11/15/2043	105,000	\$ 127,986	0.00%	
CVS CAREMARK CORP	2.80	07/20/2020	125,000	\$ 127,685	0.00%	
TRAVELERS COS INC	6.25	06/15/2037	95,000	\$ 127,065	0.00%	
ABU DHABI NATIONAL ENERG SERIES 144A	6.50	10/27/2036	100,000	\$ 126,775	0.00%	
MORGAN STANLEY	3.97	07/22/2038	125,000	\$ 126,505	0.00%	
JPMORGAN CHASE & CO	3.88	07/24/2038	125,000	\$ 126,349	0.00%	
CAROLINA POWER & LIGHT	2.80	05/15/2022	121,000	\$ 124,348	0.00%	
HOME DEPOT INC	4.88	02/15/2044	105,000	\$ 123,429	0.00%	
KB HOME	4.75	05/15/2019	120,000	\$ 123,000	0.00%	
SANTANDER ISSUANCES SERIES EMTN	2.50	03/18/2025	100,000	\$ 122,731	0.00%	
PHILLIPS 66	4.65	11/15/2034	115,000	\$ 122,637	0.00%	
FREEPORT MCMORAN INC	2.38	03/15/2018	120,000	\$ 120,000	0.00%	
KINDER MORGAN INC	5.30	12/01/2034	115,000	\$ 119,528	0.00%	
WHITING PETROLEUM CORP	5.00	03/15/2019	120,000	\$ 118,800	0.00%	
CONS EDISON CO OF NY	4.20	03/15/2042	110,000	\$ 118,380	0.00%	
SEALED AIR CORP SERIES 144A	6.88	07/15/2033	100,000	\$ 117,000	0.00%	
PFIZER INC	4.40	05/15/2044	105,000	\$ 116,701	0.00%	
TURKEY REPUBLIC OF	7.50	11/07/2019	106,000	\$ 116,307	0.00%	
CIGNA CORP	5.38	02/15/2042	95,000	\$ 116,145	0.00%	

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
STANDARD CHARTERED PLC SERIES 144A	7.01		100,000	\$ 115,500	0.00%
UNITEDHEALTH GROUP INC	3.95	10/15/2042	110,000	\$ 114,685	0.00%
TIME WARNER INC	5.38	10/15/2041	105,000	\$ 113,331	0.00%
QORVO INC SERIES WI	7.00	12/01/2025	100,000	\$ 113,250	0.00%
VANDERBILT UNIV MED CNTR SERIES 2017	4.17	07/01/2037	107,710	\$ 112,591	0.00%
MECCANICA HOLDINGS SERIES 144A	6.25	01/15/2040	100,000	\$ 112,500	0.00%
CHOICE HOTELS INTL INC	5.75	07/01/2022	100,000	\$ 111,250	0.00%
MGIC INVESTMENT CORP	5.75	08/15/2023	100,000	\$ 109,375	0.00%
WR GRACE & CO CONN SERIES 144A	5.13	10/01/2021	100,000	\$ 108,750	0.00%
STANDARD PACIFIC CORP	5.88	11/15/2024	100,000	\$ 108,500	0.00%
OPEN TEXT CORP SERIES 144A	5.88	06/01/2026	100,000	\$ 108,375	0.00%
J2 CLOUD LLC GLOBAL INC SERIES 144A	6.00	07/15/2025	105,000	\$ 108,281	0.00%
CIT GROUP INC	5.00	08/15/2022	100,000	\$ 108,240	0.00%
SIRIUS XM RADIO INC SERIES 144A	6.00	07/15/2024	100,000	\$ 108,028	0.00%
PHILIP MORRIS INTERNATIONAL	4.50	03/20/2042	100,000	\$ 107,865	0.00%
AIRCASTLE LTD	6.25	12/01/2019	100,000	\$ 107,750	0.00%
EQUINIX INC	5.38	05/15/2027	100,000	\$ 107,625	0.00%
DIAMOND 1 FIN DIAMOND 2 SERIES 144A	8.10	07/15/2036	85,000	\$ 107,002	0.00%
PTC INC	6.00	05/15/2024	100,000	\$ 107,000	0.00%
VIDEOTRON LTD	5.00	07/15/2022	100,000	\$ 107,000	0.00%
KAISER ALUMINUM CORP SERIES WI	5.88	05/15/2024	100,000	\$ 107,000	0.00%
GRAHAM HOLDINGS CO	7.25	02/01/2019	100,000	\$ 106,502	0.00%
EDGEWELL PERSONAL CARE	4.70	05/19/2021	100,000	\$ 106,500	0.00%
E TRADE FINANCIAL CORP SERIES A	5.88		100,000	\$ 106,500	0.00%
SERVICE CORP INTERNATIONAL	5.38	05/15/2024	100,000	\$ 106,375	0.00%
SPECTRUM BRANDS INC SERIES WI	5.75	07/15/2025	100,000	\$ 106,375	0.00%
CNO FINANCIAL GROUP INC	5.25	05/30/2025	100,000	\$ 106,250	0.00%
RADIAN GROUP INC	5.25	06/15/2020	100,000	\$ 105,750	0.00%
NOKIA CORP	5.38	05/15/2019	100,000	\$ 105,530	0.00%
GLP CAPITAL LP FIN II	4.88	11/01/2020	100,000	\$ 105,500	0.00%
MURPHY OIL USA INC SERIES WI	6.00	08/15/2023	100,000	\$ 105,375	0.00%
HOLOGIC INC SERIES 144A	5.25	07/15/2022	100,000	\$ 105,280	0.00%
GRAPHIC PACKAGING INTL	4.75	04/15/2021	100,000	\$ 105,250	0.00%
VERSUM MATERIALS INC SERIES 144A	5.50	09/30/2024	100,000	\$ 105,250	0.00%
ORBITAL ATK INC SERIES WI	5.50	10/01/2023	100,000	\$ 105,250	0.00%
BLUESCOPE STEEL LTD FIN SERIES 144A	6.50	05/15/2021	100,000	\$ 105,220	0.00%
LOUISVILLE GAS & ELECTRIC	4.38	10/01/2045	95,000	\$ 105,126	0.00%

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LEIDOS HLDGS INC	4.45	12/01/2020	100,000	\$ 105,000	0.00%	
ENERGIZER SPINCO INC SERIES 144A	5.50	06/15/2025	100,000	\$ 105,000	0.00%	
POLYONE CORP	5.25	03/15/2023	100,000	\$ 105,000	0.00%	
BANKUNITED INC	4.88	11/17/2025	100,000	\$ 104,912	0.00%	
PATTERN ENERGY GROUP INC SERIES 144A	5.88	02/01/2024	100,000	\$ 104,750	0.00%	
SYMANTEC CORP SERIES 144A	5.00	04/15/2025	100,000	\$ 104,720	0.00%	
CYRUSONE LP/CYRUSONE FIN SERIES 144A	5.00	03/15/2024	100,000	\$ 104,500	0.00%	
HILTON WORLDWIDE FIN LLC SERIES WI	4.63	04/01/2025	100,000	\$ 104,490	0.00%	
LUNDIN MINING CORP SERIES 144A	7.50	11/01/2020	100,000	\$ 104,375	0.00%	
NUANCE COMMUNICATIONS INC SERIES 144A	5.63	12/15/2026	100,000	\$ 104,375	0.00%	
SOUTHERN CAL EDISON	3.90	12/01/2041	100,000	\$ 104,298	0.00%	
MASONITE INTERNATIONAL CORP SERIES 14	5.63	03/15/2023	100,000	\$ 104,250	0.00%	
SABRA HEALTH CARE LP / SABRA C	5.50	02/01/2021	100,000	\$ 104,000	0.00%	
PULTE HOMES INC	4.25	03/01/2021	100,000	\$ 103,890	0.00%	
KENTUCKY UTILITIES	4.38	10/01/2045	95,000	\$ 103,646	0.00%	
STARWOOD PROPERTY TRUST INC SERIES	5.00	12/15/2021	100,000	\$ 103,625	0.00%	
DARLING INTERNATIONAL INC SERIES WI	5.38	01/15/2022	100,000	\$ 103,500	0.00%	
MEDNAX INC SERIES 144A	5.25	12/01/2023	100,000	\$ 103,500	0.00%	
IRON MOUNTAIN INC SERIES 144A	6.00	10/01/2020	100,000	\$ 103,500	0.00%	
LAMAR MEDIA CORP	5.00	05/01/2023	100,000	\$ 103,500	0.00%	
MATCH GROUP INC SERIES WI	6.75	12/15/2022	100,000	\$ 103,250	0.00%	
INTERVAL ACQUISITION CORP SERIES WI	5.63	04/15/2023	100,000	\$ 103,000	0.00%	
HUNTINGTON INGALLS INDUSTRIES SERIES 1	5.00	12/15/2021	100,000	\$ 103,000	0.00%	
LADDER CAP FIN LLLP SERIES 144A	5.25	03/15/2022	100,000	\$ 103,000	0.00%	
LEVEL 3 FINANCING INC SERIES WI	5.38	08/15/2022	100,000	\$ 102,880	0.00%	
VERISIGN INC	4.63	05/01/2023	100,000	\$ 102,875	0.00%	
WEX INC SERIES 144A	4.75	02/01/2023	100,000	\$ 102,625	0.00%	
STEEL DYNAMICS INC SERIES WI	5.13	10/01/2021	100,000	\$ 102,620	0.00%	
PVH CORP	4.50	12/15/2022	100,000	\$ 102,600	0.00%	
LKQ CORP	4.75	05/15/2023	100,000	\$ 102,500	0.00%	
USG CORP SERIES 144A	4.88	06/01/2027	100,000	\$ 102,500	0.00%	
WILLIAM CARTER SERIES WI	5.25	08/15/2021	100,000	\$ 102,500	0.00%	
COGECO CABLE INC SERIES 144A	4.88	05/01/2020	100,000	\$ 102,375	0.00%	
TRINSEO OP TRINSEO FIN SERIES 144A	5.38	09/01/2025	100,000	\$ 102,250	0.00%	
UNITED TECHNOLOGIES CORP	4.50	06/01/2042	95,000	\$ 102,190	0.00%	
HILTON DOMESTIC OPERATING	4.25	09/01/2024	100,000	\$ 102,158	0.00%	
US CELLULAR	6.70	12/15/2033	100,000	\$ 102,000	0.00%	

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INMARSAT FINANCE PLC SERIES 144A	4.88	05/15/2022	100,000	\$ 101,750	0.00%
CDK GLOBAL INC SERIES 144A	4.88	06/01/2027	100,000	\$ 101,500	0.00%
AMERIGAS PART FIN CORP	5.50	05/20/2025	100,000	\$ 101,250	0.00%
TENNECO INC	5.00	07/15/2026	100,000	\$ 101,000	0.00%
VOLVOLUME INC SERIES 144A	4.38	08/15/2025	100,000	\$ 100,875	0.00%
IAC INTERACTIVECORP	4.88	11/30/2018	100,000	\$ 100,500	0.00%
PANAMA REPUBLIC OF	6.70	01/26/2036	75,000	\$ 100,125	0.00%
RHP HOTEL PPTY/RHP FINAN	5.00	04/15/2021	95,000	\$ 96,663	0.00%
OCH ZIFF FINANCE CO LLC SERIES 144A	4.50	11/20/2019	100,000	\$ 95,500	0.00%
MDC HOLDINGS INC	6.00	01/15/2043	100,000	\$ 95,500	0.00%
BURLINGTON NORTHERN SANTA FE	4.55	09/01/2044	85,000	\$ 94,373	0.00%
UNDER ARMOUR INC	3.25	06/15/2026	100,000	\$ 93,624	0.00%
ENEL FINANCE INTL NV SERIES EMTN	5.75	09/14/2040	50,000	\$ 90,037	0.00%
ORACLE CORP	4.00	07/15/2046	85,000	\$ 87,601	0.00%
ELECTRICITE DE FRANCE SA SERIES EMTN	6.25	05/30/2028	50,000	\$ 87,341	0.00%
BAXALTA INC SERIES WI	5.25	06/23/2045	75,000	\$ 87,029	0.00%
CVS CAREMARK CORP	5.13	07/20/2045	75,000	\$ 86,481	0.00%
NOVARTIS CAPITAL CORP	4.00	11/20/2045	80,000	\$ 85,232	0.00%
21ST CENTURY FOX AMERICA SERIES WI	4.75	11/15/2046	75,000	\$ 81,297	0.00%
NYU HOSPITAL CENTER	4.37	07/01/2047	75,000	\$ 81,194	0.00%
TOYOTA MOTOR CREDIT CORP SERIES MTN	2.00	10/24/2018	80,000	\$ 80,472	0.00%
ELECTRICITE DE FRANCE SERIES 144A	2.15	01/22/2019	80,000	\$ 80,376	0.00%
PETROLEOS MEXICANOS SERIES 144A	6.75	09/21/2047	75,000	\$ 80,348	0.00%
DUKE ENERGY CORP	3.75	04/15/2024	75,000	\$ 79,502	0.00%
ACTIVISION BLIZZARD INC	4.50	06/15/2047	75,000	\$ 77,914	0.00%
NCL CORP LTD SERIES 144A	4.75	12/15/2021	75,000	\$ 77,719	0.00%
BAE SYSTEMS HOLDINGS INC SERIES 144A	4.75	10/07/2044	70,000	\$ 77,716	0.00%
ACE INA HOLDINGS	4.35	11/03/2045	70,000	\$ 77,412	0.00%
SUMTER LANDING FL CDD RECREATI	4.17	10/01/2047	70,000	\$ 74,862	0.00%
HAWAII ST ARPTS SYS CUSTOMER F SERIIES	4.14	07/01/2047	71,000	\$ 73,295	0.00%
AHS HOSPITAL CORP	5.02	07/01/2045	60,000	\$ 72,408	0.00%
MONSANTO CO	4.20	07/15/2034	70,000	\$ 72,158	0.00%
KENTUCKY ST PROPERTY & BLDGS C SERIES	3.86	05/01/2030	70,000	\$ 71,786	0.00%
ELECTRICITE DE FRANCE SERIES 144A	4.95	10/13/2045	65,000	\$ 71,773	0.00%
CSX CORP	4.75	05/30/2042	65,000	\$ 71,733	0.00%
MIAMI DADE CNTY FL TRANSIT SAL SERIES B	5.62	07/01/2040	60,000	\$ 71,674	0.00%
LOS ANGELES CALIF UNI SCH DIST	5.75	07/01/2034	55,000	\$ 71,216	0.00%

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RWJ BARNABAS HEALTH	3.95	07/01/2046	70,000	\$ 70,885	0.00%	
PENNSYLVANIA ST TURNPIKE COMMI	6.38	12/01/2037	51,000	\$ 68,138	0.00%	
GOLDMAN SACHS GROUP INC	4.80	07/08/2044	60,000	\$ 67,225	0.00%	
WAL-MART STORES INC	4.30	04/22/2044	60,000	\$ 66,946	0.00%	
WELLPOINT INC	4.85	08/15/2054	60,000	\$ 66,868	0.00%	
PRUDENTIAL FINANCIAL INC SERIES MTN	4.60	05/15/2044	60,000	\$ 66,434	0.00%	
KAISER FOUNDATION HOSIPTAL	4.88	04/01/2042	55,000	\$ 65,667	0.00%	
AMERICAN MUNI PWR-OHIO INC SERIES E	6.27	02/15/2050	50,000	\$ 65,428	0.00%	
UNIV OF CALIFORNIA CA REVENUES	5.95	05/15/2045	50,000	\$ 65,096	0.00%	
APACHE CORP	4.25	01/15/2044	70,000	\$ 65,047	0.00%	
VODAFONE GROUP PLC	1.50	02/19/2018	65,000	\$ 65,000	0.00%	
HCA INC	5.25	06/15/2026	60,000	\$ 64,575	0.00%	
ILLINOIS ST TOLL HIGHWAY	5.85	12/01/2034	50,000	\$ 64,499	0.00%	
COMCAST CORP	4.20	08/15/2034	60,000	\$ 63,511	0.00%	
CONTINENTAL RESOURCES SERIES WI	4.90	06/01/2044	75,000	\$ 63,420	0.00%	
NEW YORK ST DORM AUTH REVENUES	4.80	12/01/2034	55,000	\$ 63,374	0.00%	
CHICAGO IL SERIES B	5.43	01/01/2042	64,000	\$ 63,331	0.00%	
TEVA PHARMACEUTICALS NE	4.10	10/01/2046	75,000	\$ 63,208	0.00%	
HOME DEPOT INC	3.35	09/15/2025	60,000	\$ 62,834	0.00%	
HUNGARY REPUBLIC OF	7.63	03/29/2041	40,000	\$ 61,749	0.00%	
BAT INTL FINANCE PLC SERIES 144A	2.75	06/15/2020	60,000	\$ 61,011	0.00%	
NEXEN INC	5.88	03/10/2035	50,000	\$ 60,826	0.00%	
EDISON INTERNATIONAL	3.75	09/15/2017	60,000	\$ 60,030	0.00%	
NEW JERSEY ST TPK AUTHORITY	7.10	01/01/2041	40,000	\$ 59,372	0.00%	
NEW YORK CITY MUN WTR FIN AUTH SERIES	5.88	06/15/2044	41,900	\$ 58,378	0.00%	
INGERSOLL-RAND GL HLD CO SERIES WI	5.75	06/15/2043	45,000	\$ 57,375	0.00%	
NEW YORK ST DORM AUTH REVENUES SERIE	4.00	07/01/2039	55,000	\$ 57,163	0.00%	
US TREASURY N/B	2.88	05/15/2043	55,000	\$ 56,873	0.00%	
MASCO CORP	3.50	04/01/2021	55,000	\$ 56,807	0.00%	
TULSA OK ARPTS IMPT TRUST	3.98	06/01/2037	55,000	\$ 56,042	0.00%	
BANK OF AMERICA CORP SERIES MTN	4.75	04/21/2045	50,000	\$ 54,597	0.00%	
WISCONS ST GEN FUND ANNUAL APP SERIE	3.29	05/01/2037	55,000	\$ 53,827	0.00%	
LOS ANGELES CA DEPT OF ARPTS A SERIES	3.89	05/15/2038	50,000	\$ 53,457	0.00%	
MET TRANSPRTN AUTH NY REVENUE	5.87	11/15/2039	40,000	\$ 51,839	0.00%	
JOHNS HOPKINS HEALTH SYSTEM	3.84	05/15/2046	50,000	\$ 51,723	0.00%	
GEORGE WASHINGTON UNIVER	4.87	09/15/2045	40,000	\$ 48,324	0.00%	
CIT GROUP INC	5.38	05/15/2020	45,000	\$ 48,319	0.00%	

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FT SAM HOUSTON MILIT HSG	5.63	03/15/2035	40,000	\$ 46,876	0.00%	
MIAMI DADE CNTY FL AVIATION RE SERIES D	3.98	10/01/2041	45,000	\$ 46,060	0.00%	
PUBLIC SERVICE ELECTRIC SERIES MTN	2.30	09/15/2018	40,000	\$ 40,259	0.00%	
LOS ANGELES CA MET TRANSPRTN A	5.74	06/01/2039	30,000	\$ 38,462	0.00%	
TRAVELERS COS INC	4.00	05/30/2047	35,000	\$ 36,336	0.00%	
OHIO ST HOSP FAC REVENUE SERIES B	3.70	01/01/2043	35,000	\$ 35,910	0.00%	
AUSTIN TX	3.48	09/01/2037	35,000	\$ 35,273	0.00%	
TRANS CANADA PIPELINES	7.13	01/15/2019	30,000	\$ 32,100	0.00%	
NRG ENERGY INC SERIES WI	6.25	05/01/2024	30,000	\$ 31,050	0.00%	
PORT OF SEATTLE WA REVENUE SERIES B	3.76	05/01/2036	27,000	\$ 27,692	0.00%	
UTAH TRANSIT AUTHORITY	5.94	06/15/2039	20,000	\$ 26,833	0.00%	
ECOPETROL SA	5.38	06/26/2026	25,000	\$ 26,600	0.00%	
ROMANIA SERIES 144A	6.13	01/22/2044	20,000	\$ 25,627	0.00%	
MIAMI DADE CNTY FL AVIATION RE SERIES D	3.73	10/01/2037	25,000	\$ 25,357	0.00%	
ILLINOIS ST SALES TAX REVENUE	3.45	06/15/2029	25,000	\$ 24,951	0.00%	
OASIS PETROLEUM INC	6.50	11/01/2021	25,000	\$ 24,344	0.00%	
FRONTIER COMMUNICATIONS CORP	7.13	01/15/2023	30,000	\$ 23,550	0.00%	
UNITED AIRLINES SERIES 2014-1 CLASS B	4.75	10/11/2023	20,385	\$ 21,200	0.00%	
CHEVRON CORP	2.36	12/05/2022	20,000	\$ 20,115	0.00%	
RUTGERS NJ ST UNIV	5.67	05/01/2040	15,000	\$ 18,638	0.00%	
SALT RIVER AZ PROJ AGRIC IMPT	4.84	01/01/2041	15,000	\$ 18,273	0.00%	
DENVER CO PUBLIC SCHS COPS SERIES B	4.24	12/15/2037	15,000	\$ 16,111	0.00%	
CONSTELLATION BRANDS INC	3.88	11/15/2019	15,000	\$ 15,585	0.00%	
MOLSON COORS BREWING CO	4.20	07/15/2046	15,000	\$ 14,997	0.00%	
HEALTH CARE REIT INC	6.50	03/15/2041	10,000	\$ 12,868	0.00%	
COOK CNTY IL D	6.23	11/15/2034	10,000	\$ 12,433	0.00%	
NAVIENT CORP	6.75	06/25/2025	10,000	\$ 10,300	0.00%	
COMMERCIAL METALS CO	5.38	07/15/2027	5,000	\$ 5,213	0.00%	
DISH DBS CORP	4.25	04/01/2018	5,000	\$ 5,056	0.00%	
<b>TOTAL</b>	<b>Bonds &amp; Notes</b>			<b>\$ 2,329,404,733</b>		
<b>CMO</b>					<b>9.88 %</b>	
JPMBB COMMERCIAL MORTGAGE SECU SERI	3.63	02/15/2048	10,000,000	\$ 10,336,010	0.27%	
STRUCTURED AGENCY CREDIT RISK SERIES	2.03	03/25/2029	8,970,341	\$ 8,971,635	0.24%	
JP MORGAN MORTGAGE TRUST SERIES 16-2	2.86	06/25/2046	7,997,382	\$ 8,078,153	0.21%	
HOMEBA NC MORTGAGE TRUST SERIES 2005-	1.57	01/25/2036	7,940,852	\$ 7,321,886	0.19%	
JP MORGAN MORTGAGE TRUST SERIES 2016-	3.50	10/25/2046	6,734,838	\$ 6,916,625	0.18%	

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
JP MORGAN CHASE COMMERCIAL MOR SERI	3.72	03/15/2050	6,350,000	\$ 6,781,756	0.18%
GS MORTGAGE SECURITIES TRUST SERIES 2	3.73	11/10/2048	6,250,000	\$ 6,653,798	0.17%
CONNECTICUT AVENUE SECURITIES SERIES	2.68	01/25/2029	6,350,905	\$ 6,420,760	0.17%
FHLMC SERIES 15-DNA CLASS M1	2.13	10/25/2027	5,705,797	\$ 5,717,652	0.15%
JPMBB COMMERCIAL MORTGAGE SECUR SERI	3.99	10/15/2048	5,500,000	\$ 5,539,665	0.15%
BARCLAYS COMMERCIAL MORTGAGE S SERI	3.67	02/15/2050	5,200,000	\$ 5,524,225	0.15%
FHLMC SERIES 15-DNA3 CLASS M2	4.08	04/25/2028	5,121,877	\$ 5,323,051	0.14%
WF-RBS COMMERCIAL MORTGAGE SERIES 20	4.07	09/15/2057	5,000,000	\$ 5,314,042	0.14%
WELLS FARGO COMMERCIAL MORTGAG SERI	3.63	01/15/2060	5,000,000	\$ 5,281,794	0.14%
MORGAN STANLEY BAML TRUST SERIES 2014	3.83	12/15/2047	5,000,000	\$ 5,241,634	0.14%
WELLS FARGO COMMERCIAL MORTGAG SERI	3.45	07/15/2050	5,000,000	\$ 5,221,637	0.14%
MORGAN STANLEY BAML TRUST SERIES 2016	3.10	10/15/2026	5,000,000	\$ 5,085,705	0.13%
STRUCTURED AGENCY CREDIT RISK SERIES	2.43	11/25/2028	5,012,048	\$ 5,025,145	0.13%
COMM MORTGAGE TRUST SERIES 2015-LC23	3.77	10/10/2053	4,505,000	\$ 4,797,597	0.13%
JP MORGAN CHASE COMMERCIAL MTG SERIE	4.97	02/15/2047	4,500,000	\$ 4,661,147	0.12%
CFCRE COMMERCIAL MORTGAGE SERIES 201	5.95	12/15/2047	4,200,000	\$ 4,658,049	0.12%
GS MORTGAGE SECURITIES TRUST SERIES 2	5.50	11/10/2046	4,200,000	\$ 4,619,268	0.12%
MORGAN STANLEY BAML TRUST SERIES 2015	3.89	11/15/2048	4,350,000	\$ 4,606,976	0.12%
WELLS FARGO COMMERCIAL MORTGAG SERI	4.19	12/15/2047	4,500,000	\$ 4,543,656	0.12%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.29	09/10/2045	4,200,000	\$ 4,450,932	0.12%
COMM MORTGAGE TRUST SERIES 2014-CR17	4.89	05/10/2047	4,150,000	\$ 4,132,854	0.11%
JP MORGAN MORTGAGE TRUST SERIES 2017-	3.50	08/25/2047	4,000,000	\$ 4,105,468	0.11%
SEQUOIA MORTGAGE TRUST SERIES 2016-3	3.50	11/25/2046	3,955,137	\$ 4,057,588	0.11%
GNMA SERIES 2015-116 CLASS SA	5.02	08/16/2045	18,001,398	\$ 3,825,936	0.10%
JPMBB COMMERCIAL MORTGAGE SECUR SERI	1.15	08/15/2048	64,349,616	\$ 3,497,260	0.09%
MORGAN STANLEY BAML TRUST SERIES 2016	3.72	12/15/2049	3,250,000	\$ 3,463,662	0.09%
FHLMC SERIES 4704 CLASS SK	4.93	07/15/2047	14,937,360	\$ 3,417,442	0.09%
BANC OF AMERICA COMMERCIAL MOR SERIE	5.08	06/15/2049	3,000,000	\$ 3,238,887	0.09%
GNMA SERIES 2015-165 CLASS S	5.02	06/20/2044	19,500,436	\$ 3,234,321	0.08%
COMMERCIAL MORTGAGE PASS THROU SERI	4.05	04/10/2047	2,900,000	\$ 3,140,247	0.08%
JP MORGAN CHASE COMMERCIAL MTG SERIE	3.35	12/15/2047	3,050,000	\$ 3,138,887	0.08%
MORGAN STANLEY BANK OF AMERICA SERIE	3.61	02/15/2048	3,000,000	\$ 3,093,183	0.08%
COMM MTG TR SERIES 2015-PC1 CLASS AM	4.29	07/10/2050	2,850,000	\$ 3,061,271	0.08%
MORGAN STANLEY BANK OF AMERICA SERIE	1.30	04/15/2047	63,207,482	\$ 3,057,523	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.14	02/10/2048	2,924,400	\$ 2,985,216	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.29	04/10/2048	3,000,000	\$ 2,949,245	0.08%
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.19	04/10/2048	2,850,000	\$ 2,926,310	0.08%

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
GNMA SERIES 2016-108 CLASS SM	4.87	08/20/2046	12,124,470	\$ 2,898,886	0.08%
GNMA SERIES 2017-117 CLASS SM	4.97	08/20/2047	11,600,000	\$ 2,896,520	0.08%
FNMA SERIES 2017-54 CLASS SA	4.92	07/25/2047	11,740,244	\$ 2,838,287	0.07%
GS MORTGAGE SECURITIES TRUST SERIES 2	1.59	11/10/2046	60,943,876	\$ 2,783,173	0.07%
GS MORTGAGE SECURITIES TRUST SERIES 2	4.27	11/10/2046	2,500,000	\$ 2,739,141	0.07%
MORGAN STANLEY BAML TRUST SERIES 2015	3.64	10/15/2028	2,544,500	\$ 2,693,641	0.07%
GOVERNMENT NATIONAL MORTGAGE A SERI	4.87	09/20/2046	10,558,122	\$ 2,671,911	0.07%
GNMA SERIES 2012-128 CLASS IA	3.50	10/20/2042	13,589,909	\$ 2,606,524	0.07%
BANK SERIES 2017-BNK5 CLASS A5	3.39	06/15/2060	2,500,000	\$ 2,595,458	0.07%
FHLMC SERIES 16-HQA3 CLASS M1	2.03	03/25/2029	2,494,302	\$ 2,501,576	0.07%
FHLMC SERIES 3117 CLASS FH	1.53	02/15/2036	2,495,658	\$ 2,488,426	0.07%
FNMA SERIES 2016-60 CLASS LS	4.87	09/25/2046	13,589,635	\$ 2,441,139	0.06%
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.21	02/15/2047	56,756,755	\$ 2,382,365	0.06%
GNMA SERIES 2016-80 CLASS SD	4.87	06/20/2046	10,782,227	\$ 2,325,230	0.06%
FNMA SERIES 2017-66 CLASS SA	4.92	09/25/2047	10,000,000	\$ 2,300,000	0.06%
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.83	12/15/2047	37,145,265	\$ 2,274,327	0.06%
GNMA SERIES 2014-131 CLASS AS	4.97	09/20/2044	11,125,487	\$ 2,239,862	0.06%
COMM MORTGAGE TRUST SERIES 2013-CR8	4.09	06/10/2046	2,150,000	\$ 2,212,784	0.06%
GNMA SERIES 2010-167 CLASS SL	5.42	12/20/2040	10,308,114	\$ 2,166,419	0.06%
GNMA II SERIES 2017-101 CLASS TS	4.98	07/20/2047	8,235,129	\$ 2,148,987	0.06%
COMMERCIAL MORTGAGE PASS THROU SERI	4.26	03/10/2048	2,100,000	\$ 2,123,140	0.06%
MORGAN STANLEY BAML TRUST SERIES 2012	1.25	10/15/2030	45,296,096	\$ 2,107,650	0.06%
GNMA SERIES 2016-83 CLASS SA	4.87	06/20/2046	9,059,296	\$ 2,102,727	0.06%
GNMA SERIES 2016-20 CLASS BS	4.87	02/20/2046	9,357,053	\$ 2,084,375	0.05%
WF-RBS COMMERCIAL MORTGAGE SERIES 20	4.37	09/15/2057	2,000,000	\$ 2,081,841	0.05%
GNMA SERIES 2014-57 CLASS PS	4.97	04/20/2044	9,733,322	\$ 2,078,625	0.05%
FNMA SERIES 2013-72 CLASS S	4.92	07/25/2043	8,628,773	\$ 2,065,828	0.05%
GNMA SERIES 2011-135 CLASS S	4.87	10/16/2041	9,113,061	\$ 2,055,945	0.05%
COMM MORTGAGE TRUST SERIES 2012-CR5	3.22	12/10/2045	2,000,000	\$ 2,051,546	0.05%
MORGAN STANLEY BANK OF AMERICA SERIE	4.16	02/15/2048	1,975,000	\$ 2,033,707	0.05%
GE CAPITAL COMMERCIAL MORTGAGE SERIE	5.61	12/10/2049	2,000,000	\$ 2,013,609	0.05%
GNMA SERIES 2017-56 CLASS SQ	4.92	04/20/2047	8,151,544	\$ 2,011,355	0.05%
DEUTSCHE BANK COMMERCIAL MORTG SERI	2.89	09/10/2049	2,000,000	\$ 2,006,225	0.05%
MORGAN STANLEY BAML TRUST SERIES 2016	3.18	09/15/2049	2,000,000	\$ 1,991,342	0.05%
GNMA SERIES 2017-130 CLASS GS	4.97	08/20/2047	7,000,000	\$ 1,985,900	0.05%
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.22	03/10/2046	2,150,000	\$ 1,965,264	0.05%
WELLS FARGO MORT-BACKED SEC SERIES 2	3.41	03/25/2035	1,935,742	\$ 1,918,379	0.05%

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
GS MORTGAGE SECURITIES CORP SERIES 20	2.42	05/10/2045	28,062,786	\$ 1,909,176	0.05%	
GNMA SERIES 2012-97 CLASS AS	4.82	08/20/2042	8,988,136	\$ 1,900,423	0.05%	
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.58	04/10/2049	1,750,000	\$ 1,783,861	0.05%	
GNMA SERIES 2017-45 CLASS QS	4.92	03/20/2047	8,048,132	\$ 1,778,621	0.05%	
CITIGROUP COMMERCIAL MORTGAGE SERIE	3.82	11/10/2048	1,650,000	\$ 1,760,247	0.05%	
GNMA SERIES 2015-117 CLASS ES	4.42	08/16/2045	12,136,289	\$ 1,756,974	0.05%	
GNMA SERIES 2017-103 CLASS LS	4.98	07/20/2047	7,258,168	\$ 1,753,727	0.05%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	1.84	12/10/2045	26,294,557	\$ 1,752,619	0.05%	
JP MORGAN CHASE COMMERCIAL MOR SERI	3.81	09/15/2050	1,750,000	\$ 1,727,444	0.05%	
JP MORGAN CHASE COMMERCIAL MOR SERI	3.65	12/15/2049	1,600,000	\$ 1,697,244	0.04%	
FNMA SERIES 2016-60 CLASS QS	4.87	09/25/2046	9,114,666	\$ 1,597,478	0.04%	
GS MORTGAGE SECURITIES CORP SERIES 20	1.52	08/10/2044	36,813,835	\$ 1,584,836	0.04%	
MORGAN STANLEY CAPITAL I TRUST SERIES	3.59	03/15/2049	1,500,000	\$ 1,579,132	0.04%	
GS MORTGAGE SECURITIES TRUST SERIES 2	3.51	10/10/2048	1,500,000	\$ 1,573,983	0.04%	
GNMA SERIES 2015-53 CLASS SA	4.37	04/20/2045	8,478,985	\$ 1,520,968	0.04%	
JP MORGAN CHASE COMMERCIAL MOR SERI	5.95	06/15/2043	1,500,000	\$ 1,488,944	0.04%	
FNMA SERIES 2017-9 CLASS SK	4.82	03/25/2047	6,703,439	\$ 1,477,513	0.04%	
WELLS FARGO COMMERCIAL MORTGAG SERI	4.64	09/15/2057	1,400,000	\$ 1,475,507	0.04%	
GNMA SERIES 2015-158 CLASS SK	4.97	11/20/2045	7,110,682	\$ 1,460,210	0.04%	
JP MORGAN CHASE COMMERCIAL MOR SERI	3.60	12/15/2049	1,500,000	\$ 1,454,677	0.04%	
GNMA SERIES 2017-56 CLASS SC	4.92	04/20/2047	7,433,241	\$ 1,445,153	0.04%	
GNMA SERIES 2013-130 CLASS SB	3.82	09/16/2043	10,534,702	\$ 1,418,145	0.04%	
MORGAN STANLEY BAML TRUST SERIES 2014	1.39	02/15/2047	34,080,767	\$ 1,409,274	0.04%	
GS MORTGAGE SECURITIES TRUST SERIES 2	1.22	11/10/2047	24,676,740	\$ 1,383,400	0.04%	
COMM MORTGAGE TRUST SERIES 2013-LC6 C	4.43	01/10/2046	1,470,000	\$ 1,378,696	0.04%	
JP MORGAN MORTGAGE TRUST SERIES 14-1	3.50	01/25/2044	1,350,047	\$ 1,372,143	0.04%	
FHLMC SERIES 16-DNA3 CLASS M1	2.33	12/25/2028	1,367,258	\$ 1,370,230	0.04%	
GNMA SERIES 2016-51 CLASS DS	4.82	04/20/2046	5,886,341	\$ 1,342,270	0.04%	
GNMA SERIES 2012-41 CLASS SA	5.37	03/20/2042	5,247,715	\$ 1,316,092	0.03%	
GNMA SERIES 2016-61 CLASS QS	4.82	05/20/2046	6,052,654	\$ 1,293,538	0.03%	
MORGAN STANLEY BAML TRUST SERIES 2014	1.33	06/15/2047	25,023,499	\$ 1,272,520	0.03%	
FNMA SERIES 2016-65 CLASS BS	4.87	09/25/2046	6,304,071	\$ 1,225,492	0.03%	
GS MORTGAGE SECURITIES TRUST SERIES 2	3.78	06/10/2046	1,180,000	\$ 1,218,263	0.03%	
GNMA SERIES 2013-5 CLASS IP	3.50	01/20/2043	5,572,155	\$ 1,180,973	0.03%	
FGLMC SERIES 4257 CLASS PA	2.00	02/15/2036	1,161,569	\$ 1,155,096	0.03%	
FNMA SERIES 2013-6 CLASS SA	4.87	02/25/2043	5,776,457	\$ 1,155,050	0.03%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	4.22	03/10/2046	1,100,000	\$ 1,124,028	0.03%	

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
JP MORGAN CHASE COMMERCIAL MTG SERIE	4.97	02/15/2047	1,000,000	\$ 1,081,121	0.03%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.40	05/10/2045	1,015,840	\$ 1,063,608	0.03%	
MORGAN STANLEY BAML TRUST SERIES 2013	3.46	05/15/2046	1,000,000	\$ 1,032,475	0.03%	
GNMA SERIES 2017-120 CLASS ES	4.97	08/20/2047	4,000,000	\$ 1,001,200	0.03%	
FNMA SERIES 2017-54 CLASS NS	4.92	07/25/2047	4,261,164	\$ 994,281	0.03%	
GNMA SERIES 2012-48 CLASS SM	5.42	04/16/2042	4,328,449	\$ 960,185	0.03%	
GNMA SERIES 2013-86 CLASS MI	4.50	05/16/2043	4,557,539	\$ 927,054	0.02%	
GNMA SERIES 2011-151 CLASS GS	4.87	11/20/2041	4,506,283	\$ 914,052	0.02%	
FHLMC SERIES 14-HQ2 CLASS M1	2.68	09/25/2024	885,526	\$ 887,079	0.02%	
GNMA SERIES 2015-162 CLASS SA	5.52	11/20/2045	3,602,299	\$ 861,205	0.02%	
JPMBB COMMERCIAL MORTGAGE SECURI	4.07	11/15/2047	1,000,000	\$ 854,083	0.02%	
FNMA SERIES 2005-W2 CLASS A1	1.43	05/25/2035	817,302	\$ 813,127	0.02%	
MORGAN STANLEY CAPITAL INC SERIES 2012	2.28	03/15/2045	10,384,070	\$ 787,724	0.02%	
FHLMC SERIES 4109 CLASS LI	3.50	03/15/2041	6,080,039	\$ 784,358	0.02%	
WELLS FARGO COMMERCIAL MORTGAG SERI	3.07	11/15/2059	750,000	\$ 760,048	0.02%	
JP MORGAN CHASE COMMERCIAL MTG SERIE	1.28	12/15/2046	17,953,708	\$ 745,959	0.02%	
GNMA SERIES 2013-113 CLASS SB	4.97	08/20/2042	3,979,275	\$ 742,766	0.02%	
GNMA SERIES 2010-149 CLASS SA	4.82	11/20/2040	4,206,701	\$ 740,185	0.02%	
FNMA SERIES 2012-93 CLASS DI	3.50	09/25/2027	6,560,885	\$ 727,142	0.02%	
GNMA SERIES 2014-119 CLASS JS	4.92	08/20/2044	3,224,691	\$ 724,618	0.02%	
FNMA SERIES 2005-T1 CLASS A2	1.58	05/25/2035	729,969	\$ 716,918	0.02%	
GNMA SERIES 2011-168 CLASS B	1.75	10/16/2037	705,177	\$ 702,032	0.02%	
CITIGROUP COMMERCIAL MORTGAGE SERIE	4.13	11/10/2046	634,000	\$ 689,217	0.02%	
COMM MORTGAGE TRUST SERIES 2013-CR11	1.30	10/10/2046	13,631,228	\$ 661,303	0.02%	
FHLMC SERIES 4417 CLASS EI	3.50	01/15/2040	4,387,255	\$ 645,838	0.02%	
FHLMC SERIES 4349 CLASS DI	3.00	02/15/2029	7,017,058	\$ 601,852	0.02%	
GNMA SERIES 2015-162 CLASS IH	4.00	09/20/2040	3,628,585	\$ 581,718	0.02%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	5.21	08/10/2049	500,000	\$ 530,677	0.01%	
COMM MORTGAGE TRUST SERIES 2013-CR6	4.27	03/10/2046	565,000	\$ 522,554	0.01%	
WF-RBS COMMERCIAL MORTGAGE TR SERIE	1.51	03/15/2048	10,107,550	\$ 490,767	0.01%	
GNMA SERIES 2015-116 CLASS CI	4.00	03/16/2039	3,685,128	\$ 476,578	0.01%	
GNMA SERIES 2011-70 CLASS MK	5.74	04/20/2041	2,093,875	\$ 460,846	0.01%	
STRUCTURED AGENCY CREDIT RISK SERIES	3.63	01/25/2025	428,874	\$ 430,150	0.01%	
JPMBB COMMERCIAL MORTGAGE SECURI	1.21	11/15/2047	9,354,356	\$ 428,420	0.01%	
GNMA SERIES 2015-123 CLASS AI	3.50	02/20/2040	3,364,774	\$ 427,098	0.01%	
FHLMC MULTIFAMILY STRUCTURED P SERIES	3.00	05/15/2027	6,693,128	\$ 412,543	0.01%	
FHLMC SERIES 4164 CLASS ID	3.50	02/15/2028	4,498,155	\$ 405,187	0.01%	

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FNMA SERIES 2015-25 CLASS NI	3.50	03/25/2031	4,520,341	\$ 374,958	0.01%	
FHLMC SERIES 3907 CLASS SM	5.42	05/15/2026	2,896,060	\$ 354,368	0.01%	
FNMA SERIES 2012-36 CLASS AI	3.00	04/25/2027	3,739,332	\$ 352,656	0.01%	
FNMA SERIES 2012-128 CLASS EI	3.50	11/25/2027	3,097,351	\$ 309,871	0.01%	
FHLMC SERIES 4115 CLASS IM	3.00	10/15/2027	3,354,897	\$ 281,971	0.01%	
GNMA SERIES 2014-58 CLASS IH	4.50	04/16/2044	1,574,888	\$ 276,499	0.01%	
JP MORGAN CHASE COMMERCIAL MTG SERIE	5.59	08/15/2046	250,000	\$ 273,248	0.01%	
JP MORGAN CHASE COMMERCIAL MOR SERI	3.14	08/15/2049	250,000	\$ 249,671	0.01%	
FNMA SERIES 2007-35 CLASS PF	1.48	04/25/2037	237,615	\$ 237,257	0.01%	
FNMA SERIES 2013-45 CLASS AI	3.50	05/25/2028	2,353,109	\$ 221,807	0.01%	
SEQUOIA MORTGAGE TRUST SERIES 2003-8	3.11	01/20/2034	479,230	\$ 207,945	0.01%	
FNMA SERIES 2010-81 CLASS PA	2.25	07/25/2040	206,670	\$ 205,295	0.01%	
FHLMC SERIES 3879 CLASS BI	3.50	03/15/2025	3,483,369	\$ 164,022	0.00%	
FNMA SERIES 2010-83 CLASS AK	3.00	11/25/2018	142,388	\$ 142,963	0.00%	
FNMA SERIES 2015-91 CLASS CI	4.00	04/25/2043	835,258	\$ 129,239	0.00%	
FHLMC SERIES 3924 CLASS DI	3.00	09/15/2025	3,088,443	\$ 108,416	0.00%	
MORGAN STANLEY BAML TRUST SERIES 2015	3.75	12/15/2047	100,000	\$ 106,518	0.00%	
JP MORGAN CHASE COMMERCIAL MTG SERIE	6.28	02/15/2051	100,000	\$ 100,159	0.00%	
GNMA SERIES 2006-51 CLASS IO	0.93	08/16/2046	3,216,921	\$ 99,989	0.00%	
FHLMC SERIES 3050 CLASS SI	5.52	09/15/2034	1,100,845	\$ 87,979	0.00%	
FNMA SERIES 2007-70 CLASS SA	5.42	07/25/2037	815,467	\$ 69,790	0.00%	
FHLMC SERIES 3649 CLASS EA	2.25	12/15/2018	65,527	\$ 65,537	0.00%	
FNMA SERIES 2006-114 CLASS SI	5.27	12/25/2021	928,200	\$ 64,542	0.00%	
FHLMC SERIES 2802 CLASS PF	1.63	09/15/2033	55,677	\$ 55,672	0.00%	
COUNTRYWIDE ALT LOAN TR SERIES 2006-O	0.01	07/25/2046	52,805	\$ 45,353	0.00%	
FNMA SERIES 2007-15 CLASS NI	5.27	03/25/2022	725,752	\$ 45,009	0.00%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.09	08/10/2049	40,000	\$ 41,395	0.00%	
IMPAC CMB TRUST SERIES 2003-11 CLASS 1M	3.48	10/25/2033	42,678	\$ 40,413	0.00%	
UBS-BARCLAYS COMMERCIAL MORT SERIES	3.18	03/10/2046	35,000	\$ 36,262	0.00%	
FHLMC SERIES 3924 CLASS BI	3.00	09/15/2026	460,238	\$ 34,672	0.00%	
FNMA SERIES 2003-130 CLASS FA	1.55	01/25/2034	31,460	\$ 31,498	0.00%	
FHLMC SERIES 4018 CLASS NI	3.50	03/15/2027	281,288	\$ 29,097	0.00%	
FHLMC SERIES 3510 CLASS LG	6.94	03/15/2038	20,877	\$ 21,465	0.00%	
GNMA SERIES 2010-19 CLASS PA	4.00	02/20/2038	15,893	\$ 15,892	0.00%	
FHLMC SERIES 2626 CLASS NF	1.68	06/15/2023	11,196	\$ 11,209	0.00%	
FHLMC SERIES 2806 CLASS MS	5.92	06/15/2019	258,426	\$ 8,080	0.00%	
MERRILL LYNCH COUNTRYWIDE MTG SERIES	5.70	09/12/2049	5,651	\$ 5,647	0.00%	

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# Core Plus Bond Separate Account

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<b>SCHEDULE OF INVESTMENTS</b>					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
FNMA SERIES 2005-69 CLASS CS	27.66	08/25/2035	17,168	\$ 5,300	0.00%
COUNTRYWIDE ALTERNATIVE LOAN T SERIE	1.40	05/25/2036	942	\$ 942	0.00%
CHASE COMMERCIAL MORT SEC SERIES 199	0.82	11/18/2030	702,944	\$ 902	0.00%
CS FIRST BOSTON MORTGAGE SECUR SERIE	0.87	12/15/2039	6,617,330	\$ 66	0.00%
MERRILL LYNCH MORTGAGE TRUST SERIES 2	0.54	02/12/2042	1,579,269	\$ 16	0.00%
<b>TOTAL CMO</b>				<b>\$ 375,893,713</b>	
<b>Commercial Mortgage</b>					<b>1.00 %</b>
New York	5.72		15,096,283	\$ 15,712,966	0.41 %
Ohio	5.62		7,803,992	\$ 7,818,351	0.21 %
North Carolina	6.00		6,869,497	\$ 6,831,715	0.18 %
Maryland	8.55		4,197,973	\$ 4,839,129	0.13 %
Pennsylvania	5.71		1,272,260	\$ 1,321,522	0.03 %
Georgia	7.31		521,667	\$ 547,646	0.01 %
Alabama	7.34		425,872	\$ 438,721	0.01 %
South Carolina	5.68		389,991	\$ 398,348	0.01 %
Nebraska	7.38		261,827	\$ 267,831	0.01 %
Utah	7.88		13,033	\$ 13,065	0.00 %
Ohio	7.91		8,254	\$ 8,273	0.00 %
<b>TOTAL Commercial Mortgage</b>				<b>\$ 38,197,567</b>	
<b>Common Stocks</b>					<b>5.54 %</b>
SEPARATE ACCOUNT LI-MM	0.00		12,067,260	\$ 206,474,170	5.43 %
PATTERSON-UTI ENERGY INC	0.00		88,266	\$ 1,409,608	0.04 %
CHAPARRAL ENERGY INC	0.00		57,320	\$ 1,146,400	0.03 %
PINNACLE OPER CORP	0.00		1,007,512	\$ 515,846	0.01 %
ISHARES S&P INDEX FUND	0.00		5,673	\$ 502,628	0.01 %
SPDR BBG BARC HIGH YIELD BND ETF	0.00		13,484	\$ 502,414	0.01 %
CHAPARRAL ENERGY INC	0.00		12,053	\$ 234,431	0.01 %
CHAPARRAL ENERGY INC NPV	0.00		438	\$ 8,738	0.00 %
<b>TOTAL Common Stocks</b>				<b>\$ 210,794,235</b>	
<b>Mortgage Backed</b>					<b>20.26 %</b>
FNMA TBA	3.00	09/15/2042	53,575,000	\$ 54,192,366	1.42 %
GNMA TBA	3.50	09/15/2043	46,500,000	\$ 48,490,781	1.27 %
FHLMC GOLD POOL G60862	3.00	01/01/2047	23,908,904	\$ 24,289,105	0.64 %
FNMA POOL AS3935	3.50	12/01/2044	22,203,396	\$ 23,156,953	0.61 %
FHLMC TBA	3.50	09/15/2041	22,170,000	\$ 22,977,125	0.60 %

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FNMA POOL AS6074	4.00	10/01/2045	20,409,498	\$ 21,568,180	0.57%
GNMA TBA	4.00	09/15/2043	20,000,000	\$ 21,077,344	0.55%
FHLMC GOLD POOL Q40087	3.50	04/01/2046	18,475,028	\$ 19,188,768	0.50%
FNMA POOL BE9598	4.00	05/01/2047	18,021,359	\$ 19,044,462	0.50%
FNMA POOL BC0793	3.50	04/01/2046	17,798,191	\$ 18,453,443	0.48%
FNMA POOL AL6842	4.00	05/01/2045	16,099,465	\$ 17,087,953	0.45%
FHLMC GOLD POOL G60396	4.00	01/01/2046	15,083,761	\$ 15,946,542	0.42%
FNMA POOL AS7544	3.50	07/01/2046	14,102,414	\$ 14,621,603	0.38%
FNMA POOL AS4688	2.50	03/01/2030	14,224,732	\$ 14,472,824	0.38%
FNMA POOL AU8043	4.00	09/01/2043	13,129,353	\$ 13,980,938	0.37%
FNMA POOL AS6183	3.50	11/01/2045	13,218,059	\$ 13,811,733	0.36%
FNMA TBA	4.00	09/15/2040	12,500,000	\$ 13,208,008	0.35%
FHLMC GOLD POOL G07830	4.50	09/01/2044	11,774,866	\$ 12,709,768	0.33%
FNMA GOLD POOL AX2532	3.50	11/01/2044	12,137,631	\$ 12,653,612	0.33%
GNMA II POOL MA2520	3.00	01/20/2045	10,801,352	\$ 11,035,441	0.29%
GNMA TBA	4.50	09/15/2041	10,000,000	\$ 10,693,750	0.28%
FHLMC POOL G07558	4.50	12/01/2043	9,604,227	\$ 10,387,621	0.27%
FNMA POOL BE2915	3.50	12/01/2046	9,614,466	\$ 10,012,598	0.26%
FNMA POOL AL6582	3.50	04/01/2030	9,461,052	\$ 9,931,738	0.26%
FNMA POOL AS3604	3.00	10/01/2029	9,416,937	\$ 9,740,499	0.26%
FNMA POOL AS7387	3.50	06/01/2046	9,222,256	\$ 9,561,780	0.25%
FNMA POOL BC9080	3.50	12/01/2046	8,987,865	\$ 9,355,234	0.25%
FHLMC GOLD POOL Q30777	4.00	01/01/2045	8,471,993	\$ 9,028,213	0.24%
FHLMC POOL Q01775	5.00	07/01/2041	8,083,635	\$ 8,830,500	0.23%
FNMA POOL AS6092	3.00	10/01/2030	8,439,800	\$ 8,725,111	0.23%
FNMA POOL AS3952	4.50	12/01/2044	7,619,982	\$ 8,207,049	0.22%
FNMA POOL AL6439	3.50	02/01/2045	7,574,371	\$ 7,901,775	0.21%
GNMA II POOL MA3375	3.00	01/20/2046	7,639,854	\$ 7,805,274	0.21%
FHLMC GOLD POOL V81234	3.50	06/01/2044	7,013,831	\$ 7,307,409	0.19%
FNMA POOL AW1804	3.00	10/01/2029	7,016,055	\$ 7,257,351	0.19%
FNMA POOL AL7617	4.00	11/01/2045	6,545,772	\$ 6,973,168	0.18%
FNMA POOL AL7927	3.50	01/01/2046	6,510,674	\$ 6,814,243	0.18%
FNMA POOL AD4501	5.00	05/01/2040	6,163,204	\$ 6,810,893	0.18%
FNMA POOL AY8429	3.50	08/01/2045	6,201,351	\$ 6,456,172	0.17%
FNMA TBA	3.50	09/15/2042	6,000,000	\$ 6,216,797	0.16%
FHLMC GOLD POOL Q44014	3.50	11/01/2046	5,623,506	\$ 5,864,572	0.15%
FNMA POOL BD6433	3.50	10/01/2046	5,536,023	\$ 5,765,267	0.15%

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FNMA POOL AJ2226	4.50	09/01/2041	5,292,631	\$ 5,727,725	0.15%
FNMA POOL AL6168	5.00	12/01/2043	5,092,529	\$ 5,590,812	0.15%
FNMA POOL AS3260	2.50	09/01/2029	5,357,058	\$ 5,450,428	0.14%
GNMA POOL 781769	5.00	11/15/2033	4,813,464	\$ 5,289,894	0.14%
FNMA POOL AS1960	4.00	03/01/2034	4,235,202	\$ 4,563,625	0.12%
FHLMC GOLD POOL V81181	3.50	05/01/2044	4,371,001	\$ 4,553,960	0.12%
GNMA II POOL MA2521	3.50	01/20/2045	4,215,048	\$ 4,401,880	0.12%
FNMA POOL AS6352	4.00	12/01/2045	3,986,509	\$ 4,220,016	0.11%
FNMA POOL AL6513	5.00	07/01/2044	3,753,548	\$ 4,141,871	0.11%
FNMA POOL AS4794	3.50	04/01/2045	3,768,201	\$ 3,923,471	0.10%
GNMA II POOL AV5049	3.50	10/20/2046	3,635,221	\$ 3,806,109	0.10%
FHLMC GOLD POOL Q13205	3.00	11/01/2042	3,736,826	\$ 3,798,451	0.10%
GNMA II POOL 737664	4.50	11/15/2040	3,418,813	\$ 3,720,144	0.10%
FHLMC GOLD POOL Q26208	4.50	05/01/2044	3,409,806	\$ 3,673,551	0.10%
FNMA POOL AX5291	5.00	01/01/2042	3,306,382	\$ 3,642,634	0.10%
FNMA POOL AD6438	5.00	06/01/2040	3,320,776	\$ 3,632,575	0.10%
FNMA POOL AB9786	3.50	07/01/2043	3,305,603	\$ 3,448,917	0.09%
FNMA POOL AS1719	5.00	02/01/2044	2,881,524	\$ 3,214,258	0.08%
FNMA POOL AL4242	5.00	10/01/2041	2,929,096	\$ 3,202,681	0.08%
FNMA POOL AD0831	6.00	11/01/2035	2,669,265	\$ 3,040,791	0.08%
GNMA POOL 794571	3.50	02/15/2042	2,909,143	\$ 3,040,249	0.08%
FNMA POOL AB0132	5.00	02/01/2035	2,442,510	\$ 2,701,165	0.07%
GNMA POOL 778870	4.00	02/15/2042	2,436,531	\$ 2,584,706	0.07%
FHLMC GOLD POOL A93057	5.50	07/01/2040	2,277,940	\$ 2,505,279	0.07%
GNMA POOL 770478	4.50	08/15/2041	2,087,756	\$ 2,258,156	0.06%
FNMA POOL AS0727	3.50	10/01/2033	2,020,620	\$ 2,123,808	0.06%
GNMA POOL 778958	3.50	03/15/2042	2,007,818	\$ 2,114,973	0.06%
FNMA POOL 931559	4.50	07/01/2039	1,923,913	\$ 2,098,373	0.06%
FNMA POOL AS9721	4.00	06/01/2047	1,963,459	\$ 2,074,928	0.05%
FNMA POOL 931150	5.00	05/01/2039	1,834,525	\$ 2,018,642	0.05%
FNMA POOL AC3707	5.50	11/01/2039	1,810,606	\$ 2,015,526	0.05%
FNMA POOL AU1227	3.50	07/01/2043	1,820,200	\$ 1,899,187	0.05%
GNMA POOL 794921	3.50	04/15/2042	1,674,597	\$ 1,758,284	0.05%
FNMA POOL 929736	5.50	07/01/2038	1,494,379	\$ 1,678,221	0.04%
FNMA POOL AH0898	5.00	12/01/2040	1,473,611	\$ 1,611,911	0.04%
GNMA II POOL MA1175	2.13	07/20/2043	1,558,112	\$ 1,592,338	0.04%
GNMA POOL 003726	6.50	06/20/2035	1,356,178	\$ 1,571,051	0.04%

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FNMA POOL 993739	6.00	09/01/2038	1,362,231	\$ 1,548,130	0.04%	
GNMA POOL AA5733	3.50	10/15/2042	1,471,425	\$ 1,544,560	0.04%	
FNMA POOL 985121	6.00	07/01/2038	1,339,953	\$ 1,540,740	0.04%	
GNMA POOL 721758	5.00	08/15/2040	1,379,273	\$ 1,536,465	0.04%	
FNMA POOL 725376	3.23	07/01/2033	1,440,230	\$ 1,510,563	0.04%	
FHLMC GOLD POOL Q39443	4.50	03/01/2046	1,358,276	\$ 1,490,469	0.04%	
FNMA POOL AE7895	4.50	11/01/2040	1,340,887	\$ 1,456,432	0.04%	
FNMA POOL AE6376	4.50	01/01/2041	1,176,920	\$ 1,281,325	0.03%	
FNMA POOL AL5379	4.50	06/01/2044	1,138,043	\$ 1,244,696	0.03%	
GNMA POOL 003517	6.00	02/20/2034	1,028,932	\$ 1,200,132	0.03%	
FHLMC POOL G04351	6.00	01/01/2038	1,025,625	\$ 1,178,901	0.03%	
FNMA POOL AB5650	3.00	07/01/2042	1,092,614	\$ 1,111,047	0.03%	
FNMA POOL BD2969	3.50	06/01/2046	942,327	\$ 980,496	0.03%	
FNMA POOL 985713	5.00	06/01/2023	863,728	\$ 910,550	0.02%	
GNMA POOL 003625	6.00	10/20/2034	776,918	\$ 886,133	0.02%	
FNMA POOL 993360	5.50	05/01/2039	772,699	\$ 856,449	0.02%	
FNMA POOL AB1358	4.00	08/01/2020	803,339	\$ 830,946	0.02%	
FNMA POOL AR4407	2.50	02/01/2028	797,494	\$ 813,664	0.02%	
FNMA POOL 984846	6.00	07/01/2038	693,451	\$ 782,696	0.02%	
FHLMC GOLD POOL J10348	4.50	07/01/2024	703,167	\$ 744,952	0.02%	
FNMA POOL AA9382	6.00	07/01/2039	654,836	\$ 735,800	0.02%	
FNMA POOL AI9111	3.00	06/01/2027	686,810	\$ 715,767	0.02%	
FHLMC POOL A27484	6.00	10/01/2034	624,824	\$ 707,211	0.02%	
FHLMC POOL A56911	5.50	02/01/2037	617,078	\$ 689,114	0.02%	
FHLMC GOLD POOL Q16477	3.00	03/01/2043	671,769	\$ 684,463	0.02%	
FNMA POOL AL6844	5.00	06/01/2041	620,825	\$ 684,112	0.02%	
FHLMC POOL 849332	2.43	06/01/2043	656,600	\$ 680,288	0.02%	
FNMA POOL AK9530	2.21	07/01/2043	649,442	\$ 662,631	0.02%	
GNMA II POOL 748877	5.50	09/20/2040	588,198	\$ 653,677	0.02%	
FHLMC GOLD POOL G07981	5.00	03/01/2041	571,786	\$ 629,018	0.02%	
FNMA POOL 985526	5.50	06/01/2038	563,258	\$ 627,256	0.02%	
FNMA POOL 704522	5.50	06/01/2033	547,639	\$ 614,663	0.02%	
FNMA POOL AD3055	4.50	04/01/2040	520,408	\$ 565,506	0.01%	
FNMA POOL 970298	6.50	02/01/2038	465,916	\$ 552,884	0.01%	
FNMA POOL 686906	5.50	02/01/2023	481,397	\$ 531,911	0.01%	
FNMA POOL 915482	6.00	03/01/2037	430,358	\$ 489,428	0.01%	
FHLMC POOL G01092	8.00	12/01/2029	417,134	\$ 484,361	0.01%	

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GNMA POOL AA3699	3.50	08/15/2042	457,912	\$ 478,960	0.01%	
GNMA POOL 004854	4.50	11/20/2040	435,017	\$ 471,221	0.01%	
FNMA POOL 932846	3.00	12/01/2040	451,093	\$ 458,331	0.01%	
FNMA POOL 936869	6.50	07/01/2037	398,311	\$ 456,890	0.01%	
GNMA POOL 005057	5.50	05/20/2041	406,513	\$ 448,090	0.01%	
GNMA POOL 782016	5.00	12/15/2035	405,543	\$ 445,236	0.01%	
GNMA II POOL MA0222	4.50	07/20/2042	412,391	\$ 442,690	0.01%	
FNMA POOL 932771	5.50	05/01/2040	395,673	\$ 440,246	0.01%	
FNMA POOL 868513	3.32	04/01/2036	415,687	\$ 435,339	0.01%	
GNMA POOL 004559	5.00	10/20/2039	391,927	\$ 432,518	0.01%	
FNMA POOL AD4674	4.00	05/01/2025	408,388	\$ 429,373	0.01%	
FHLMC POOL A75436	5.50	04/01/2038	381,134	\$ 428,195	0.01%	
FNMA POOL 257307	6.00	08/01/2038	378,027	\$ 428,062	0.01%	
GNMA POOL 782119	6.00	08/15/2036	371,152	\$ 427,420	0.01%	
FNMA POOL 872266	6.00	05/01/2036	363,249	\$ 413,213	0.01%	
FNMA POOL 604062	6.50	09/01/2031	368,669	\$ 411,666	0.01%	
GNMA POOL 002766	6.00	06/20/2029	345,195	\$ 392,581	0.01%	
GNMA POOL 603370	6.00	01/15/2033	343,479	\$ 392,160	0.01%	
GNMA POOL 004804	6.00	09/20/2040	339,096	\$ 386,791	0.01%	
FNMA POOL 766582	5.50	03/01/2034	339,062	\$ 385,842	0.01%	
FNMA POOL 703694	3.63	04/01/2033	350,282	\$ 368,947	0.01%	
GNMA POOL 622383	6.00	12/15/2033	313,096	\$ 359,668	0.01%	
FNMA POOL AA4420	5.50	03/01/2039	308,602	\$ 343,623	0.01%	
GNMA POOL 569569	6.00	01/15/2032	298,897	\$ 341,170	0.01%	
GNMA POOL AD1718	3.00	02/15/2043	331,712	\$ 339,852	0.01%	
FNMA POOL 905807	6.00	01/01/2037	297,231	\$ 334,981	0.01%	
GNMA POOL 782273	5.50	02/15/2038	298,674	\$ 334,083	0.01%	
GNMA POOL 551093	7.00	11/15/2031	291,895	\$ 332,719	0.01%	
GNMA POOL 521362	5.50	06/15/2035	288,191	\$ 327,521	0.01%	
GNMA II POOL 004560	5.50	10/20/2039	295,053	\$ 325,680	0.01%	
FNMA POOL 745272	4.50	10/01/2019	316,595	\$ 324,088	0.01%	
FNMA POOL 254587	5.50	12/01/2022	290,535	\$ 321,021	0.01%	
FNMA POOL 993357	6.00	05/01/2039	283,074	\$ 318,147	0.01%	
FNMA POOL 911246	3.33	03/01/2035	290,757	\$ 310,865	0.01%	
GNMA POOL 587219	6.50	08/15/2032	279,580	\$ 309,830	0.01%	
GNMA POOL 781811	5.00	10/15/2034	270,278	\$ 296,997	0.01%	
FNMA POOL 829888	3.49	08/01/2035	250,490	\$ 262,719	0.01%	

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FNMA POOL 933164	6.00	11/01/2037	228,576	\$ 261,144	0.01%
FNMA POOL 254375	6.50	07/01/2022	231,259	\$ 256,248	0.01%
FNMA POOL 815065	5.50	04/01/2035	218,039	\$ 240,918	0.01%
GNMA POOL 002714	6.50	02/20/2029	205,212	\$ 240,736	0.01%
FNMA POOL 928913	6.00	11/01/2037	208,211	\$ 233,954	0.01%
FNMA POOL 624842	7.00	02/01/2032	206,661	\$ 228,490	0.01%
FNMA POOL 983335	6.00	07/01/2038	199,791	\$ 224,789	0.01%
FHLMC POOL D95805	5.00	02/01/2023	202,757	\$ 220,121	0.01%
FNMA POOL 972466	6.50	03/01/2038	189,382	\$ 212,073	0.01%
FNMA POOL AB1155	4.50	06/01/2025	204,585	\$ 209,426	0.01%
FNMA POOL 735834	2.76	10/01/2034	199,772	\$ 207,314	0.01%
FNMA POOL 660136	7.50	08/01/2032	183,156	\$ 204,075	0.01%
FHLMC POOL 1B7328	3.93	04/01/2037	189,102	\$ 202,777	0.01%
GNMA POOL 002781	6.50	07/20/2029	170,266	\$ 197,863	0.01%
FHLMC POOL C75361	5.50	12/01/2032	161,393	\$ 179,753	0.00%
FNMA POOL 928078	6.00	01/01/2037	157,291	\$ 177,841	0.00%
FHLMC POOL A66717	6.00	10/01/2037	149,555	\$ 167,811	0.00%
FHLMC POOL C01103	7.50	12/01/2030	134,910	\$ 163,760	0.00%
FHLMC POOL G01131	7.50	09/01/2030	135,071	\$ 157,658	0.00%
FNMA POOL 939566	6.50	07/01/2037	136,514	\$ 156,430	0.00%
FNMA POOL AA9592	6.00	01/01/2039	138,057	\$ 155,127	0.00%
GNMA POOL 004523	6.50	08/20/2039	136,403	\$ 153,414	0.00%
FHLMC POOL A63078	6.00	07/01/2037	131,480	\$ 150,926	0.00%
FNMA POOL 624330	7.00	02/01/2032	136,195	\$ 149,615	0.00%
GNMA POOL 570455	7.00	11/15/2031	132,170	\$ 145,858	0.00%
GNMA POOL 003068	6.50	04/20/2031	119,893	\$ 141,842	0.00%
FNMA POOL 753499	3.01	11/01/2033	133,277	\$ 139,460	0.00%
FNMA POOL MA0641	4.00	02/01/2031	129,630	\$ 138,128	0.00%
GNMA POOL 002728	6.00	03/20/2029	119,558	\$ 135,660	0.00%
FHLMC POOL G08088	6.50	10/01/2035	117,479	\$ 134,207	0.00%
FHLMC POOL C58770	7.00	10/01/2031	116,778	\$ 133,775	0.00%
FNMA POOL AH2413	4.00	01/01/2041	121,245	\$ 128,626	0.00%
FNMA POOL 905141	5.50	02/01/2037	111,954	\$ 124,451	0.00%
GNMA POOL 704194	5.50	01/15/2039	111,258	\$ 124,399	0.00%
GNMA POOL 594928	6.50	09/15/2032	109,820	\$ 120,790	0.00%
FNMA POOL 822787	5.00	04/01/2035	105,964	\$ 117,633	0.00%
FNMA POOL 751522	3.03	04/01/2034	109,960	\$ 115,919	0.00%

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# Core Plus Bond Separate Account

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SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
GNMA POOL 579702	6.00	07/15/2032	101,001	\$ 115,134	0.00%	
FHLMC POOL C90504	6.50	12/01/2021	105,262	\$ 114,320	0.00%	
FHLMC POOL G03246	6.00	05/01/2037	98,811	\$ 113,556	0.00%	
FHLMC POOL C01005	8.00	06/01/2030	96,096	\$ 112,981	0.00%	
FHLMC POOL G08064	6.50	04/01/2035	96,446	\$ 112,025	0.00%	
GNMA POOL 003363	6.50	03/20/2033	92,897	\$ 109,742	0.00%	
FNMA POOL 923787	2.26	06/01/2037	105,048	\$ 108,695	0.00%	
GNMA POOL 591286	6.50	09/15/2032	97,530	\$ 107,273	0.00%	
FHLMC POOL G04021	6.50	02/01/2038	95,793	\$ 106,144	0.00%	
FNMA POOL 677448	2.85	01/01/2033	102,278	\$ 105,827	0.00%	
FHLMC POOL C00784	6.00	06/01/2029	91,400	\$ 103,649	0.00%	
FHLMC POOL C15525	5.50	09/01/2028	92,337	\$ 101,421	0.00%	
GNMA II POOL 609187	3.50	09/20/2044	95,139	\$ 99,757	0.00%	
FNMA POOL 454827	5.50	12/01/2028	89,684	\$ 99,095	0.00%	
FNMA POOL 255771	6.00	07/01/2035	85,941	\$ 98,109	0.00%	
FHLMC POOL D85984	7.00	02/01/2028	87,692	\$ 95,609	0.00%	
FHLMC POOL C00689	6.50	12/01/2028	83,675	\$ 93,682	0.00%	
FHLMC POOL 781216	3.12	01/01/2034	91,274	\$ 92,969	0.00%	
FHLMC POOL C00701	6.50	01/01/2029	79,956	\$ 90,011	0.00%	
FHLMC POOL C25849	6.00	04/01/2029	79,274	\$ 88,952	0.00%	
FHLMC POOL C01372	7.50	05/01/2032	75,323	\$ 87,924	0.00%	
FHLMC POOL C01175	7.00	05/01/2031	76,375	\$ 87,281	0.00%	
GNMA POOL 003490	6.50	12/20/2033	73,336	\$ 86,809	0.00%	
GNMA POOL 739174	6.50	10/20/2038	81,219	\$ 86,797	0.00%	
FHLMC POOL 847247	3.61	02/01/2034	78,383	\$ 82,866	0.00%	
FHLMC POOL A96847	3.50	02/01/2041	78,778	\$ 82,035	0.00%	
FHLMC POOL D85944	7.00	02/01/2028	78,679	\$ 80,953	0.00%	
FNMA POOL 401129	7.00	04/01/2026	74,035	\$ 78,893	0.00%	
FNMA POOL 693862	5.50	03/01/2033	70,443	\$ 78,692	0.00%	
GNMA POOL 594431	6.50	10/15/2032	69,882	\$ 76,862	0.00%	
GNMA POOL 696186	6.00	08/15/2038	62,028	\$ 71,770	0.00%	
FNMA POOL AT7636	4.00	06/01/2028	65,450	\$ 68,168	0.00%	
FNMA POOL 983447	6.00	05/01/2038	58,849	\$ 66,126	0.00%	
FHLMC GOLD POOL J14212	3.50	01/01/2026	60,923	\$ 63,823	0.00%	
FNMA POOL 685182	5.00	02/01/2018	61,300	\$ 62,758	0.00%	
FHLMC POOL C50192	8.00	04/01/2031	60,862	\$ 62,691	0.00%	
FHLMC POOL A34083	6.00	02/01/2035	52,714	\$ 59,695	0.00%	

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SCHEDULE OF INVESTMENTS						
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
FNMA POOL 779729	3.07	07/01/2034	56,232	\$ 59,209	0.00%	
FNMA POOL 936546	6.00	07/01/2037	51,810	\$ 58,308	0.00%	
FHLMC POOL G01315	7.00	09/01/2031	50,325	\$ 57,648	0.00%	
FHLMC POOL G12027	5.00	10/01/2018	55,691	\$ 57,097	0.00%	
FHLMC POOL C35362	7.00	01/01/2030	51,593	\$ 56,345	0.00%	
FNMA POOL 831738	6.00	09/01/2036	49,039	\$ 55,330	0.00%	
FHLMC POOL G06409	6.00	11/01/2039	48,925	\$ 55,317	0.00%	
FHLMC POOL G08011	6.00	09/01/2034	48,804	\$ 55,205	0.00%	
FHLMC POOL D66483	6.50	12/01/2025	48,993	\$ 54,287	0.00%	
FNMA POOL 254001	7.00	09/01/2021	50,515	\$ 53,238	0.00%	
FNMA POOL AB2002	4.50	02/01/2036	49,469	\$ 53,181	0.00%	
FHLMC POOL C49587	8.00	03/01/2031	50,505	\$ 52,971	0.00%	
FHLMC POOL C00972	8.00	04/01/2030	43,397	\$ 52,945	0.00%	
FHLMC POOL C00550	7.50	09/01/2027	45,115	\$ 52,128	0.00%	
FNMA POOL 251191	7.50	09/01/2027	44,016	\$ 50,013	0.00%	
FHLMC POOL D32430	7.00	04/01/2023	48,901	\$ 49,828	0.00%	
FHLMC POOL D40111	7.00	09/01/2023	47,244	\$ 49,814	0.00%	
FHLMC POOL C16320	5.50	10/01/2028	45,186	\$ 49,631	0.00%	
GNMA POOL 555096	7.00	06/15/2031	46,990	\$ 47,992	0.00%	
GNMA POOL 468156	6.50	08/15/2028	41,871	\$ 46,054	0.00%	
FHLMC POOL C55996	7.00	01/01/2031	41,708	\$ 45,848	0.00%	
FNMA POOL 783891	5.50	12/01/2034	38,379	\$ 42,406	0.00%	
GNMA POOL 433774	7.00	05/15/2028	38,943	\$ 41,771	0.00%	
FHLMC POOL 1G1432	3.50	01/01/2037	37,468	\$ 39,617	0.00%	
FHLMC POOL C31336	6.50	09/01/2029	35,017	\$ 38,800	0.00%	
FHLMC POOL D64446	6.50	09/01/2025	34,883	\$ 38,652	0.00%	
FNMA POOL 407314	5.50	01/01/2029	34,472	\$ 38,089	0.00%	
FHLMC POOL C27787	6.00	06/01/2029	32,828	\$ 36,836	0.00%	
FNMA POOL 869216	3.32	02/01/2036	35,230	\$ 36,416	0.00%	
FHLMC POOL C00228	7.00	04/01/2023	33,084	\$ 36,025	0.00%	
FNMA POOL 326381	6.75	04/01/2024	32,161	\$ 35,637	0.00%	
FHLMC POOL C01034	8.00	08/01/2030	29,160	\$ 34,524	0.00%	
FHLMC POOL C50812	7.00	04/01/2031	32,720	\$ 34,248	0.00%	
FHLMC POOL C01025	8.00	07/01/2030	28,063	\$ 33,377	0.00%	
FHLMC POOL C00710	5.50	11/01/2028	28,255	\$ 31,034	0.00%	
FHLMC POOL G01256	7.00	05/01/2031	27,850	\$ 30,344	0.00%	
FHLMC POOL J07547	4.50	04/01/2023	27,933	\$ 29,529	0.00%	

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ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS	
FHLMC POOL C00696	5.50	10/01/2028	26,881	\$ 29,526	0.00%	
FHLMC POOL C00682	5.50	09/01/2028	26,141	\$ 28,713	0.00%	
FNMA POOL 763653	5.00	04/01/2029	26,056	\$ 28,589	0.00%	
GNMA POOL 003038	6.00	02/20/2031	25,171	\$ 28,404	0.00%	
GNMA POOL 676879	5.50	03/15/2038	24,782	\$ 28,116	0.00%	
FHLMC POOL D42696	7.00	07/01/2023	27,169	\$ 27,446	0.00%	
FNMA POOL 430807	5.50	05/01/2028	24,542	\$ 27,117	0.00%	
FHLMC POOL C35808	7.50	02/01/2030	26,226	\$ 26,891	0.00%	
FNMA POOL 779143	5.50	06/01/2019	25,990	\$ 26,394	0.00%	
FHLMC POOL D73104	7.50	07/01/2026	25,450	\$ 26,025	0.00%	
FHLMC POOL C00192	7.00	12/01/2022	24,000	\$ 25,964	0.00%	
FHLMC POOL C79453	5.50	05/01/2033	23,224	\$ 25,600	0.00%	
GNMA POOL 376091	7.00	05/15/2024	25,065	\$ 25,126	0.00%	
FHLMC POOL C00646	5.50	06/01/2028	22,091	\$ 24,264	0.00%	
FHLMC POOL C80011	7.50	02/01/2023	21,204	\$ 22,713	0.00%	
FNMA POOL AD5088	4.00	08/01/2025	20,833	\$ 21,916	0.00%	
FHLMC POOL C00205	7.00	01/01/2023	19,752	\$ 21,184	0.00%	
FHLMC POOL C45830	7.50	12/01/2030	19,855	\$ 21,011	0.00%	
FHLMC POOL D70924	6.50	05/01/2026	18,600	\$ 20,610	0.00%	
FNMA POOL 710403	5.50	06/01/2033	17,751	\$ 19,613	0.00%	
FNMA POOL 255359	5.50	09/01/2019	18,929	\$ 19,459	0.00%	
FNMA POOL 766453	3.20	03/01/2034	19,057	\$ 19,265	0.00%	
FHLMC POOL 847281	2.94	08/01/2033	17,403	\$ 18,083	0.00%	
FNMA POOL 709049	3.09	06/01/2033	15,610	\$ 16,424	0.00%	
FHLMC POOL C01222	7.00	09/01/2031	13,461	\$ 15,703	0.00%	
FNMA POOL 791991	5.50	09/01/2019	14,525	\$ 14,802	0.00%	
FHLMC POOL C90315	7.50	02/01/2020	14,141	\$ 14,672	0.00%	
FHLMC POOL J09210	4.50	01/01/2024	13,944	\$ 14,255	0.00%	
FHLMC POOL C90334	7.50	05/01/2020	12,813	\$ 13,319	0.00%	
GNMA POOL 781305	6.50	06/15/2031	10,982	\$ 12,932	0.00%	
FHLMC POOL D39777	7.00	09/01/2023	12,484	\$ 12,801	0.00%	
FNMA POOL 775953	5.50	07/01/2019	12,527	\$ 12,754	0.00%	
FHLMC POOL A29373	5.50	01/01/2035	11,228	\$ 12,333	0.00%	
FHLMC POOL C47218	7.50	02/01/2031	12,071	\$ 12,241	0.00%	
FHLMC POOL D40474	7.00	09/01/2023	11,993	\$ 12,020	0.00%	
GNMA POOL 002794	6.00	08/20/2029	8,814	\$ 9,995	0.00%	
FHLMC POOL C00933	7.50	03/01/2030	7,379	\$ 8,532	0.00%	

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<b>SCHEDULE OF INVESTMENTS</b>						
<b>ISSUER</b>	<b>COUPON RATE</b>	<b>MATURITY DATE</b>	<b>PAR VALUE</b>	<b>MARKET VALUE</b>	<b>% OF ASSETS</b>	
GNMA POOL 002740	6.00	04/20/2029	6,074	\$ 6,904	0.00%	
FNMA POOL 250529	6.50	04/01/2026	5,905	\$ 6,622	0.00%	
FHLMC POOL C32913	7.50	11/01/2029	5,478	\$ 5,649	0.00%	
GNMA POOL 002753	6.00	05/20/2029	4,825	\$ 5,527	0.00%	
FHLMC POOL C44963	7.00	11/01/2030	5,152	\$ 5,437	0.00%	
FHLMC POOL P50019	7.00	07/01/2024	4,752	\$ 5,162	0.00%	
FNMA POOL 871502	2.21	04/01/2036	4,653	\$ 4,793	0.00%	
FNMA POOL 340463	7.00	04/01/2026	4,706	\$ 4,762	0.00%	
FHLMC POOL G01228	7.00	04/01/2031	3,702	\$ 4,293	0.00%	
FNMA POOL 786397	5.50	07/01/2019	2,985	\$ 3,036	0.00%	
FNMA POOL 794544	5.50	10/01/2019	2,788	\$ 2,851	0.00%	
FNMA POOL 823231	6.00	06/01/2035	2,372	\$ 2,665	0.00%	
FNMA POOL 844720	6.50	12/01/2035	2,389	\$ 2,647	0.00%	
FHLMC POOL A62593	6.00	06/01/2037	2,269	\$ 2,546	0.00%	
FHLMC POOL D46901	7.00	09/01/2023	2,446	\$ 2,451	0.00%	
FHLMC POOL A48982	6.50	05/01/2036	1,837	\$ 2,035	0.00%	
FNMA POOL 782639	5.50	07/01/2019	1,616	\$ 1,646	0.00%	
FNMA POOL 344571	7.00	04/01/2026	1,414	\$ 1,499	0.00%	
FNMA POOL 789004	5.50	07/01/2019	1,349	\$ 1,373	0.00%	
FHLMC POOL G00424	6.00	11/01/2025	1,027	\$ 1,153	0.00%	
FNMA POOL 623613	6.50	03/01/2032	942	\$ 1,045	0.00%	
FNMA POOL 893027	6.00	10/01/2036	917	\$ 1,030	0.00%	
FHLMC POOL D86320	7.00	02/01/2028	1,005	\$ 1,006	0.00%	
FNMA POOL 786192	5.50	07/01/2019	913	\$ 930	0.00%	
FNMA POOL 250820	7.00	01/01/2027	845	\$ 901	0.00%	
FNMA POOL 782555	5.50	06/01/2019	844	\$ 860	0.00%	
FNMA POOL 919466	6.00	05/01/2037	753	\$ 846	0.00%	
FNMA POOL 786092	5.50	07/01/2019	769	\$ 782	0.00%	
GNMA POOL 002780	6.00	07/20/2029	671	\$ 763	0.00%	
GNMA POOL 002562	6.00	03/20/2028	450	\$ 522	0.00%	
FHLMC POOL C48828	6.00	03/01/2031	459	\$ 515	0.00%	
FNMA POOL 918871	7.00	04/01/2037	272	\$ 287	0.00%	
<b>TOTAL</b>	<b>Mortgage Backed</b>			<b>\$ 770,941,872</b>		
<b>Preferred Stocks</b>					<b>0.55 %</b>	
STATE STREET CORP SERIES D	0.00		285,000	\$ 7,988,550	0.21 %	
COBANK ACB SERIES H	0.00		40,000	\$ 4,301,252	0.11 %	

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<b>SCHEDULE OF INVESTMENTS</b>					
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MORGAN STANLEY PREFERRED	0.00		115,000	\$ 3,251,050	0.09%
VERIZON COMMUNICATIONS INC	0.00		78,000	\$ 2,092,740	0.05%
SCE TRUST III	0.00		70,000	\$ 1,930,600	0.05%
BANK OF AMERICA CORP Y	0.00		45,000	\$ 1,230,750	0.03%
<b>TOTAL Preferred Stocks</b>				<b>\$ 20,794,942</b>	
<b>Swaps</b>					<b>-0.29 %</b>
Intercontinental Exchange Credit Default Swap	107.28	12/20/2021	198,000	(\$ 15,139)	0.00%
Intercontinental Exchange Credit Default Swap	102.92	12/20/2021	495,000	(\$ 37,848)	0.00%
Intercontinental Exchange Credit Default Swap	107.28	12/20/2021	5,633,100	(\$ 430,712)	(0.01)%
Intercontinental Exchange Credit Default Swap	106.99	12/20/2021	6,633,000	(\$ 507,165)	(0.01)%
Intercontinental Exchange Credit Default Swap	104.45	12/20/2021	10,701,900	(\$ 818,277)	(0.02)%
Intercontinental Exchange Credit Default Swap	106.51	06/20/2022	64,000,000	(\$ 4,649,541)	(0.12)%
Intercontinental Exchange Credit Default Swap	107.02	06/20/2022	65,000,000	(\$ 4,722,190)	(0.12)%
<b>TOTAL Swaps</b>				<b>(\$ 11,180,873)</b>	

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SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	PAR VALUE	MARKET VALUE	% OF ASSETS
<b>TOTAL SECURITIES</b>			\$ 4,543,190,705	\$ 3,774,958,280	98.50%
<b>DERIVATIVES</b>				(\$ 12,728,686)	(0.33%)
<b>NET RECEIVABLE/PAYABLE AND OTHER</b>				(\$172,927,534)	(4.51%)
<b>CASH</b>				\$243,129,578	6.34%
<b>TOTAL PORTFOLIO</b>				\$3,832,431,638	100.00%

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

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

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

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

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

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## SCHEDULE OF INVESTMENTS

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